ANNUAL STATEMENT

OF THE

JACKSON NATIONAL LIFE INSURANCE COMPANY

TO THE

Insurance Department

OF THE

STATE OF

Michigan

FOR THE YEAR ENDED
DECEMBER 31, 2023

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

2023

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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2023
OF THE CONDITION AND AFFAIRS OF THE

Jackson National Life Insurance Company

NAIC Group Code 0918 (Current) 0918 (Prior) NAIC Company Code 65056 Employer's ID Number 38-1659835

Organized under the Laws of Michigan, State of Domicile or Port of Entry MI

Country of Domicile United States of America

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

Incorporated/Organized 06/19/1961 Commenced Business 08/30/1961

Statutory Home Office 1 Corporate Way (Street and Number), Lansing, MI, US 48951 (City or Town, State, Country and Zip Code)

Main Administrative Office 1 Corporate Way (Street and Number)
Lansing, MI, US 48951 (City or Town, State, Country and Zip Code), 517-381-5500 (Area Code) (Telephone Number)

Mail Address 1 Corporate Way (Street and Number or P.O. Box), Lansing, MI, US 48951 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1 Corporate Way (Street and Number)
Lansing, MI, US 48951 (City or Town, State, Country and Zip Code), 517-381-5500 (Area Code) (Telephone Number)

Internet Website Address www.jackson.com

Statutory Statement Contact Craig Alan Anderson (Name), 517-381-5500 (Area Code) (Telephone Number)
statjnlic@jackson.com (E-mail Address), 517-706-5522 (FAX Number)

OFFICERS

President	Laura Louene Prieskorn	General Counsel	Carrie Lynn Chelko
Chief Financial Officer	Marcia Lynn Wadsten	Chief Actuary	Savvas (Steve) Panagiotis Binioris

OTHER

Devkumar Dilip Ganguly, Chief Operating Officer	Christopher Allen Raub #, Chief Risk Officer	Scott Eric Romine, EVP
Craig Donald Smith, EVP	Michael Alan Costello, SVP & Treasurer	Don Wayne Cummings, SVP & Chief Accounting Officer
Scott Jay Golde, SVP	Andrea Dee Goodrich, SVP & Corporate Secretary	Guillermo Esteban Guerra, SVP
Michael Ray Hicks #, SVP	Dana Scamarcia Rapier, SVP	Stacey Lynn Schabel, SVP
Elizabeth Ann Werner, SVP	Richard Charles White, SVP	Craig Alan Anderson, VP & Controller
Marina Costa Ashiotou, VP	Dennis Allen Blue, VP	Ellen Jo Bode, VP & Appointed Actuary
Robert Irl Boles, VP	Barrett Mark Bonemer, VP	Pamela Lynn Bottles, VP
Andrew Robert Campbell, VP	Hilary Rae Cranmore, VP	Lisa Ilene Fox, VP
Joseph Kent Garrett, VP	Margaret Creamer Garza, VP	Robert William Hajdu, VP
Thomas Andrew Janda, VP	Heidi Lynn Kaiser, VP	Scott Francis Klus, VP
Deidre Jane Kosier, VP	Darren Trent Kramer, VP	Matthew Fox Laker, VP
David John Linehan, VP	Lisa Ann-Crisp Lubahn, VP	Aaron Todd Maguire, VP
Ryan Tait Mellott, VP	Dean Michael Miller, VP	Jacky Morin, VP
Joshua Kent Richardson, VP	Kristan Lee Richardson, VP	James Aaron Schultz, VP
Muhammad Sajid Shami, VP	John Frank Visicaro, VP	Brian Michael Walta, VP

DIRECTORS OR TRUSTEES

Laura Louene Prieskorn (Chair)	Christopher Allen Raub #	Marcia Lynn Wadsten

State of Michigan
County of Ingham SS

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

Laura Prieskorn	Carrie L. Chelko	Craig A. Anderson
President	General Counsel	Controller

Subscribed and sworn to before me this 23rd day of February, 2024

Jody Bond
Notary Public
31-Mar-2030

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

JODY BOND
NOTARY PUBLIC - STATE OF MICHIGAN
COUNTY OF INGHAM
My Commission Expires March 31, 2030
Acting in the County of Ingham

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	38,257,779,802	0	38,257,779,802	44,080,473,401
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	172,812,053	0	172,812,053	79,449,130
	2.2 Common stocks	1,110,564,671	5,024,065	1,105,540,606	1,031,129,305
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	10,278,311,557	0	10,278,311,557	11,588,720,421
	3.2 Other than first liens	0	0	0	0
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	213,878,327	0	213,878,327	229,362,023
	4.2 Properties held for the production of income (less $ 0 encumbrances)	7,172,124	0	7,172,124	7,172,124
	4.3 Properties held for sale (less $ 0 encumbrances)	5,541,097	0	5,541,097	306,985
5.	Cash ($ 192,715,787 , Schedule E - Part 1), cash equivalents ($ 753,199,633 , Schedule E - Part 2) and short-term investments ($ 1,118,412,043 , Schedule DA)	2,064,327,463	0	2,064,327,463	4,158,358,643
6.	Contract loans (including $ 0 premium notes)	4,243,593,375	1,877,489	4,241,715,886	4,223,154,438
7.	Derivatives (Schedule DB)	84,816,291	0	84,816,291	832,748,828
8.	Other invested assets (Schedule BA)	2,101,790,972	18,668,360	2,083,122,612	2,566,654,576
9.	Receivables for securities	48,966,740	0	48,966,740	101,546,883
10.	Securities lending reinvested collateral assets (Schedule DL)	13,049,799	0	13,049,799	23,315,587
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	58,602,604,271	25,569,914	58,577,034,357	68,922,392,343
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	587,242,759	1,337,287	585,905,472	633,061,641
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	163,476,840	2,766,232	160,710,608	188,314,525
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	42,373,841	0	42,373,841	45,880,101
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	232,890,590	0	232,890,590	316,699,985
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	(92,901,597)	0	(92,901,597)	(92,458,625)
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0	128,216,662
18.2	Net deferred tax asset	2,463,114,482	1,856,172,166	606,942,316	781,090,094
19.	Guaranty funds receivable or on deposit	1,646,582	0	1,646,582	1,123,689
20.	Electronic data processing equipment and software	2,570,567	0	2,570,567	163,571
21.	Furniture and equipment, including health care delivery assets ($ 0)	14,243,186	14,243,186	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	0	0	0	0
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	1,057,592,373	46,832,718	1,010,759,655	402,484
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	63,074,853,894	1,946,921,503	61,127,932,391	70,924,886,470
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	208,449,178,509	0	208,449,178,509	183,704,207,314
28.	Total (Lines 26 and 27)	271,524,032,403	1,946,921,503	269,577,110,900	254,629,093,784
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Agents' balances (net)	2,913,338	2,913,338	0	0
2502.	Capitalized software and associated costs	15,917,357	15,917,357	0	0
2503.	Admitted disallowed IMR	252,976,820	0	252,976,820	0
2598.	Summary of remaining write-ins for Line 25 from overflow page	785,784,858	28,002,023	757,782,835	402,484
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	1,057,592,373	46,832,718	1,010,759,655	402,484

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 25,250,874,249 (Exh. 5, Line 9999999) less $ 0 included in Line 6.3 (including $ 0 Modco Reserve)	25,250,874,249	27,779,493,493
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	0	0
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ 0 Modco Reserve)	9,011,731,922	9,691,716,498
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less Col. 6)	760,037,227	857,768,760
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, Col. 6)	0	0
5.	Policyholders' dividends/refunds to members $ 181,675 and coupons $ 0 due and unpaid (Exhibit 4, Line 10)	181,675	193,501
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ 0 Modco)	8,017,618	8,146,667
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco)	5,868	5,921
	6.3 Coupons and similar benefits (including $ 0 Modco)	34,124	36,889
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 0 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	2,001,208	2,463,037
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	360,722	294,967
	9.2 Provision for experience rating refunds, including the liability of $ 0 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	0	0
	9.3 Other amounts payable on reinsurance, including $ (67,411,898) assumed and $ 25,083,270 ceded	(42,328,628)	(42,540,807)
	9.4 Interest maintenance reserve (IMR, Line 6)	0	218,794,655
10.	Commissions to agents due or accrued-life and annuity contracts $ 119,287,510 accident and health $ 0 and deposit-type contract funds $ 0	119,287,510	102,066,023
11.	Commissions and expense allowances payable on reinsurance assumed	7,009,646	7,400,817
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	208,003,317	187,924,790
13.	Transfers to Separate Accounts due or accrued (net) (including $ (4,608,678,462) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(4,499,523,716)	(5,068,708,696)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	2,506,082	3,029,643
15.1	Current federal and foreign income taxes, including $ (103,788,989) on realized capital gains (losses)	720,888	0
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	5,856,806	6,163,706
17.	Amounts withheld or retained by reporting entity as agent or trustee	(4,495,899)	7,654,871
18.	Amounts held for agents' account, including $ 665,733 agents' credit balances	665,733	7,292,694
19.	Remittances and items not allocated	40,834,317	29,333,714
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	0	0
22.	Borrowed money $ 307,184,216 and interest thereon $ 433,563	307,617,779	62,358,201
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	489,670,272	986,973,575
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	0	33,126,116
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	3,628,585,238	3,588,451,909
	24.04 Payable to parent, subsidiaries and affiliates	153,040,015	125,417,249
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	18,856,107,393	22,550,116,564
	24.08 Derivatives	904,690,876	1,710,736,937
	24.09 Payable for securities	4,882,769	44,781,703
	24.10 Payable for securities lending	13,049,799	23,315,587
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	1,245,885,934	2,013,659,827
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	56,475,310,744	64,937,468,811
27.	From Separate Accounts Statement	208,449,178,509	183,704,207,314
28.	Total liabilities (Lines 26 and 27)	264,924,489,253	248,641,676,125
29.	Common capital stock	13,800,000	13,800,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	249,817,050	249,768,871
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	4,631,054,966	4,781,054,966
34.	Aggregate write-ins for special surplus funds	252,976,820	0
35.	Unassigned funds (surplus)	(495,027,189)	942,793,822
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 29 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 30 $ 0)	0	0
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 0 in Separate Accounts Statement)	4,638,821,647	5,973,617,659
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	4,652,621,647	5,987,417,659
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	269,577,110,900	254,629,093,784
	DETAILS OF WRITE-INS		
2501.	Deferred compensation	308,505,241	305,248,400
2502.	Deferred rent	5,217,431	8,444,628
2503.	Founders Plan liability	73,356	78,603
2598.	Summary of remaining write-ins for Line 25 from overflow page	932,089,906	1,699,888,196
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	1,245,885,934	2,013,659,827
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)	0	0
3401.	Admitted disallowed IMR	252,976,820	0
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	252,976,820	0

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1 less Col. 8)	13,227,578,114	16,204,649,433
2.	Considerations for supplementary contracts with life contingencies	1,443,096	4,942,494
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	2,854,546,582	3,259,909,259
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	(732,212,449)	108,459,287
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	210,501,922	152,510,977
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	54,250,064	56,511,484
7.	Reserve adjustments on reinsurance ceded	0	0
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	5,381,405,978	5,364,789,635
	8.2 Charges and fees for deposit-type contracts	0	0
	8.3 Aggregate write-ins for miscellaneous income	696,024,124	715,425,361
9.	Total (Lines 1 to 8.3)	21,693,537,431	25,867,197,930
10.	Death benefits	959,746,507	1,017,100,725
11.	Matured endowments (excluding guaranteed annual pure endowments)	7,461,284	5,629,931
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 5 minus Analysis of Operations Summary, Line 18, Col. 1)	3,368,373,749	3,421,406,029
13.	Disability benefits and benefits under accident and health contracts	12,986,326	13,446,300
14.	Coupons, guaranteed annual pure endowments and similar benefits	60,543	60,587
15.	Surrender benefits and withdrawals for life contracts	19,641,071,563	16,545,762,968
16.	Group conversions	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	329,305,130	201,561,904
18.	Payments on supplementary contracts with life contingencies	15,416,294	8,912,205
19.	Increase in aggregate reserves for life and accident and health contracts	(2,528,619,250)	482,195,406
20.	Totals (Lines 10 to 19)	21,805,802,146	21,696,076,055
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	1,608,629,730	1,701,012,516
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	144,233,819	164,639,855
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	767,893,774	637,102,691
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	40,013,910	56,744,501
25.	Increase in loading on deferred and uncollected premiums	(1,624,402)	(233,615)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(6,514,053,536)	(3,495,688,864)
27.	Aggregate write-ins for deductions	1,049,725,454	981,276,411
28.	Totals (Lines 20 to 27)	18,900,620,895	21,740,929,550
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	2,792,916,536	4,126,268,381
30.	Dividends to policyholders and refunds to members	8,386,105	7,673,929
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	2,784,530,431	4,118,594,452
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	966,356,102	96,261,286
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	1,818,174,329	4,022,333,166
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (545,555,139) (excluding taxes of $ (342,796,974) transferred to the IMR)	(1,939,868,362)	(334,730,587)
35.	Net income (Line 33 plus Line 34)	(121,694,033)	3,687,602,579
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	5,987,417,659	6,098,185,448
37.	Net income (Line 35)	(121,694,033)	3,687,602,579
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (204,066,144)	(652,824,962)	(1,960,366,408)
39.	Change in net unrealized foreign exchange capital gain (loss)	0	0
40.	Change in net deferred income tax	398,027,531	(529,550,399)
41.	Change in nonadmitted assets	(768,984,879)	7,578,856
42.	Change in liability for reinsurance in unauthorized and certified companies	33,126,114	3,954,231
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0
44.	Change in asset valuation reserve	497,303,304	(472,559,806)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	210,501,922	152,510,977
47.	Other changes in surplus in Separate Accounts Statement	(210,501,922)	(152,510,977)
48.	Change in surplus notes	48,180	44,372
49.	Cumulative effect of changes in accounting principles	0	0
50.	Capital changes:		
	50.1 Paid in	0	0
	50.2 Transferred from surplus (Stock Dividend)	0	0
	50.3 Transferred to surplus	0	0
51.	Surplus adjustment:		
	51.1 Paid in	(150,000,000)	(600,000,000)
	51.2 Transferred to capital (Stock Dividend)	0	0
	51.3 Transferred from capital	0	0
	51.4 Change in surplus as a result of reinsurance	(119,797,266)	(247,471,214)
52.	Dividends to stockholders	(450,000,000)	0
53.	Aggregate write-ins for gains and losses in surplus	0	0
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(1,334,796,011)	(110,767,789)
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	4,652,621,647	5,987,417,659
	DETAILS OF WRITE-INS		
08.301.	General account policy fees	83,720,714	87,032,622
08.302.	Marketing fees	607,866,268	619,258,615
08.303.	Miscellaneous income	7,333,964	5,270,885
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(2,896,822)	3,863,240
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	696,024,124	715,425,361
2701.	Additional contract benefits to Founders Plan policyholders	73,406	78,714
2702.	Amortization of goodwill and value of business acquired	0	32,751,970
2703.	Interest on funds withheld treaties	1,169,449,314	1,195,916,938
2798.	Summary of remaining write-ins for Line 27 from overflow page	(119,797,266)	(247,471,211)
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	1,049,725,454	981,276,411
5301.			
5302.			
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	0	0

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	13,259,779,354	16,199,182,022
2.	Net investment income	2,489,559,303	2,775,798,890
3.	Miscellaneous income	6,127,179,131	6,142,772,015
4.	Total (Lines 1 through 3)	21,876,517,788	25,117,752,928
5.	Benefit and loss related payments	24,164,286,659	20,952,875,021
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(6,861,122,661)	(3,906,151,912)
7.	Commissions, expenses paid and aggregate write-ins for deductions	2,951,813,188	2,529,558,169
8.	Dividends paid to policyholders	8,527,033	8,203,957
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	(22,119,793)	(11,679,417)
10.	Total (Lines 5 through 9)	20,241,384,426	19,572,805,818
11.	Net cash from operations (Line 4 minus Line 10)	1,635,133,362	5,544,947,110
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	7,790,461,978	10,958,764,294
	12.2 Stocks	239,490,638	44,233,944
	12.3 Mortgage loans	2,077,633,262	1,682,161,230
	12.4 Real estate	4,418,748	200,256
	12.5 Other invested assets	928,952,468	544,506,490
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0
	12.7 Miscellaneous proceeds	(2,484,913,742)	3,278,801,684
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	8,556,043,352	16,508,667,898
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	2,828,856,359	7,850,162,616
	13.2 Stocks	195,330,932	219,890,319
	13.3 Mortgage loans	837,866,956	1,750,467,289
	13.4 Real estate	2,263,257	1,800,887
	13.5 Other invested assets	450,378,654	647,787,944
	13.6 Miscellaneous applications	1,902,317,323	3,714,644,333
	13.7 Total investments acquired (Lines 13.1 to 13.6)	6,217,013,481	14,184,753,388
14.	Net increase/(decrease) in contract loans and premium notes	18,277,683	(126,932,732)
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	2,320,752,188	2,450,847,243
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	0	0
	16.2 Capital and paid in surplus, less treasury stock	(150,000,000)	(600,000,000)
	16.3 Borrowed funds	244,960,527	(5,039,473)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(1,143,229,189)	(113,791,670)
	16.5 Dividends to stockholders	450,000,000	0
	16.6 Other cash provided (applied)	(4,551,648,068)	(4,170,118,279)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(6,049,916,730)	(4,888,949,422)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(2,094,031,180)	3,106,844,930
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	4,158,358,643	1,051,513,712
	19.2 End of year (Line 18 plus Line 19.1)	2,064,327,463	4,158,358,643

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

20.0001. Debt and equity securities acquired from exchange transactions	446,816,656	402,464,626
20.0002. Debt and equity securities disposed from exchange transactions	437,005,574	0
20.0003. Transfer of debt securities for other invested assets	0	104,427,376
20.0004. Non-cash financial assets acquired from subsidiary	0	80,369,902
20.0005. Non-cash financial assets acquired from parent	0	24,582,031
20.0006. Non-cash financial assets transferred to subsidiary	8,155,867	14,411,520
20.0007. Non-cash financial assets transferred to separate account	222,115,855	0

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
1.	Premiums and annuity considerations for life and accident and health contracts	13,227,578,114	370,299,851	1,908,210	12,490,291,081	365,078,972	0	0	0	0
2.	Considerations for supplementary contracts with life contingencies	1,443,096	XXX	XXX	1,443,096	0	XXX	XXX	0	XXX
3.	Net investment income	2,854,546,582	684,119,228	1,131,634	1,369,968,164	785,233,695	14,093,861	0	0	0
4.	Amortization of Interest Maintenance Reserve (IMR)	(732,212,449)	15,309,871	48,091	(545,996,674)	(201,573,737)	0	0	0	0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	210,501,922	0	0	210,501,922	0	0	XXX	0	0
6.	Commissions and expense allowances on reinsurance ceded	54,250,064	15,304,041	44,351	34,189,213	2,906,684	1,805,775	XXX	0	0
7.	Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	XXX	0	0
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	5,381,405,978	432,437	2,333,544	5,114,944,622	263,695,375	0	XXX	0	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	XXX	XXX	0	0
	8.3 Aggregate write-ins for miscellaneous income	696,024,124	4,434,238	56	509,041,398	182,548,432	0	0	0	0
9.	Totals (Lines 1 to 8.3)	21,693,537,431	1,089,899,666	5,465,886	19,184,382,822	1,397,889,421	15,899,636	0	0	0
10.	Death benefits	959,746,507	956,525,367	3,221,140	0	0	XXX	XXX	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	7,461,284	7,461,284	0	0	0	XXX	XXX	0	0
12.	Annuity benefits	3,368,373,749	XXX	XXX	2,708,885,276	659,488,473	XXX	XXX	0	XXX
13.	Disability benefits and benefits under accident and health contracts	12,986,326	12,971,506	14,820	0	0	0	XXX	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	60,543	60,543	0	0	0	0	XXX	0	0
15.	Surrender benefits and withdrawals for life contracts	19,641,071,563	215,769,878	94,997	16,982,497,163	2,442,709,525	XXX	XXX	0	0
16.	Group conversions	0	0	0	0	0	0	XXX	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	329,305,130	6,484,368	0	(10,337,730)	333,158,492	0	XXX	0	0
18.	Payments on supplementary contracts with life contingencies	15,416,294	0	0	15,416,294	0	XXX	XXX	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	(2,528,619,250)	(299,627,574)	(244,774)	(1,585,173,051)	(643,573,851)	0	XXX	0	0
20.	Totals (Lines 10 to 19)	21,805,802,146	899,645,372	3,086,183	18,111,287,952	2,791,782,639	0	XXX	0	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	1,608,629,730	3,440,257	9,324	1,497,621,779	105,951,205	1,607,165	0	0	XXX
22.	Commissions and expense allowances on reinsurance assumed	144,233,819	(2,830,314)	0	120,216,041	26,649,482	198,610	XXX	0	0
23.	General insurance expenses and fraternal expenses	767,893,774	164,841,631	517,795	427,056,111	175,478,237	0	0	0	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	40,013,910	12,353,325	39,537	19,645,914	7,975,134	0	0	0	0
25.	Increase in loading on deferred and uncollected premiums	(1,624,402)	(1,623,120)	(1,282)	0	0	0	XXX	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(6,514,053,536)	(3,043,162)	(278,887)	(4,536,322,548)	(1,974,408,939)	0	XXX	0	0
27.	Aggregate write-ins for deductions	1,049,725,454	316,123,843	(211,791)	728,272,247	(8,552,706)	14,093,861	0	0	0
28.	Totals (Lines 20 to 27)	18,900,620,895	1,388,907,832	3,160,879	16,367,777,496	1,124,875,052	15,899,636	0	0	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	2,792,916,536	(299,008,166)	2,305,007	2,816,605,326	273,014,369	0	0	0	0
30.	Dividends to policyholders and refunds to members	8,386,105	8,386,105	0	0	0	0	XXX	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	2,784,530,431	(307,394,271)	2,305,007	2,816,605,326	273,014,369	0	0	0	0
32.	Federal income taxes incurred (excluding tax on capital gains)	966,356,102	(64,552,798)	484,052	973,091,830	57,333,018	0	0	0	0
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	1,818,174,329	(242,841,473)	1,820,955	1,843,513,496	215,681,351	0	0	0	0
34.	Policies/certificates in force end of year	2,396,162	945,012	12,386	1,261,015	177,749	0	XXX	0	0
	DETAILS OF WRITE-INS									
08.301.	General account policy fees	83,720,714	0	0	74,829,957	8,890,757	0	0	0	0
08.302.	Marketing fees	607,866,268	0	0	434,208,593	173,657,675	0	0	0	0
08.303.	Miscellaneous income	7,333,964	7,331,474	0	2,490	0	0	0	0	0
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(2,896,822)	(2,897,236)	56	358	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	696,024,124	4,434,238	56	509,041,398	182,548,432	0	0	0	0
2701.	Additional contract benefits to founders plan policyholders	73,406	73,406	0	0	0	0	0	0	0
2702.	Interest on funds withheld treaties	1,169,449,314	323,861,016	0	831,494,437	0	14,093,861	0	0	0
2703.	Reinsurance on in-force business	(10,186,395)	(7,810,579)	(211,791)	(2,164,025)	0	0	0	0	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	(109,610,871)	0	0	(101,058,165)	(8,552,706)	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	1,049,725,454	316,123,843	(211,791)	728,272,247	(8,552,706)	14,093,861	0	0	0

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL LIFE INSURANCE (b)

		1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
1.	Premiums for life contracts [a]	370,299,851	154,271	39,267,133	120,080,802	0	156,338,846	52,176,321	0	2,282,478	0	0	0
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	684,119,228	10,776,184	199,276,393	34,458,304	0	347,442,113	91,555,367	0	610,867	0	0	0
4.	Amortization of Interest Maintenance Reserve (IMR)	15,309,871	253,893	4,218,972	228,979	0	8,024,841	2,561,430	0	21,756	0	0	0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0	0	0	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	15,304,041	0	1,308,964	8,851,520	0	5,143,557	0	0	0	0	0	0
7.	Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0	0
8.	Miscellaneous Income:												
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	432,437	0	6,920	0	0	3,750,108	(5,800,569)	0	2,475,978	0	0	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	4,434,238	0	3,054,923	4,564,354	0	(3,244,547)	59,440	0	68	0	0	0
9.	Totals (Lines 1 to 8.3)	1,089,899,666	11,184,348	247,133,305	168,183,959	0	517,454,918	140,551,989	0	5,391,147	0	0	0
10.	Death benefits	956,525,367	1,768,416	205,409,129	139,740,493	0	509,410,365	96,765,662	0	3,431,302	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	7,461,284	324,582	3,352,180	0	0	3,784,522	0	0	0	0	0	0
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	12,971,506	20	1,410,899	6,913,915	0	3,586,309	1,060,363	0	0	0	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	60,543	0	60,543	0	0	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	215,769,878	1,860,405	33,011,178	5,535,146	0	157,772,012	14,577,994	0	3,013,143	0	0	0
16.	Group conversions	0	0	0	0	0	0	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	6,484,368	(71,715)	2,116,664	514,760	0	3,255,045	653,693	0	15,921	0	0	0
18.	Payments on supplementary contracts with life contingencies	0	0	0	0	0	0	0	0	0	0	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	(299,627,574)	(4,731,541)	(91,539,659)	(4,167,996)	0	(182,985,811)	(17,041,501)	0	838,934	0	0	0
20.	Totals (Lines 10 to 19)	899,645,372	(849,833)	153,820,934	148,536,318	0	494,822,442	96,016,211	0	7,299,300	0	0	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	3,440,257	38	279,137	510,100	0	2,353,456	184,813	0	112,713	0	0	XXX
22.	Commissions and expense allowances on reinsurance assumed	(2,830,314)	0	1,757,856	(2,774,886)	0	(1,816,613)	3,329	0	0	0	0	0
23.	General insurance expenses	164,841,631	5,853,377	40,353,051	23,431,120	0	65,450,979	29,333,258	0	419,846	0	0	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	12,353,325	306,832	1,933,511	2,938,309	0	4,312,892	2,801,354	0	60,427	0	0	0
25.	Increase in loading on deferred and uncollected premiums	(1,623,120)	157	(1,398,061)	(211,359)	0	(13,857)	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(3,043,162)	0	0	0	0	0	0	0	(3,043,162)	0	0	0
27.	Aggregate write-ins for deductions	316,123,843	5,134,287	85,395,886	11,075,208	0	162,280,565	51,797,944	0	439,953	0	0	0
28.	Totals (Lines 20 to 27)	1,388,907,832	10,444,858	282,142,314	183,504,810	0	727,389,864	180,136,909	0	5,289,077	0	0	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(299,008,166)	739,490	(35,009,009)	(15,320,851)	0	(209,934,946)	(39,584,920)	0	102,070	0	0	0
30.	Dividends to policyholders and refunds to members	8,386,105	0	8,386,105	0	0	0	0	0	0	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(307,394,271)	739,490	(43,395,114)	(15,320,851)	0	(209,934,946)	(39,584,920)	0	102,070	0	0	0
32.	Federal income taxes incurred (excluding tax on capital gains)	(64,552,798)	155,293	(9,112,975)	(3,217,379)	0	(44,086,339)	(8,312,833)	0	21,435	0	0	0
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(242,841,473)	584,197	(34,282,139)	(12,103,472)	0	(165,848,607)	(31,272,087)	0	80,635	0	0	0
34.	Policies/certificates in force end of year	945,012	165,312	360,585	157,574	0	180,053	79,845	0	1,643	0	0	0
	DETAILS OF WRITE-INS												
08.301.	Miscellaneous income	7,331,474	0	2,855,681	4,475,793	0	0	0	0	0	0	0	0
08.302.	Reinsurance experience and other funds	(2,897,236)	0	199,242	88,561	0	(3,244,547)	59,440	0	68	0	0	0
08.303.													
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	4,434,238	0	3,054,923	4,564,354	0	(3,244,547)	59,440	0	68	0	0	0
2701.	Additional contract benefits to founders plan policyholders	73,406	0	78,653	(5,247)	0	0	0	0	0	0	0	0
2702.	Interest on funds withheld treaties	323,861,016	5,134,287	85,317,233	18,891,034	0	162,280,565	51,797,944	0	439,953	0	0	0
2703.	Reinsurance on in-force business	(7,810,579)	0	0	(7,810,579)	0	0	0	0	0	0	0	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	316,123,843	5,134,287	85,395,886	11,075,208	0	162,280,565	51,797,944	0	439,953	0	0	0

(a) Include premium amounts for preneed plans included in Line 1 0

(b) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. .....

(c) Individual and Group Credit Life are combined and included on ..... page. (Indicate whether included with Individual or Group.)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP LIFE INSURANCE (c)

		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
1.	Premiums for life contracts (b)	1,908,210	687,857	1,316,936	(192,719)	0	96,136	0	0	0
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	1,131,634	137,911	72,477	907,931	0	13,315	0	0	0
4.	Amortization of Interest Maintenance Reserve (IMR)	48,091	5,861	3,080	38,584	0	566	0	0	0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	44,351	94	44,257	0	0	0	0	0	0
7.	Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	0	0	0
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	2,333,544	0	0	2,043,541	0	290,003	0	0	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	56	0	0	56	0	0	0	0	0
9.	Totals (Lines 1 to 8.3)	5,465,886	831,723	1,436,750	2,797,393	0	400,020	0	0	0
10.	Death benefits	3,221,140	30,892	1,069,248	2,121,000	0	0	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0	0	0
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	14,820	21,508	(7,288)	600	0	0	0	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	94,997	1,303	0	76,242	0	17,452	0	0	0
16.	Group conversions	0	0	0	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	0	0	0	0	0	0	0	0	0
18.	Payments on supplementary contracts with life contingencies	0	0	0	0	0	0	0	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	(244,774)	(80,330)	150,011	(559,720)	0	245,265	0	0	0
20.	Totals (Lines 10 to 19)	3,086,183	(26,627)	1,211,971	1,638,122	0	262,717	0	0	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	9,324	288	0	3,820	0	5,216	0	XXX	
22.	Commissions and expense allowances on reinsurance assumed	0	0	0	0	0	0	0	0	0
23.	General insurance expenses	517,795	63,103	33,163	415,437	0	6,092	0	0	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	39,537	4,818	2,532	31,722	0	465	0	0	0
25.	Increase in loading on deferred and uncollected premiums	(1,282)	(41)	(1,241)	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(278,887)	0	0	0	0	(278,887)	0	0	0
27.	Aggregate write-ins for deductions	(211,791)	0	(211,791)	0	0	0	0	0	0
28.	Totals (Lines 20 to 27)	3,160,879	41,541	1,034,634	2,089,101	0	(4,397)	0	0	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	2,305,007	790,182	402,116	708,292	0	404,417	0	0	0
30.	Dividends to policyholders and refunds to members	0	0	0	0	0	0	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	2,305,007	790,182	402,116	708,292	0	404,417	0	0	0
32.	Federal income taxes incurred (excluding tax on capital gains)	484,052	165,938	84,444	148,742	0	84,928	0	0	0
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	1,820,955	624,244	317,672	559,550	0	319,489	0	0	0
34.	Policies/certificates in force end of year	12,386	501	11,340	469	0	76	0	0	0
	DETAILS OF WRITE-INS									
08.301.	Reinsurance experience and other refunds	56	0	0	56	0	0	0	0	0
08.302.										
08.303.										
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	56	0	0	56	0	0	0	0	0
2701.	Reinsrance on in-force business	(211,791)	0	(211,791)	0	0	0	0	0	0
2702.										
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(211,791)	0	(211,791)	0	0	0	0	0	0

(a) Includes the following amounts for FEGLI/SGLI: Line 1 ....0 , Line 10 ....0 , Line 16 ....0 , Line 23 ....0 , Line 24 0

(b) Include premium amounts for preneed plans included in Line 1 0

(c) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. ....

(d) Individual and Group Credit Life are combined and included on .... page. (Indicate whether included with Individual or Group.)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL ANNUITIES [a]

		1	Deferred				6	7
			2	3	4	5	Life Contingent	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Payout (Immediate and Annuitizations)	Other Annuities
1.	Premiums for individual annuity contracts	12,490,291,081	191,940,090	225,552,357	10,636,733,049	1,411,147,568	24,918,017	0
2.	Considerations for supplementary contracts with life contingencies	1,443,096	XXX	XXX	XXX	XXX	1,443,096	XXX
3.	Net investment income	1,369,968,164	476,952,790	452,191,710	190,303,676	62,951,426	187,568,562	0
4.	Amortization of Interest Maintenance Reserve (IMR)	(545,996,674)	(75,776,579)	(28,949,313)	(359,902,336)	(25,981,533)	(55,386,913)	0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	210,501,922	0	0	210,501,922	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	34,189,213	16,544,941	17,877,179	0	0	(232,907)	0
7.	Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	0
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	5,114,944,622	125	729,460	5,108,513,984	5,701,053	0	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	509,041,397	357	0	479,180,040	29,861,000	0	0
9.	Totals (Lines 1 to 8.3)	19,184,382,821	609,661,724	667,401,393	16,265,330,335	1,483,679,514	158,309,855	0
10.	Death benefits	0	0	0	0	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0
12.	Annuity benefits	2,708,885,276	73,831,480	36,520,373	2,217,898,263	276,677,465	103,957,695	0
13.	Disability benefits and benefits under accident and health contracts	0	0	0	0	0	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	16,982,497,163	154,744,488	35,190,142	14,545,689,167	2,243,911,935	2,961,431	0
16.	Group conversions	0	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	(10,337,730)	(18,983,901)	(719,207)	12,451,207	808,420	(3,894,249)	0
18.	Payments on supplementary contracts with life contingencies	15,416,294	0	0	0	0	15,416,294	0
19.	Increase in aggregate reserves for life and accident and health contracts	(1,585,173,051)	32,426,599	187,332,706	(1,676,502,412)	(104,854,062)	(23,575,882)	0
20.	Totals (Lines 10 to 19)	18,111,287,952	242,018,666	258,324,014	15,099,536,225	2,416,543,758	94,865,289	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	1,497,621,779	9,058,223	17,553,142	1,293,581,056	177,429,358	0	0
22.	Commissions and expense allowances on reinsurance assumed	120,216,041	95,428	334	100,939,927	19,180,352	0	0
23.	General insurance expenses	427,056,111	47,748,933	26,649,666	321,844,975	42,598,179	(11,785,642)	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	19,645,914	2,414,882	1,596,718	19,516,178	2,676,052	(6,557,916)	0
25.	Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(4,536,322,548)	0	0	(3,571,949,092)	(964,373,456)	0	0
27.	Aggregate write-ins for deductions	728,272,247	339,872,132	379,624,001	(2,164,025)	0	10,940,139	0
28.	Totals (Lines 20 to 27)	16,367,777,496	641,208,264	683,747,875	13,261,305,244	1,694,054,243	87,461,870	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	2,816,605,325	(31,546,540)	(16,346,482)	3,004,025,091	(210,374,729)	70,847,985	0
30.	Dividends to policyholders and refunds to members	0	0	0	0	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	2,816,605,325	(31,546,540)	(16,346,482)	3,004,025,091	(210,374,729)	70,847,985	0
32.	Federal income taxes incurred (excluding tax on capital gains)	973,091,830	(10,898,822)	(5,647,446)	1,037,842,343	(72,681,084)	24,476,839	0
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	1,843,513,495	(20,647,718)	(10,699,036)	1,966,182,748	(137,693,645)	46,371,146	0
34.	Policies/certificates in force end of year	1,261,015	159,006	93,644	854,025	118,414	35,926	0
	DETAILS OF WRITE-INS							
08.301.	General account policy fees	74,829,957	0	0	74,204,191	625,766	0	0
08.302.	Marketing fees	434,208,593	0	0	404,973,359	29,235,234	0	0
08.303.	Miscellaneous income	2,490	0	0	2,490	0	0	0
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	357	357	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	509,041,397	357	0	479,180,040	29,861,000	0	0
2701.	Interest on funds withheld treaties	831,494,437	387,062,708	433,491,590	0	0	10,940,139	0
2702.	Reinsurance on in-force business	(2,164,025)	0	0	(2,164,025)	0	0	0
2703.	Reinsurance on in-force business - Athene	(101,058,165)	(47,190,576)	(53,867,589)	0	0	0	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	728,272,247	339,872,132	379,624,001	(2,164,025)	0	10,940,139	0

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which which columns are affected.

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP ANNUITIES (a)

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
1.	Premiums for group annuity contracts	365,078,972	38,503,948	942,163	309,619,467	15,946,427	66,967	0
2.	Considerations for supplementary contracts with life contingencies	0	XXX	XXX	XXX	XXX	0	XXX
3.	Net investment income	785,233,695	204,609,581	14,095	32,077,453	2,189,028	179,745,559	366,597,979
4.	Amortization of Interest Maintenance Reserve (IMR)	(201,573,737)	(1,250,008)	(13,192)	(30,023,787)	(2,048,882)	(168,237,868)	0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	2,906,684	1,798,877	1,070,103	0	0	37,704	0
7.	Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	0
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	263,695,375	0	0	263,440,718	254,657	0	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	182,548,432	0	0	182,544,578	3,854	0	0
9.	Totals (Lines 1 to 8.3)	1,397,889,421	243,662,398	2,013,169	757,658,429	16,345,084	11,612,362	366,597,979
10.	Death benefits	0	0	0	0	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0
12.	Annuity benefits	659,488,473	16,319,264	643,701	205,387,064	23,494,046	413,644,398	0
13.	Disability benefits and benefits under accident and health contracts	0	0	0	0	0	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	2,442,709,525	123,579,689	62,778,697	2,012,900,515	243,441,549	9,075	0
16.	Group conversions	0	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	333,158,492	(602,432)	(80,050)	31,340	5,954	0	333,803,680
18.	Payments on supplementary contracts with life contingencies	0	0	0	0	0	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	(643,573,851)	939,061	4,461	(148,255,544)	(14,971,485)	(481,290,344)	0
20.	Totals (Lines 10 to 19)	2,791,782,639	140,235,582	63,346,809	2,070,063,375	251,970,064	(67,636,871)	333,803,680
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	105,951,205	683,489	218,688	90,314,932	14,734,096	0	0
22.	Commissions and expense allowances on reinsurance assumed	26,649,482	0	0	0	0	26,649,482	0
23.	General insurance expenses	175,478,237	1,059,174	11,178	25,440,186	1,736,088	142,553,723	4,677,888
24.	Insurance taxes, licenses and fees, excluding federal income taxes	7,975,134	48,725	514	1,170,328	79,865	6,557,916	117,786
25.	Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(1,974,408,939)	0	0	(1,740,813,149)	(233,595,790)	0	0
27.	Aggregate write-ins for deductions	(8,552,706)	(5,304,853)	(3,247,853)	0	0	0	0
28.	Totals (Lines 20 to 27)	1,124,875,052	136,722,117	60,329,336	446,175,672	34,924,323	108,124,250	338,599,354
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	273,014,369	106,940,281	(58,316,167)	311,482,757	(18,579,239)	(96,511,888)	27,998,625
30.	Dividends to policyholders and refunds to members	0	0	0	0	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	273,014,369	106,940,281	(58,316,167)	311,482,757	(18,579,239)	(96,511,888)	27,998,625
32.	Federal income taxes incurred (excluding tax on capital gains)	57,333,018	22,457,459	(12,246,395)	65,411,379	(3,901,640)	(20,267,496)	5,879,711
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	215,681,351	84,482,822	(46,069,772)	246,071,378	(14,677,599)	(76,244,392)	22,118,914
34.	Policies/certificates in force end of year	177,749	14,630	8,164	138,420	12,737	3,798	0
	DETAILS OF WRITE-INS							
08.301.	General account policy fees	8,890,757	0	0	8,886,903	3,854	0	0
08.302.	Marketing fees	173,657,675	0	0	173,657,675	0	0	0
08.303.								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	182,548,432	0	0	182,544,578	3,854	0	0
2701.	Reinsurance on in-force business-Athene	(8,552,706)	(5,304,853)	(3,247,853)	0	0	0	0
2702.								
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(8,552,706)	(5,304,853)	(3,247,853)	0	0	0	0

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - ACCIDENT AND HEALTH [a]

		1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10	11	12	13
			2	3										
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1.	Premiums for accident and health contracts	0	0	0	0	0	0	0	0	0	0	0	0	0
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	14,093,861	0	0	0	0	0	0	0	0	0	10,585,209	3,508,652	0
4.	Amortization of Interest Maintenance Reserve (IMR)	0	0	0	0	0	0	0	0	0	0	0	0	0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0	0	0	0	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	1,805,775	0	0	0	0	0	0	0	0	0	1,036,570	769,205	0
7.	Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0	0	0
8.	Miscellaneous Income:													
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0	0	0	0	0	0	0	0	0	0	0	0	0
	8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	8.3 Aggregate write-ins for miscellaneous income	0	0	0	0	0	0	0	0	0	0	0	0	0
9.	Totals (Lines 1 to 8.3)	15,899,636	0	0	0	0	0	0	0	0	0	11,621,779	4,277,857	0
10.	Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	0	0	0	0	0	0	0	0	0	0	0	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16.	Group conversions	0	0	0	0	0	0	0	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	0	0	0	0	0	0	0	0	0	0	0	0	0
18.	Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19.	Increase in aggregate reserves for life and accident and health contracts	0	0	0	0	0	0	0	0	0	0	0	0	0
20.	Totals (Lines 10 to 19)	0	0	0	0	0	0	0	0	0	0	0	0	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	1,607,165	0	0	0	0	0	0	0	0	0	837,960	769,205	0
22.	Commissions and expense allowances on reinsurance assumed	198,610	0	0	0	0	0	0	0	0	0	198,610	0	0
23.	General insurance expenses	0	0	0	0	0	0	0	0	0	0	0	0	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	0	0	0	0	0	0	0	0	0	0	0	0	0
25.	Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0	0	0	0	0	0	0	0	0	0	0
27.	Aggregate write-ins for deductions	14,093,861	0	0	0	0	0	0	0	0	0	10,585,209	3,508,652	0
28.	Totals (Lines 20 to 27)	15,899,636	0	0	0	0	0	0	0	0	0	11,621,779	4,277,857	0
29.	Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	0	0	0	0	0	0	0	0	0	0	0	0	0
30.	Dividends to policyholders and refunds to members	0	0	0	0	0	0	0	0	0	0	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	0	0	0	0	0	0	0	0	0	0	0	0	0
32.	Federal income taxes incurred (excluding tax on capital gains)	0	0	0	0	0	0	0	0	0	0	0	0	0
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	0	0	0	0	0	0	0	0	0	0	0	0	0
34.	Policies/certificates in force end of year	0	0	0	0	0	0	0	0	0	0	0	0	0
	DETAILS OF WRITE-INS													
08.301.														
08.302.														
08.303.														
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	0	0	0	0	0	0	0	0	0	0	0	0	0
2701.	Interest on funds withheld treaties	14,093,861	0	0	0	0	0	0	0	0	0	10,585,209	3,508,652	0
2702.														
2703.														
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	14,093,861	0	0	0	0	0	0	0	0	0	10,585,209	3,508,652	0

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL LIFE INSURANCE [a]

		1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life [b] (N/A Fratermal)	11 Other Individual Life	12 YRT Mortality Risk Only
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1.	Reserve December 31 of prior year	9,820,831,031	162,745,963	2,710,831,884	146,726,595	0	5,160,665,458	1,626,537,761	0	13,323,370	0	0	0
2.	Tabular net premiums or considerations	429,714,591	84,631	50,016,057	88,092,094	0	209,862,842	79,604,736	0	2,054,231	0	0	0
3.	Present value of disability claims incurred	347,154	0	12,960	283,064	0	16,602	34,528	0	0	0	0	0
4.	Tabular interest	441,256,332	4,449,296	121,901,793	8,823,036	0	231,284,210	74,077,143	0	720,854	0	0	0
5.	Tabular less actual reserve released	(1,058,606)	0	10,064	(547,744)	0	(368,456)	(152,385)	0	(85)	0	0	0
6.	Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0	0	0	0	0	0
6.1	Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve	0	XXX	0	0	0	0	0	0	0	XXX	0	0
7.	Other increases (net)	27,119,766	0	13,779,468	2,411,908	0	1,679,463	9,248,927	0	0	0	0	0
8.	Totals (Lines 1 to 7)	10,718,210,268	167,279,890	2,896,552,226	245,788,953	0	5,603,140,119	1,789,350,710	0	16,098,370	0	0	0
9.	Tabular cost	556,704,924	5,513,335	91,633,436	6,641,560	0	329,657,078	122,394,750	0	864,765	0	0	0
10.	Reserves released by death	325,132,178	1,411,088	141,473,746	2,433,157	0	147,262,255	31,422,771	0	1,129,161	0	0	0
11.	Reserves released by other terminations (net)	307,603,363	2,341,045	43,428,997	87,129,745	0	146,763,053	24,955,221	0	2,985,302	0	0	0
12.	Annuity, supplementary contract and disability payments involving life contingencies	10,609,507	0	723,822	7,025,892	0	1,778,085	1,081,708	0	0	0	0	0
13.	Net transfers to or (from) Separate Accounts	(3,043,162)	0	0	0	0	0	0	0	(3,043,162)	0	0	0
14.	Total Deductions (Lines 9 to 13)	1,197,006,810	9,265,468	277,260,001	103,230,354	0	625,460,471	179,854,450	0	1,936,066	0	0	0
15.	Reserve December 31 of current year	9,521,203,458	158,014,422	2,619,292,225	142,558,599	0	4,977,679,648	1,609,496,260	0	14,162,304	0	0	0
	Cash Surrender Value and Policy Loans												
16.	CSV Ending balance December 31, current year	8,220,171,872	150,395,882	2,419,753,166	1,267,362	0	4,489,618,158	1,144,726,274	0	14,411,030	0	0	0
17.	Amount Available for Policy Loans Based upon Line 16 CSV	6,872,006,808	135,553,853	1,840,488,830	536,576	0	3,920,520,256	971,597,173	0	3,310,120	0	0	0

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. .....

(b) Individual and Group Credit Life are combined and included on ..... page. (Indicate whether included with Individual or Group.)

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP LIFE INSURANCE [a]

(N/A Fraternal)

		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life [b]	8 Other Group Life	9 YRT Mortality Risk Only
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)									
1.	Reserve December 31 of prior year	30,500,748	3,742,339	1,870,627	24,652,980	0	234,802	0	0	0
2.	Tabular net premiums or considerations	1,770,563	32,328	1,794,273	(142,561)	0	86,523	0	0	0
3.	Present value of disability claims incurred	0	0	0	0	0	0	0	0	0
4.	Tabular interest	1,249,762	153,637	(15,426)	1,093,814	0	17,737	0	0	0
5.	Tabular less actual reserve released	10,216	0	10,316	(100)	0	0	0	0	0
6.	Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0	0	0
7.	Other increases (net)	2,312,040	143,876	0	2,168,164	0	0	0	0	0
8.	Totals (Lines 1 to 7)	35,843,329	4,072,180	3,659,790	27,772,297	0	339,062	0	0	0
9.	Tabular cost	(795,886)	283,006	(4,630,298)	3,419,539	0	131,867	0	0	0
10.	Reserves released by death	188,357	55,464	11,088	121,805	0	0	0	0	0
11.	Reserves released by other terminations (net)	6,463,031	71,701	6,248,222	137,093	0	6,015	0	0	0
12.	Annuity, supplementary contract and disability payments involving life contingencies	10,740	0	10,140	600	0	0	0	0	0
13.	Net transfers to or (from) Separate Accounts	(278,887)	0	0	0	0	(278,887)	0	0	0
14.	Total Deductions (Lines 9 to 13)	5,587,355	410,171	1,639,152	3,679,037	0	(141,005)	0	0	0
15.	Reserve December 31 of current year	30,255,974	3,662,009	2,020,638	24,093,260	0	480,067	0	0	0
	Cash Surrender Value and Policy Loans									
16.	CSV Ending balance December 31, current year	19,436,189	2,935,429	0	16,017,055	0	483,705	0	0	0
17.	Amount Available for Policy Loans Based upon Line 16 CSV	16,736,823	2,915,601	0	13,713,331	0	107,891	0	0	0

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. .....

(b) Individual and Group Credit Life are combined and included on ..... page. (Indicate whether included with Individual or Group.)

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL ANNUITIES [a]

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		Other Annuities
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	12,802,878,919	1,650,644,623	543,131,874	8,755,025,193	623,942,995	1,230,134,234	0
2.	Tabular net premiums or considerations	11,603,059,980	181,698,802	210,302,551	9,879,986,319	1,312,082,672	18,989,636	0
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	274,085,365	54,774,345	12,934,129	165,323,261	11,814,715	29,238,915	0
5.	Tabular less actual reserve released	1,849,066,778	(1,884,259)	50,169,701	1,634,114,163	128,263,150	38,404,023	0
6.	Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0
7.	Other increases (net)	(158,005,869)	3,073,220	1,351,570	(164,596,513)	(798,655)	2,964,509	0
8.	Totals (Lines 1 to 7)	26,371,085,173	1,888,306,731	817,889,825	20,269,852,423	2,075,304,877	1,319,731,317	0
9.	Tabular cost	0	0	0	0	0	0	0
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	17,018,012,628	175,169,139	50,904,872	14,545,065,251	2,243,911,935	2,961,431	0
12.	Annuity, supplementary contract and disability payments involving life contingencies	2,671,689,225	30,066,370	36,520,373	2,218,213,483	276,677,465	110,211,534	0
13.	Net transfers to or (from) Separate Accounts	(4,536,322,548)	0	0	(3,571,949,092)	(964,373,456)	0	0
14.	Total Deductions (Lines 9 to 13)	15,153,379,305	205,235,509	87,425,245	13,191,329,642	1,556,215,944	113,172,965	0
15.	Reserve December 31 of current year	11,217,705,868	1,683,071,222	730,464,580	7,078,522,781	519,088,933	1,206,558,352	0
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	9,910,944,392	1,649,123,139	711,762,437	7,031,111,969	518,946,847	0	0
17.	Amount Available for Policy Loans Based upon Line 16 CSV	303,984,692	303,984,692	0	0	0	0	0

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP ANNUITIES (a)

(N/A Fraternal)

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		Other Annuities
	Involving Life or Disability Contingencies (Reserves)							
	(Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	5,125,282,795	29,318,115	312,144	789,593,677	56,310,528	4,249,748,331	0
2.	Tabular net premiums or considerations	340,749,609	36,317,835	877,442	287,883,668	14,826,962	843,702	0
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	110,473,091	(133,855)	(738,775)	16,372,092	1,122,634	93,850,995	0
5.	Tabular less actual reserve released	324,197,795	104,910,098	63,287,407	40,540,294	2,311,081	113,148,915	0
6.	Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0
7.	Other increases (net)	(288,436,678)	44,722	785	(15,793,675)	107,643	(272,796,153)	0
8.	Totals (Lines 1 to 7)	5,612,266,612	170,456,915	63,739,003	1,118,596,056	74,678,848	4,184,795,790	0
9.	Tabular cost	0	0	0	0	0	0	0
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	2,444,775,796	125,853,037	62,778,697	2,012,684,009	243,441,549	18,504	0
12.	Annuity, supplementary contract and disability payments involving life contingencies	660,190,812	14,346,702	643,701	205,387,064	23,494,046	416,319,299	0
13.	Net transfers to or (from) Separate Accounts	(1,974,408,939)	0	0	(1,740,813,149)	(233,595,790)	0	0
14.	Total Deductions (Lines 9 to 13)	1,130,557,669	140,199,739	63,422,398	477,257,924	33,339,805	416,337,803	0
15.	Reserve December 31 of current year	4,481,708,943	30,257,176	316,605	641,338,132	41,339,043	3,768,457,987	0
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	709,568,807	30,236,434	316,605	637,676,775	41,338,993	0	0
17.	Amount Available for Policy Loans Based upon Line 16 CSV	3,855,528	3,855,528	0	0	0	0	0

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 89,606,993	89,351,814
1.1	Bonds exempt from U.S. tax	(a) 0	0
1.2	Other bonds (unaffiliated)	(a) 1,627,429,140	1,595,834,196
1.3	Bonds of affiliates	(a) 0	0
2.1	Preferred stocks (unaffiliated)	(b) 6,113,962	8,366,743
2.11	Preferred stocks of affiliates	(b) 0	0
2.2	Common stocks (unaffiliated)	14,162,311	16,018,961
2.21	Common stocks of affiliates	0	0
3.	Mortgage loans	(c) 547,760,714	544,686,269
4.	Real estate	(d) 39,029,351	39,029,351
5	Contract loans	395,042,518	389,978,901
6	Cash, cash equivalents and short-term investments	(e) 77,059,184	75,900,937
7	Derivative instruments	(f) (334,625,172)	(346,579,577)
8.	Other invested assets	687,958,158	687,890,688
9.	Aggregate write-ins for investment income	255,131	255,131
10.	Total gross investment income	3,149,792,290	3,100,733,414
11.	Investment expenses		(g) 132,965,755
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 3,742,028
13.	Interest expense		(h) 48,642,991
14.	Depreciation on real estate and other invested assets		(i) 7,707,462
15.	Aggregate write-ins for deductions from investment income		53,128,596
16.	Total deductions (Lines 11 through 15)		246,186,832
17.	Net investment income (Line 10 minus Line 16)		2,854,546,582
	DETAILS OF WRITE-INS		
0901.	Securities Lending Income	255,131	255,131
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	255,131	255,131
1501.	Interest Expense on FHLBI Borrowings		9,918,467
1502.	Interest Expense on Repurchase Agreements		44,547,878
1503.	Miscellaneous Inv Income		(1,337,749)
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		53,128,596

(a) Includes $ 56,688,825 accrual of discount less $ 91,952,502 amortization of premium and less $ 6,912,680 paid for accrued interest on purchases.

(b) Includes $ 0 accrual of discount less $ 0 amortization of premium and less $ 768,905 paid for accrued dividends on purchases.

(c) Includes $ 6,952,354 accrual of discount less $ 4,939,026 amortization of premium and less $ 0 paid for accrued interest on purchases.

(d) Includes $ 33,925,398 for company's occupancy of its own buildings; and excludes $ 0 interest on encumbrances.

(e) Includes $ 17,734,774 accrual of discount less $ 5,409 amortization of premium and less $ 1,366,644 paid for accrued interest on purchases.

(f) Includes $ 0 accrual of discount less $ 0 amortization of premium.

(g) Includes $ 132,965,755 investment expenses and $ 3,742,028 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

(h) Includes $ 19,344,268 interest on surplus notes and $ 0 interest on capital notes.

(i) Includes $ 7,781,616 depreciation on real estate and $ 0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	(132,202,670)	0	(132,202,670)	0	0
1.1	Bonds exempt from U.S. tax	0	0	0	0	0
1.2	Other bonds (unaffiliated)	(339,060,843)	(66,498,816)	(405,559,659)	18,608,726	20,291,842
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	(22,307,525)	0	(22,307,525)	5,055,791	0
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	(5,852,383)	(5,006,364)	(10,858,747)	15,416,703	0
2.21	Common stocks of affiliates	0	0	0	117,099,016	0
3.	Mortgage loans	(6,736,816)	(81,157,350)	(87,894,166)	(14,777,473)	35,662,196
4.	Real estate	(6,176,270)	0	(6,176,270)	0	0
5.	Contract loans	0	0	0	0	0
6.	Cash, cash equivalents and short-term investments	(909,897)	0	(909,897)	0	0
7.	Derivative instruments	(3,816,256,267)	0	(3,816,256,267)	(701,746,151)	(44,816,969)
8.	Other invested assets	383,381,533	(10,632,519)	372,749,014	(375,233,537)	490,111
9.	Aggregate write-ins for capital gains (losses)	71,747,493	33,844,249	105,591,742	78,685,820	(11,627,180)
10.	Total capital gains (losses)	(3,874,373,645)	(129,450,800)	(4,003,824,445)	(856,891,105)	0
	DETAILS OF WRITE-INS					
0901.	Funds Withheld Interest	74,059,262	33,844,249	107,903,511	20,043,797	25,471,379
0902.	Litigation Proceeds	201,546	0	201,546	0	0
0903.	Liability for Deposit-Type contracts	0	0	0	58,642,023	(37,098,559)
0998.	Summary of remaining write-ins for Line 9 from overflow page	(2,513,315)	0	(2,513,315)	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	71,747,493	33,844,249	105,591,742	78,685,820	(11,627,180)

EXHIBIT - 1 PART 1 - PREMIUMS AND ANNUITY CONSIDERATIONS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
	FIRST YEAR (other than single)								
1.	Uncollected	129,224,041	2,225	0	129,221,816	0	0	0	0
2.	Deferred and accrued	150,497	150,497	0	0	0	0	0	0
3.	Deferred , accrued and uncollected:								
	3.1 Direct	153,486	153,486	0	0	0	0	0	0
	3.2 Reinsurance assumed	129,221,816	0	0	129,221,816	0	0	0	0
	3.3 Reinsurance ceded	763	763	0	0	0	0	0	0
	3.4 Net (Line 1 + Line 2)	129,374,539	152,723	0	129,221,816	0	0	0	0
4.	Advance	10,361	10,361	0	0	0	0	0	0
5.	Line 3.4 - Line 4	129,364,178	142,362	0	129,221,816	0	0	0	0
6.	Collected during year:								
	6.1 Direct	7,937,229,793	960,793	1,176,741	7,759,293,290	175,798,969	0	0	0
	6.2 Reinsurance assumed	604,131,734	354,388	0	603,777,346	0	0	0	0
	6.3 Reinsurance ceded	645,179	645,179	0	0	0	0	0	0
	6.4 Net	8,540,716,348	670,002	1,176,741	8,363,070,636	175,798,969	0	0	0
7.	Line 5 + Line 6.4	8,670,080,526	812,364	1,176,741	8,492,292,452	175,798,969	0	0	0
8.	Prior year (uncollected + deferred and accrued - advance)	157,701,856	204,592	0	157,497,264	0	0	0	0
9.	First year premiums and considerations:								
	9.1 Direct	7,937,164,281	895,281	1,176,741	7,759,293,290	175,798,969	0	0	0
	9.2 Reinsurance assumed	575,856,286	354,388	0	575,501,898	0	0	0	0
	9.3 Reinsurance ceded	641,897	641,897	0	0	0	0	0	0
	9.4 Net (Line 7 - Line 8)	8,512,378,670	607,772	1,176,741	8,334,795,188	175,798,969	0	0	0
	SINGLE								
10.	Single premiums and considerations:								
	10.1 Direct	2,778,791,811	6,203,355	0	2,772,588,456	0	0	0	0
	10.2 Reinsurance assumed	375,544	375,544	0	0	0	0	0	0
	10.3 Reinsurance ceded	0	0	0	0	0	0	0	0
	10.4 Net	2,779,167,355	6,578,899	0	2,772,588,456	0	0	0	0
	RENEWAL								
11.	Uncollected	39,663,411	(3,723,020)	3,279,318	40,107,113	0	0	0	0
12.	Deferred and accrued	41,488,178	41,428,310	59,868	0	0	0	0	0
13.	Deferred, accrued and uncollected:								
	13.1 Direct	77,775,760	71,846,489	387,823	0	0	5,541,448	0	0
	13.2 Reinsurance assumed	54,859,175	18,309,830	0	36,347,086	0	202,259	0	0
	13.3 Reinsurance ceded	51,483,346	52,451,028	(2,951,363)	(3,760,026)	0	5,743,707	0	0
	13.4 Net (Line 11 + Line 12)	81,151,589	37,705,291	3,339,186	40,107,112	0	0	0	0
14.	Advance	1,990,847	1,987,576	3,271	0	0	0	0	0
15.	Line 13.4 - Line 14	79,160,742	35,717,715	3,335,915	40,107,112	0	0	0	0
16.	Collected during year:								
	16.1 Direct	1,954,291,759	502,597,957	15,987,433	1,222,955,843	186,731,999	26,018,527	0	0
	16.2 Reinsurance assumed	243,199,515	98,743,858	953,841	140,777,408	66,967	2,657,441	0	0
	16.3 Reinsurance ceded	257,595,625	233,264,052	17,974,109	(19,837,466)	(2,481,038)	28,675,968	0	0
	16.4 Net	1,939,895,649	368,077,763	(1,032,835)	1,383,570,717	189,280,004	0	0	0
17.	Line 15 + Line 16.4	2,019,056,391	403,795,478	2,303,080	1,423,677,829	189,280,004	0	0	0
18.	Prior year (uncollected + deferred and accrued - advance)	83,024,303	40,682,296	1,571,611	40,770,396	0	0	0	0
19.	Renewal premiums and considerations:								
	19.1 Direct	1,929,375,573	478,355,969	15,316,089	1,222,955,843	186,731,999	26,015,673	0	0
	19.2 Reinsurance assumed	243,573,400	97,440,532	953,841	142,487,758	66,967	2,624,302	0	0
	19.3 Reinsurance ceded	236,916,884	212,683,320	15,538,460	(17,463,833)	(2,481,038)	28,639,975	0	0
	19.4 Net (Line 17 - Line 18)	1,936,032,089	363,113,181	731,470	1,382,907,434	189,280,004	0	0	0
	TOTAL								
20.	Total premiums and annuity considerations:								
	20.1 Direct	12,645,331,665	485,454,605	16,492,830	11,754,837,589	362,530,968	26,015,673	0	0
	20.2 Reinsurance assumed	819,805,230	98,170,464	953,841	717,989,656	66,967	2,624,302	0	0
	20.3 Reinsurance ceded	237,558,781	213,325,217	15,538,460	(17,463,833)	(2,481,038)	28,639,975	0	0
	20.4 Net (Lines 9.4 + 10.4 + 19.4)	13,227,578,114	370,299,852	1,908,211	12,490,291,078	365,078,973	0	0	0

EXHIBIT - 1 PART 2 - POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED, REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (Direct Business Only)

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
	POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)								
21.	To pay renewal premiums	440,908	440,908	0	0	0	0	0	0
22.	All other	6,245,547	6,245,547	0	0	0	0	0	0
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED								
23.	First year (other than single):								
	23.1 Reinsurance ceded	(18,432)	37	0	(18,469)	0	0	0	0
	23.2 Reinsurance assumed	109,193,282	(3,370,664)	0	112,563,946	0	0	0	0
	23.3 Net ceded less assumed	(109,211,714)	3,370,701	0	(112,582,415)	0	0	0	0
24.	Single:								
	24.1 Reinsurance ceded	0	0	0	0	0	0	0	0
	24.2 Reinsurance assumed	0	0	0	0	0	0	0	0
	24.3 Net ceded less assumed	0	0	0	0	0	0	0	0
25.	Renewal:								
	25.1 Reinsurance ceded	54,268,496	15,304,004	44,351	34,207,683	2,906,684	1,805,774	0	0
	25.2 Reinsurance assumed	35,040,537	540,350	0	7,652,095	26,649,482	198,610	0	0
	25.3 Net ceded less assumed	19,227,959	14,763,654	44,351	26,555,588	(23,742,798)	1,607,164	0	0
26.	Totals:								
	26.1 Reinsurance ceded (Page 6, Line 6)	54,250,064	15,304,041	44,351	34,189,214	2,906,684	1,805,774	0	0
	26.2 Reinsurance assumed (Page 6, Line 22)	144,233,819	(2,830,314)	0	120,216,041	26,649,482	198,610	0	0
	26.3 Net ceded less assumed	(89,983,755)	18,134,355	44,351	(86,026,827)	(23,742,798)	1,607,164	0	0
	COMMISSIONS INCURRED (direct business only)								
27.	First year (other than single)	448,381,904	1,726	0	448,380,154	24	0	0	0
28.	Single	130,930,184	0	0	130,930,184	0	0	0	0
29.	Renewal	1,029,084,054	3,438,531	9,324	918,077,853	105,951,182	1,607,164	0	0
30.	Deposit-type contract funds	233,588	0	0	233,588	0	0	0	0
31.	Totals (to agree with Page 6, Line 21)	1,608,629,730	3,440,257	9,324	1,497,621,779	105,951,206	1,607,164	0	0

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6	7
		1	Accident and Health		4			
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Fraternal	Total
1.	Rent	47,778,702	0	0	0	0	0	47,778,702
2.	Salaries and wages	437,955,685	0	0	0	1,918,620	0	439,874,305
3.11	Contributions for benefit plans for employees	56,649,833	0	0	0	0	0	56,649,833
3.12	Contributions for benefit plans for agents	0	0	0	0	0	0	0
3.21	Payments to employees under non-funded benefit plans	0	0	0	0	0	0	0
3.22	Payments to agents under non-funded benefit plans	0	0	0	0	0	0	0
3.31	Other employee welfare	6,832,942	0	0	0	671	0	6,833,613
3.32	Other agent welfare	0	0	0	0	0	0	0
4.1	Legal fees and expenses	4,975,356	0	0	0	51,991	0	5,027,347
4.2	Medical examination fees	35,817	0	0	0	0	0	35,817
4.3	Inspection report fees	24,652	0	0	0	0	0	24,652
4.4	Fees of public accountants and consulting actuaries	2,886,361	0	0	0	0	0	2,886,361
4.5	Expense of investigation and settlement of policy claims	37,439	0	0	0	0	0	37,439
5.1	Traveling expenses	14,285,709	0	0	0	7,065	0	14,292,774
5.2	Advertising	5,594,238	0	0	0	392	0	5,594,630
5.3	Postage, express, telegraph and telephone	11,148,103	0	0	0	1,068	0	11,149,171
5.4	Printing and stationery	2,938,266	0	0	0	0	0	2,938,266
5.5	Cost or depreciation of furniture and equipment	3,147,068	0	0	0	0	0	3,147,068
5.6	Rental of equipment	1,290,054	0	0	0	0	0	1,290,054
5.7	Cost or depreciation of EDP equipment and software	15,438,050	0	0	0	0	0	15,438,050
6.1	Books and periodicals	162,783	0	0	0	0	0	162,783
6.2	Bureau and association fees	2,798,544	0	0	0	1,130	0	2,799,674
6.3	Insurance, except on real estate	5,849,386	0	0	0	0	0	5,849,386
6.4	Miscellaneous losses	0	0	0	0	0	0	0
6.5	Collection and bank service charges	1,926,129	0	0	0	0	0	1,926,129
6.6	Sundry general expenses	5,219,559	0	0	0	367,894	0	5,587,453
6.7	Group service and administration fees	0	0	0	0	0	0	0
6.8	Reimbursements by uninsured plans	0	0	0	0	0	0	0
7.1	Agency expense allowance	0	0	0	0	0	0	0
7.2	Agents' balances charged off (less $ 0 recovered)	(964)	0	0	0	0	0	(964)
7.3	Agency conferences other than local meetings	8,399,091	0	0	0	0	0	8,399,091
8.1	Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX	0	0
8.2	Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX	0	0
9.1	Real estate expenses	0	0	0	0	7,177,887	0	7,177,887
9.2	Investment expenses not included elsewhere	0	0	0	0	122,082,813	0	122,082,813
9.3	Aggregate write-ins for expenses	132,520,971	0	0	0	1,356,224	0	133,877,195
10.	General expenses incurred	767,893,774	0	0	0	132,965,755	(b) 0	(a) 900,859,529
11.	General expenses unpaid Dec. 31, prior year	188,945,288	0	0	0	(1,020,498)	0	187,924,790
12.	General expenses unpaid Dec. 31, current year	196,254,379	0	0	0	11,748,938	0	208,003,317
13.	Amounts receivable relating to uninsured plans, prior year	0	0	0	0	0	0	0
14.	Amounts receivable relating to uninsured plans, current year	0	0	0	0	0	0	0
15.	General expenses paid during year (Lines 10+11-12-13+14)	760,584,683	0	0	0	120,196,319	0	880,781,002
	DETAILS OF WRITE-INS							
09.301.	Rating Agency Fees	3,020,729	0	0	0	0	0	3,020,729
09.302.	Software Purchases	145,805	0	0	0	0	0	145,805
09.303.	Total System Processing Costs	119,447,536	0	0	0	458,724	0	119,906,260
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page	9,906,901	0	0	0	897,500	0	10,804,401
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	132,520,971	0	0	0	1,356,224	0	133,877,195

(a) Includes management fees of $ 54,216,334 to affiliates and $ 69,977,835 to non-affiliates.

(b) Show the distribution of this amount in the following categories (Fraternal Benefit Societies Only):
1. Charitable $ 0 ; 2. Institutional . $ 0 ; 3. Recreational and Health $ 0 ; 4. Educational $ 0
5. Religious $ 0 ; 6. Membership $ 0 ; 7. Other $ 0 ; 8. Total $ 0

EXHIBIT 3 - TAXES, LICENSES AND FEES (EXCLUDING FEDERAL INCOME TAXES)

		Insurance			4	5	6
		1 Life	2 Accident and Health	3 All Other Lines of Business	Investment	Fraternal	Total
1.	Real estate taxes	0	0	0	3,578,326	0	3,578,326
2.	State insurance department licenses and fees	5,832,530	0	0	0	0	5,832,530
3.	State taxes on premiums	8,450,456	0	0	0	0	8,450,456
4.	Other state taxes, including $ 749,978 for employee benefits	(298,626)	0	0	880	0	(297,746)
5.	U.S. Social Security taxes	25,534,219	0	0	158,566	0	25,692,785
6.	All other taxes	495,331	0	0	4,256	0	499,587
7.	Taxes, licenses and fees incurred	40,013,910	0	0	3,742,028	0	43,755,938
8.	Taxes, licenses and fees unpaid Dec. 31, prior year	3,029,643	0	0	0	0	3,029,643
9.	Taxes, licenses and fees unpaid Dec. 31, current year	2,506,082	0	0	0	0	2,506,082
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	40,537,471	0	0	3,742,028	0	44,279,499

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1 Life	2 Accident and Health
1.	Applied to pay renewal premiums	440,908	0
2.	Applied to shorten the endowment or premium-paying period	0	0
3.	Applied to provide paid-up additions	6,245,547	0
4.	Applied to provide paid-up annuities	0	0
5.	Total Lines 1 through 4	6,686,455	0
6.	Paid in cash	831,886	0
7.	Left on deposit	1,072,000	0
8.	Aggregate write-ins for dividend or refund options	0	0
9.	Total Lines 5 through 8	8,590,341	0
10.	Amount due and unpaid	181,675	0
11.	Provision for dividends or refunds payable in the following calendar year	8,057,610	0
12.	Terminal dividends	0	0
13.	Provision for deferred dividend contracts	0	0
14.	Amount provisionally held for deferred dividend contracts not included in Line 13	0	0
15.	Total Lines 10 through 14	8,239,285	0
16.	Total from prior year	8,382,978	0
17.	Total dividends or refunds (Lines 9 + 15 - 16)	8,446,648	0
	DETAILS OF WRITE-INS		
0801.			
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page	0	0
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
LIFE INSURANCE:					
0100001. 1941 CSO 2.50% CRVM	208,012	0	208,012	0	0
0100002. 1941 CSO 2.50% CRVM --> NLP	102,518	0	102,518	0	0
0100003. 1941 CSO 2.50% NLP	92,809	0	92,809	0	0
0100004. 1941 CSO 3.00% CRVM	6,308,921	0	6,308,921	0	0
0100005. 1941 CSO 3.00% NLP	1,366,499	0	1,366,499	0	0
0100006. 130% 1941 CSO 3.00% NLP	489	0	489	0	0
0100007. 1941 Std Ind 3.00% CRVM	278,047	278,047	0	0	0
0100008. 1941 Std Ind 3.50% CRVM	1,053	0	1,053	0	0
0100009. 1941 Substd Ind 3.00% CRVM	7,796	7,796	0	0	0
0100010. 1941 Substd Ind 5.50% CRVM	222,674	0	222,674	0	0
0100011. 1958 CET 2.25% NLP	192,610	0	192,610	0	0
0100012. 1958 CET 3.00% NLP	1,409	0	1,409	0	0
0100013. 1958 CET 3.50% NLP	1,746,876	0	1,746,876	0	0
0100014. 1958 CET 4.00% NLP	2,490	0	2,490	0	0
0100015. 1958 CET 4.50% NLP	82,782	0	82,782	0	0
0100016. 1958 CSO 0.00% CRVM	18,758	0	18,758	0	0
0100017. 1958 CSO 0.00% NLP	62,401	0	62,401	0	0
0100018. 1958 CSO 1.50% CRVM	3,898,323	0	3,898,323	0	0
0100019. 1958 CSO 2.00% CRVM	2,116,206	0	2,116,206	0	0
0100020. 1958 CSO 2.25% CRVM	153,157	0	153,157	0	0
0100021. 1958 CSO 2.25% NLP	1,519,938	0	1,519,938	0	0
0100022. 1958 CSO 2.50% CRVM	10,846,448	0	10,846,448	0	0
0100023. 1958 CSO 2.50% CRVM --> NLP	81,581	0	81,581	0	0
0100024. 1958 CSO 2.625% NLP	40,311	0	40,311	0	0
0100025. 1958 CSO 3.00% CRVM	27,951,182	0	27,951,182	0	0
0100026. 1958 CSO 3.00% CRVM --> NLP	39,166	0	39,166	0	0
0100027. 1958 CSO 3.00% NLP	1,197,366	0	1,197,366	0	0
0100028. 1958 CSO 3.50% CRVM	9,387,908	0	9,387,908	0	0
0100029. 1958 CSO 3.50% NLP	8,161,481	0	8,161,481	0	0
0100030. 1958 CSO 4.00% CRVM	9,900,428	0	9,900,428	0	0
0100031. 1958 CSO 4.00% NLP	1,819,914	0	1,819,914	0	0
0100032. 1958 CSO 4.50% CRVM	174,925,847	0	174,925,847	0	0
0100033. 1958 CSO 4.50% NLP	1,205,704	0	1,205,704	0	0
0100034. 1958 CSO 5.50% CRVM	5,916,070	0	5,916,070	0	0
0100035. 1958 CSO 6.00% CRVM	17,413,757	0	17,413,757	0	0
0100036. 1961 CSI 3.00% CRVM	1,133,182	1,115,961	17,221	0	0
0100037. 1961 CSI 3.50% CRVM	669,891	669,891	0	0	0
0100038. 1980 CSO 3.50% CRVM	2,332	0	2,332	0	0
0100039. 1980 CSO 3.75% NLP	1,927,597	0	0	0	1,927,597
0100040. 1980 CSO 4.00% CRVM	49,205,113	0	48,684,062	0	521,051
0100041. 1980 CSO 4.00% NLP	1,089,165	0	1,089,165	0	0
0100042. 1980 CSO 4.50% CRVM	901,491,040	17,929,128	838,393,794	0	45,168,118
0100043. 1980 CSO 4.50% NLP	7,063,599	0	7,063,599	0	0
0100044. 1980 CSO 4.50% CRVM --> NLP	495,509	0	495,509	0	0
0100045. 1980 CSO 4.75% CRVM	7,157,519	0	7,157,519	0	0
0100046. 1980 CSO 5.00% CRVM	251,109,033	0	251,109,033	0	0
0100047. 1980 CSO 5.00% NLP	16,219,706	0	16,219,706	0	0
0100048. 1980 CSO 5.00% CRVM --> NLP	10,924	0	10,924	0	0
0100049. 1980 CSO 5.50% CRVM	1,220,710,577	0	1,220,710,577	0	0
0100050. 1980 CSO 5.50% NLP	1,036,621,484	0	1,036,621,484	0	0
0100051. 1980 CSO 5.50% CRVM --> NLP	132,258	0	132,258	0	0
0100052. 1980 CSO 6.00% CRVM	350,915,977	0	350,915,977	0	0
0100053. 1980 CSO 6.00% NLP	228,760,826	0	228,760,826	0	0
0100054. 1980 CSO VAR% 4.50% CRVM	156,633	0	156,633	0	0
0100055. 1980 CSO VAR% 5.00% CRVM	571,885	0	571,885	0	0
0100056. 1980 CSO VAR% 5.50% CRVM	1,294,817	0	1,294,817	0	0
0100057. 2001 CSO 3.50% CRVM	4,045,938	0	3,873,657	0	172,281
0100058. 150% 2001 CSO 3.50% CRVM	12,265,744	0	12,261,345	0	4,399
0100059. 250% 2001 CSO 3.50% CRVM	1,514	0	1,514	0	0
0100060. 2001 CSO 4.00% CRVM	585,411,982	0	574,241,313	0	11,170,669
0100061. 150% 2001 CSO 4.00% CRVM	7,655,160	0	7,607,829	0	47,331
0100062. 250% 2001 CSO 4.00% CRVM	652,494	0	652,494	0	0
0100063. 350% 2001 CSO 4.00% CRVM	432,260	0	432,260	0	0
0100064. 2001 CSO 4.50% CRVM	32,028,053	0	31,616,644	0	411,409
0100065. 150% 2017 CSO 3.00% CRVM	1,621,627	0	1,621,627	0	0
0100066. 150% 2017 CSO 3.50% CRVM	1,647,432	0	1,647,432	0	0
0100067. 1941 CSO 2.00% Paid Up	96,463	0	96,463	0	0
0100068. 1941 CSO 2.50% Paid Up	36,405	0	36,405	0	0
0100069. 1941 CSO 3.00% Paid Up	22,514,342	2,085,931	20,428,411	0	0
0100070. 1941 CSO 4.00% Paid Up	2,777	0	2,777	0	0
0100071. 1941 CSO 4.50% Paid Up	235,070	7,905	227,165	0	0
0100072. 1941 CSO 5.25% Paid Up	49,618	0	49,618	0	0
0100073. 1941 Std Ind 3.00% Paid Up	59,626,096	59,332,800	293,296	0	0
0100074. 1941 Std Ind 3.50% Paid Up	447	0	447	0	0
0100075. 1941 Std Ind 6.00% Paid Up	1,697	1,697	0	0	0
0100076. 1941 Substd Ind 3.00% Paid Up	8,316,999	8,296,839	20,160	0	0
0100077. 1941 Substd Ind 5.50% Paid Up	22,456	22,456	0	0	0
0100078. 1958 CSO 2.00% Paid Up	105,597	0	105,597	0	0
0100079. 1958 CSO 2.50% Paid Up	13,921,696	0	13,921,696	0	0
0100080. 1958 CSO 3.00% Paid Up	51,425,036	0	51,287,047	0	137,989
0100081. 1958 CSO 3.50% Paid Up	19,732,371	0	19,732,371	0	0
0100082. 1958 CSO 4.00% Paid Up	2,031,431	812	2,030,619	0	0
0100083. 1958 CSO 4.50% Paid Up	23,734,444	0	23,734,444	0	0
0100084. 1958 CSO 5.00% Paid Up	988	0	988	0	0
0100085. 1958 CSO 5.50% Paid Up	22,101,060	0	22,101,060	0	0
0100086. 1958 CSO 6.00% Paid Up	31,470	0	31,470	0	0
0100087. 1961 CSI 3.00% Paid Up	48,128,319	48,050,404	77,915	0	0
0100088. 1961 CSI 3.50% Paid Up	4,335,214	4,335,214	0	0	0
0100089. 1961 CSI 4.00% Paid Up	5,539	5,539	0	0	0
0100090. 1980 CSO 4.00% Paid Up	20,560,348	0	20,560,348	0	0
0100091. 1980 CSO 4.50% Paid Up	16,164,284	0	16,164,284	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100092.	1980 CSO 4.75% Paid Up	271,940	0	271,940	0	0
0100093.	1980 CSO 5.00% Paid Up	15,034,114	0	15,034,114	0	0
0100094.	1980 CSO 5.50% Paid Up	25,562,825	0	25,562,825	0	0
0100095.	1980 CSO 6.00% Paid Up	320,478	0	320,478	0	0
0100096.	1980 CSO 6.25% Paid Up	30,604	0	30,604	0	0
0100097.	1980 CSO VAR% 4.50% Paid Up	4,254,531	0	4,254,531	0	0
0100098.	1980 CSO VAR% 5.00% Paid Up	606,427	0	606,427	0	0
0100099.	1980 CSO VAR% 5.50% Paid Up	1,960,919	0	1,960,919	0	0
0100100.	2001 CSO 4.00% Paid Up	994,222	0	989,998	0	4,224
0100101.	2017 CSO 4.00% Paid Up	954	0	954	0	0
0100102.	American Experience 3.00% Paid Up	405,714	199,327	206,387	0	0
0100103.	American Experience 3.50% Paid Up	709,389	227,956	481,433	0	0
0100104.	American Experience 4.50% Paid Up	916	916	0	0	0
0100105.	American Men 2.50% Paid Up	11,709	0	11,709	0	0
0100106.	American Men 3.00% Paid Up	490,183	0	490,183	0	0
0100107.	American Men 3.50% Paid Up	1,875	0	1,875	0	0
0100108.	American Men 4.50% Paid Up	4,487	0	4,487	0	0
0100109.	American Men 5.00% Paid Up	49,344	0	49,344	0	0
0100110.	Std Ind 3.50% Paid Up	2,045,477	2,045,477	0	0	0
0100111.	Std Ind 5.00% Paid Up	4,155	4,155	0	0	0
0100112.	Substd Ind 3.50% Paid Up	1,221,293	1,221,293	0	0	0
0100113.	1941 CSO 2.00% Paid Up ETI	4,161	0	4,161	0	0
0100114.	1941 CSO 2.50% Paid Up ETI	10,214	0	10,214	0	0
0100115.	1941 CSO 3.00% Paid Up ETI	246,429	0	246,429	0	0
0100116.	1941 Std Ind 3.00% Paid Up ETI	1,094,700	1,094,700	0	0	0
0100117.	1941 Std Ind 3.50% Paid Up ETI	98	0	98	0	0
0100118.	1941 Substd Ind 3.00% Paid Up ETI	65,882	53,146	12,736	0	0
0100119.	1958 CET 2.50% Paid Up ETI	54,061	0	54,061	0	0
0100120.	1958 CET 3.00% Paid Up ETI	4,491,805	0	4,491,805	0	0
0100121.	1958 CET 3.50% Paid Up ETI	1,669,724	0	1,669,724	0	0
0100122.	1958 CET 4.00% Paid Up ETI	350,965	0	350,965	0	0
0100123.	1958 CET 4.50% Paid Up ETI	8,254,472	0	8,254,472	0	0
0100124.	1958 CET 5.00% Paid Up ETI	47,974	0	47,974	0	0
0100125.	1958 CET 5.50% Paid Up ETI	2,439,181	0	2,439,181	0	0
0100126.	1958 CSO 2.00% Paid Up ETI	69,638	0	69,638	0	0
0100127.	1958 CSO 2.50% Paid Up ETI	227,673	0	227,673	0	0
0100128.	1958 CSO 3.00% Paid Up ETI	1,010,559	0	1,010,559	0	0
0100129.	1958 CSO 4.00% Paid Up ETI	148,764	0	148,764	0	0
0100130.	1958 CSO 4.50% Paid Up ETI	607,081	43	607,038	0	0
0100131.	1958 CSO 5.50% Paid Up ETI	42,237	0	42,237	0	0
0100132.	1961 CIET 3.00% Paid Up ETI	6,533,676	6,533,676	0	0	0
0100133.	1961 CIET 3.50% Paid Up ETI	886,850	886,850	0	0	0
0100134.	1961 CIET 4.00% Paid Up ETI	21,560	21,560	0	0	0
0100135.	1980 CET 4.00% Paid Up ETI	13,127,296	0	13,127,296	0	0
0100136.	1980 CET 4.50% Paid Up ETI	357,540	0	357,540	0	0
0100137.	1980 CET 5.00% Paid Up ETI	3,236,937	0	3,236,937	0	0
0100138.	1980 CET 5.50% Paid Up ETI	20,089,773	0	20,089,773	0	0
0100139.	1980 CSO 4.50% Paid Up ETI	38,558	0	38,558	0	0
0100140.	1980 CSO 4.75% Paid Up ETI	631,523	0	631,523	0	0
0100141.	1980 CSO 5.00% Paid Up ETI	10,041	0	10,041	0	0
0100142.	1980 CSO 5.50% Paid Up ETI	4,238,303	0	4,238,303	0	0
0100143.	1980 CSO 6.25% Paid Up ETI	39,905	0	39,905	0	0
0100144.	1980 CSO VAR% 5.50% Paid Up ETI	1,244	0	1,244	0	0
0100145.	Std Ind 3.50% Paid Up ETI	682,735	682,735	0	0	0
0100146.	Substd Ind 3.50% Paid Up ETI	346	346	0	0	0
0100147.	Substandard	1,161,578	0	1,146,634	0	14,944
0100148.	REALIC 125% 80 CSO 5.50% CRVM	79,745,423	0	79,745,423	0	0
0100149.	REALIC 125% 80 CSO 6.00% CRVM	17,191,494	0	17,191,494	0	0
0100150.	REALIC 130% 41 CSO 3.00% NL	79,725	0	79,725	0	0
0100151.	REALIC 150% 2017 CSO 3.00% CRVM	246,106	0	246,106	0	0
0100152.	REALIC 150% 2017 CSO 3.50% CRVM	157,814	0	157,814	0	0
0100153.	REALIC 1924-29 A 3.00% NL	275,640	0	275,640	0	0
0100154.	REALIC 200% 80 CSO 4.00% NL	5,124,275	0	5,124,275	0	0
0100155.	REALIC 2001 CSO 3.50% CRVM	16,243,514	0	16,243,514	0	0
0100156.	REALIC 2001 CSO 4.00% CRVM	76,160,589	0	76,160,589	0	0
0100157.	REALIC 2001 CSO 4.25% CRVM	9,908	0	9,908	0	0
0100158.	REALIC 2001 CSO 3.00% NL	6,267	0	6,267	0	0
0100159.	REALIC 2001 CSO 4.00% NL	144,405	0	144,405	0	0
0100160.	REALIC 2017 CSO 3.00% CRVM	65,858	0	65,858	0	0
0100161.	REALIC 2017 CSO 3.50% CRVM	1,049,902	0	1,049,902	0	0
0100162.	REALIC 41 CET 2.50% NL	81,179	0	81,179	0	0
0100163.	REALIC 41 CET 3.00% NL	183,080	0	183,080	0	0
0100164.	REALIC 41 CSI 3.50%	1,105,627	1,105,627	0	0	0
0100165.	REALIC 41 CSI 3.00% CRVM	9,364	9,364	0	0	0
0100166.	REALIC 41 CSI 2.50% NL	448	0	448	0	0
0100167.	REALIC 41 CSI 3.00% NL	28,494	27,580	914	0	0
0100168.	REALIC 41 CSI 3.50% NL	251,283	251,283	0	0	0
0100169.	REALIC 41 CSO 1.75% CRVM	11,121	0	11,121	0	0
0100170.	REALIC 41 CSO 2.50% CRVM	1,498,655	0	1,498,655	0	0
0100171.	REALIC 41 CSO 2.75% CRVM	1,033,938	0	1,033,938	0	0
0100172.	REALIC 41 CSO 3.00% CRVM	25,332,055	0	25,332,055	0	0
0100173.	REALIC 41 CSO 3.50% CRVM	2,521,085	0	2,521,085	0	0
0100174.	REALIC 41 CSO 3.50% / 3.00% CRVM	245,785	0	245,785	0	0
0100175.	REALIC 41 CSO 6.00% CRVM	1,479,453	0	1,479,453	0	0
0100176.	REALIC 41 CSO 2.50% MOD	5,263	0	5,263	0	0
0100177.	REALIC 41 CSO 2.75% MOD	7,921	0	7,921	0	0
0100178.	REALIC 41 CSO 3.00% MOD	636,832	0	636,832	0	0
0100179.	REALIC 41 CSO 3.25% MOD	143,948	0	143,948	0	0
0100180.	REALIC 41 CSO 2.50% NJ	43,500	0	43,500	0	0
0100181.	REALIC 41 CSO 2.00% NL	754,342	0	754,342	0	0
0100182.	REALIC 41 CSO 2.25% NL	5,531	0	5,531	0	0
0100183.	REALIC 41 CSO 2.50% NL	10,734,982	0	10,734,982	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100184. REALIC 41 CSO 2.75% NL	29,150	0	29,150	0	0
0100185. REALIC 41 CSO 3.00% NL	27,938,922	11,596	27,921,204	0	6,122
0100186. REALIC 41 CSO 3.25% NL	89,147	0	89,147	0	0
0100187. REALIC 41 CSO 3.50% NL	705,949	0	705,949	0	0
0100188. REALIC 41 CSO 3.50% / 2.50% NL	4,497,458	0	4,497,458	0	0
0100189. REALIC 41 CSO 3.50% / 3.00% NL	1,099,814	0	1,099,814	0	0
0100190. REALIC 41 CSO 6.00% NL	10,121,520	0	10,121,520	0	0
0100191. REALIC 41 STD IND 2.50% CRVM	1,680	1,680	0	0	0
0100192. REALIC 41 STD IND 3.00% CRVM	431	431	0	0	0
0100193. REALIC 41 STD IND 6.00% CRVM	1,495	0	1,495	0	0
0100194. REALIC 41 STD IND 6.00% NL	52,150	0	52,150	0	0
0100195. REALIC 41 SUBSTD IND 2.50% CRVM	3,798	3,798	0	0	0
0100196. REALIC 41 SUBSTD IND 3.00% CRVM	446	446	0	0	0
0100197. REALIC 41 SUBSTD IND 6.00% CRVM	295	0	295	0	0
0100198. REALIC 41 SUBSTD IND 6.00% NL	3,417	0	3,417	0	0
0100199. REALIC 58 CET 2.50% CRVM	34,630	0	34,630	0	0
0100200. REALIC 58 CET 3.00% CRVM	119,359	0	111,664	0	7,695
0100201. REALIC 58 CET 3.25% CRVM	5,951	0	5,951	0	0
0100202. REALIC 58 CET 3.50% CRVM	51,787	0	51,787	0	0
0100203. REALIC 58 CET 3.50% / 2.50% CRVM	48,785	0	48,785	0	0
0100204. REALIC 58 CET 4.00% CRVM	18,736	0	18,736	0	0
0100205. REALIC 58 CET 4.50% CRVM	285,852	0	285,852	0	0
0100206. REALIC 58 CET 2.00% NL	3,507	0	3,507	0	0
0100207. REALIC 58 CET 2.25% NL	207,283	0	207,283	0	0
0100208. REALIC 58 CET 2.50% NL	142,985	8,960	134,025	0	0
0100209. REALIC 58 CET 3.00% NL	2,470,791	0	2,453,675	0	17,116
0100210. REALIC 58 CET 3.25% NL	199,457	0	199,457	0	0
0100211. REALIC 58 CET 3.50% NL	1,032,048	0	1,032,048	0	0
0100212. REALIC 58 CET 3.50% / 2.50% NL	48,063	0	48,063	0	0
0100213. REALIC 58 CET 4.00% NL	246,623	0	246,623	0	0
0100214. REALIC 58 CET 4.50% NL	727,435	0	727,435	0	0
0100215. REALIC 58 CET 5.00% NL	127,457	0	127,457	0	0
0100216. REALIC 58 CET 5.50% NL	1,083,620	0	1,083,620	0	0
0100217. REALIC 58 CET 6.00% NL	10,070,789	0	10,070,789	0	0
0100218. REALIC 58 CSO 2.00% CRVM	87,080	0	87,080	0	0
0100219. REALIC 58 CSO 2.25% CRVM	7,783,684	0	7,783,684	0	0
0100220. REALIC 58 CSO 2.50% CRVM	6,424,362	0	6,424,362	0	0
0100221. REALIC 58 CSO 3.00% CRVM	43,634,405	0	43,541,904	0	92,501
0100222. REALIC 58 CSO 3.25% CRVM	4,387,973	0	4,387,973	0	0
0100223. REALIC 58 CSO 3.50% CRVM	36,160,150	0	36,139,086	0	21,064
0100224. REALIC 58 CSO 3.50% / 2.00% CRVM	81,736	0	81,736	0	0
0100225. REALIC 58 CSO 3.50% / 2.50% CRVM	20,529,357	0	20,529,357	0	0
0100226. REALIC 58 CSO 4.00% CRVM	221,943,143	0	221,943,143	0	0
0100227. REALIC 58 CSO 4.50% CRVM	90,220,402	0	90,220,402	0	0
0100228. REALIC 58 CSO 5.50% CRVM	147,612,530	0	147,612,530	0	0
0100229. REALIC 58 CSO 6.00% CRVM	45,459,866	0	45,459,866	0	0
0100230. REALIC 58 CSO 2.00% MOD	210,449	0	210,449	0	0
0100231. REALIC 58 CSO 2.25% MOD	2,160,803	0	2,160,803	0	0
0100232. REALIC 58 CSO 2.50% MOD	2,434,915	0	2,434,915	0	0
0100233. REALIC 58 CSO 3.00% MOD	34,077,594	0	34,077,594	0	0
0100234. REALIC 58 CSO 3.50% MOD	98,675,321	0	98,675,321	0	0
0100235. REALIC 58 CSO 3.50% / 2.50% MOD	3,063,808	0	3,063,808	0	0
0100236. REALIC 58 CSO 3.75% MOD	84,525	0	84,525	0	0
0100237. REALIC 58 CSO 4.00% MOD	3,423,751	0	3,423,751	0	0
0100238. REALIC 58 CSO 4.00% / 2.50% MOD	82,179	0	82,179	0	0
0100239. REALIC 58 CSO 4.50% MOD	11,832,663	0	11,832,663	0	0
0100240. REALIC 58 CSO 4.50%-3.00% MOD	145,901	0	145,901	0	0
0100241. REALIC 58 CSO 2.50% NJ	2,244,761	0	2,065,033	0	179,728
0100242. REALIC 58 CSO 3.00% NJ	5,615	0	5,615	0	0
0100243. REALIC 58 CSO 3.50% NJ	1,164,419	0	1,065,652	0	98,767
0100244. REALIC 58 CSO 3.50% / 2.50% NJ	2,328,178	0	2,328,178	0	0
0100245. REALIC 58 CSO 4.00% NJ	80,386	0	80,386	0	0
0100246. REALIC 58 CSO 4.50% NJ	980,103	0	980,103	0	0
0100247. REALIC 58 CSO 6.00% NJ	2,480,429	0	2,480,429	0	0
0100248. REALIC 58 CSO 1.00% NL	4,507	0	4,507	0	0
0100249. REALIC 58 CSO 2.00% NL	276,310	0	276,310	0	0
0100250. REALIC 58 CSO 2.25% NL	1,812,201	0	1,812,201	0	0
0100251. REALIC 58 CSO 2.50% NL	28,218,465	20,967	28,197,498	0	0
0100252. REALIC 58 CSO 2.75% NL	155,269	0	155,269	0	0
0100253. REALIC 58 CSO 3.00% NL	74,085,855	0	73,850,382	0	235,473
0100254. REALIC 58 CSO 3.25% NL	1,843,697	0	1,843,697	0	0
0100255. REALIC 58 CSO 3.50% NL	45,600,022	774	44,971,314	0	627,934
0100256. REALIC 58 CSO 3.50% / 2.50% NL	11,330,614	0	11,330,614	0	0
0100257. REALIC 58 CSO 4.00% NL	8,585,291	0	8,582,181	0	3,110
0100258. REALIC 58 CSO 4.50% NL	19,655,361	0	19,579,709	0	75,652
0100259. REALIC 58 CSO 5.00% NL	735,718	0	735,718	0	0
0100260. REALIC 58 CSO 5.50% NL	4,322,452	0	4,322,452	0	0
0100261. REALIC 58 CSO 6.00% NL	59,443,658	0	59,443,658	0	0
0100262. REALIC 60 CSG 4.00% CRVM	22,246	0	0	0	22,246
0100263. REALIC 60 CSG 4.50% CRVM	31,432	0	0	0	31,432
0100264. REALIC 60 CSG 6.00% CRVM	50	0	0	0	50
0100265. REALIC 60 Group 3.00% NL	315	0	0	0	315
0100266. REALIC 61 CIET 2.50% CRVM	4,647	435	4,212	0	0
0100267. REALIC 61 CIET 3.00% CRVM	2,679	2,679	0	0	0
0100268. REALIC 61 CIET 3.50% CRVM	55,588	55,588	0	0	0
0100269. REALIC 61 CSI 3.50%	384,547	384,547	0	0	0
0100270. REALIC 61 CSI 2.50% CRVM	3,731	3,731	0	0	0
0100271. REALIC 61 CSI 3.00% CRVM	10,552	9,830	722	0	0
0100272. REALIC 61 CSI 3.50% CRVM	56,710	56,710	0	0	0
0100273. REALIC 61 CSI 3.50% NL	10,547	10,547	0	0	0
0100274. REALIC 65 SOA	166,706	0	0	0	166,706
0100275. REALIC 80 CET 3.00% CRVM	1,256	0	1,256	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100276. REALIC 80 CET 4.50% CRVM	859,531	0	859,531	0	0
0100277. REALIC 80 CET 5.00% CRVM	22,230	0	22,230	0	0
0100278. REALIC 80 CET 5.50% CRVM	4,006,359	0	4,006,359	0	0
0100279. REALIC 80 CET 6.00% CRVM	2,144,400	0	2,144,400	0	0
0100280. REALIC 80 CET 4.00% NL	391,119	0	388,685	0	2,434
0100281. REALIC 80 CET 4.50% NL	5,301,368	0	5,301,368	0	0
0100282. REALIC 80 CET 5.00% NL	2,354,125	0	2,354,125	0	0
0100283. REALIC 80 CET 5.25% NL	79,207	0	79,207	0	0
0100284. REALIC 80 CET 5.50% NL	6,972,641	0	6,972,641	0	0
0100285. REALIC 80 CET 6.00% NL	235,936	0	235,936	0	0
0100286. REALIC 80 CSO 2.50% CRVM	458	0	458	0	0
0100287. REALIC 80 CSO 3.00% CRVM	544,014	0	544,014	0	0
0100288. REALIC 80 CSO 3.25% CRVM	3,187,030	0	3,187,030	0	0
0100289. REALIC 80 CSO 3.50% CRVM	4,928,760	0	4,928,760	0	0
0100290. REALIC 80 CSO 4.00% CRVM	250,996,540	0	250,996,540	0	0
0100291. REALIC 80 CSO 4.25% CRVM	1,633,251	0	1,633,251	0	0
0100292. REALIC 80 CSO 4.50% CRVM	2,909,338,906	0	2,897,000,446	0	12,338,460
0100293. REALIC 80 CSO 4.75% CRVM	1,388,005	0	1,388,005	0	0
0100294. REALIC 80 CSO 5.00% CRVM	1,507,214,625	0	1,507,214,625	0	0
0100295. REALIC 80 CSO 5.25% CRVM	4,825,591	0	4,825,591	0	0
0100296. REALIC 80 CSO 5.50% CRVM	876,055,247	0	876,054,370	0	877
0100297. REALIC 80 CSO 6.00% CRVM	126,796,849	0	126,078,672	0	718,177
0100298. REALIC 80 CSO 4.00% MOD	9,100,954	0	9,100,954	0	0
0100299. REALIC 80 CSO 4.50% MOD	11,869,857	0	11,869,857	0	0
0100300. REALIC 80 CSO 5.00% MOD	112,925	0	112,925	0	0
0100301. REALIC 80 CSO 5.50% MOD	28,014,551	0	28,014,551	0	0
0100302. REALIC 80 CSO 5.50% NJ	226,490	0	226,490	0	0
0100303. REALIC 80 CSO 6.00% NJ	406,776	0	406,776	0	0
0100304. REALIC 80 CSO 2.25% NL	6,716	0	6,716	0	0
0100305. REALIC 80 CSO 2.50% NL	9,213	0	9,213	0	0
0100306. REALIC 80 CSO 3.00% NL	2,612,720	0	2,612,720	0	0
0100307. REALIC 80 CSO 3.50% NL	61,241	0	61,241	0	0
0100308. REALIC 80 CSO 4.00% NL	23,670,188	0	23,497,289	0	172,899
0100309. REALIC 80 CSO 4.50% NL	2,069,482,083	0	2,069,460,103	0	21,980
0100310. REALIC 80 CSO 4.75% NL	54,260	0	54,260	0	0
0100311. REALIC 80 CSO 5.00% NL	17,469,836	0	17,469,836	0	0
0100312. REALIC 80 CSO 5.25% NL	686,471	0	686,471	0	0
0100313. REALIC 80 CSO 5.50% NL	35,421,175	0	35,421,175	0	0
0100314. REALIC 80 CSO 6.00% NL	37,237,099	0	36,761,774	0	475,325
0100315. REALIC 80 CSO 7.00% NL	5,814	0	5,814	0	0
0100316. REALIC AE 2.50% CRVM	306	306	0	0	0
0100317. REALIC AE 3.00% CRVM	1,769,544	0	1,769,544	0	0
0100318. REALIC AE 3.50% CRVM	1,944	0	1,944	0	0
0100319. REALIC AE 6.00% CRVM	1,433	0	1,433	0	0
0100320. REALIC AE 3.50% FPT	231,282	0	231,282	0	0
0100321. REALIC AE 3.00% ILL	959,212	0	246,212	0	713,000
0100322. REALIC AE 3.50% ILL	18,691	0	18,691	0	0
0100323. REALIC AE 3.50% MOD	26,950	0	26,950	0	0
0100324. REALIC AE 6.00% NJ	1,659	0	1,659	0	0
0100325. REALIC AE 2.50% NL	314,160	0	314,160	0	0
0100326. REALIC AE 3.00% NL	4,467,840	0	4,467,840	0	0
0100327. REALIC AE 3.50% NL	3,351,043	142,921	3,208,122	0	0
0100328. REALIC AE 4.00% NL	189,689	189,689	0	0	0
0100329. REALIC AE 6.00% NL	244,544	0	244,544	0	0
0100330. REALIC American Men 3.00% ILL	236,983	0	236,983	0	0
0100331. REALIC American Men 3.00% MOD	73,997	0	73,997	0	0
0100332. REALIC American Men 3.00% NL	3,262,693	0	3,261,693	0	1,000
0100333. REALIC Krieger Disabled Lives 3.00%	14,822	0	0	0	14,822
0100334. REALIC Krieger Disabled Lives 4.50%	178,251	0	0	0	178,251
0100335. REALIC Krieger Disabled Lives 5.00%	42,318	0	0	0	42,318
0100336. REALIC Krieger Disabled Lives 5.50%	261,984	0	0	0	261,984
0100337. REALIC Krieger Disabled Lives 6.00%	12,324	0	0	0	12,324
0100338. REALIC UL Fund Value	31,785,848	0	31,785,848	0	0
0100339. REALIC Unearned Premium Reserve	13,073	0	13,073	0	0
0199997. Totals (Gross)	14,792,719,109	157,412,089	14,559,187,246	0	76,119,774
0199998. Reinsurance ceded	5,570,115,795	0	5,521,678,640	0	48,437,155
0199999. Life Insurance: Totals (Net)	9,222,603,314	157,412,089	9,037,508,606	0	27,682,619
ANNUITIES (excluding supplementary contracts with life contingencies):					
0200001. DEFERRED ANNUITIES:	0	XXX	0	XXX	0
0200002. 1937 Standard Annuity Table 3.50% CRVM	110,679	XXX	110,679	XXX	0
0200003. 1951GAM proj to 1960 3.50%	3,556	XXX	0	XXX	3,556
0200004. 1971GAM 6.00%	2,700	XXX	0	XXX	2,700
0200005. 1971GAM 7.50%	342,110	XXX	0	XXX	342,110
0200006. 1971GAM 9.75%	9,471	XXX	0	XXX	9,471
0200007. 1983GAM 6.00%	37,142	XXX	0	XXX	37,142
0200008. 1983GAM 6.25%	154,831	XXX	0	XXX	154,831
0200009. 1983GAM 6.50%	9,795	XXX	0	XXX	9,795
0200010. 1983GAM 6.75%	7,676	XXX	0	XXX	7,676
0200011. 1983GAM 7.00%	275,126	XXX	0	XXX	275,126
0200012. 1983GAM 7.25%	422,451	XXX	0	XXX	422,451
0200013. 1983GAM 7.50%	662,105	XXX	0	XXX	662,105
0200014. 1994GAM 6.50%	829,682	XXX	0	XXX	829,682
0200015. 1971 IAM 4.00% CARVM	1,085,596	XXX	1,085,596	XXX	0
0200016. 1971 IAM 4.50% CARVM	205,341	XXX	205,341	XXX	0
0200017. 1971 IAM 7.25% CARVM	453,423	XXX	453,423	XXX	0
0200018. 1971 IAM 8.50% CARVM	730,751	XXX	730,751	XXX	0
0200019. 1971 IAM 8.75% CARVM	694,804	XXX	694,804	XXX	0
0200020. 1971 IAM 10.00% CARVM	247,660	XXX	247,660	XXX	0
0200021. 4.00%	4,477,103	XXX	0	XXX	4,477,103
0200022. 1983a 3.50%	168,419	XXX	168,419	XXX	0
0200023. 1983a 4.00%	29,232,691	XXX	29,232,691	XXX	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200024.	1983a 4.50%	33,824	XXX	33,824	XXX	0
0200025.	1983a 5.25%	118,026,000	XXX	117,821,626	XXX	204,374
0200026.	1983a 5.50%	362,598,228	XXX	286,799,958	XXX	75,798,270
0200027.	1983a 5.75%	128,436,836	XXX	128,036,756	XXX	400,080
0200028.	1983a 6.00%	214,599,011	XXX	210,007,799	XXX	4,591,212
0200029.	1983a 6.25%	320,318,906	XXX	320,035,313	XXX	283,593
0200030.	1983a 6.50%	502,182,362	XXX	501,985,798	XXX	196,564
0200031.	1983a 6.75%	347,539,150	XXX	347,539,150	XXX	0
0200032.	1983a 7.00%	494,447,829	XXX	494,447,829	XXX	0
0200033.	1983a 7.25%	90,595,961	XXX	87,256,974	XXX	3,338,987
0200034.	1983a 8.50%	206,314,277	XXX	86,383,828	XXX	119,930,449
0200035.	1983a 8.75%	76,884,724	XXX	3,822,552	XXX	73,062,172
0200036.	Annuity 2000 3.75%	1,237,444,902	XXX	1,045,872,539	XXX	191,572,363
0200037.	Annuity 2000 4.00%	609,747,090	XXX	559,734,182	XXX	50,012,908
0200038.	Annuity 2000 4.25%	455,434,262	XXX	384,531,910	XXX	70,902,352
0200039.	Annuity 2000 4.50%	1,449,094,035	XXX	1,309,905,347	XXX	139,188,688
0200040.	Annuity 2000 4.75%	836,438,492	XXX	750,785,774	XXX	85,652,718
0200041.	Annuity 2000 5.00%	877,119,955	XXX	751,513,088	XXX	125,606,867
0200042.	Annuity 2000 5.25%	233,207,237	XXX	205,243,685	XXX	27,963,552
0200043.	Annuity 2000 5.50%	526,202,120	XXX	496,191,260	XXX	30,010,860
0200044.	Annuity 2000 5.75%	228,406,228	XXX	213,601,336	XXX	14,804,892
0200045.	Annuity 2000 6.00%	311,620,187	XXX	286,675,478	XXX	24,944,709
0200046.	Annuity 2000 6.25%	79,415,887	XXX	73,508,702	XXX	5,907,185
0200047.	Annuity 2000 6.50%	168,817,509	XXX	149,132,111	XXX	19,685,398
0200048.	Annuity 2000 7.00%	46,427,837	XXX	42,774,906	XXX	3,652,931
0200049.	Annuity 2000 7.25%	4,924,422	XXX	4,563,547	XXX	360,875
0200050.	Annuity 2000 7.50%	2,368,521	XXX	2,368,521	XXX	0
0200051.	IAR 2012 3.00%	414,086,568	XXX	381,221,187	XXX	32,865,381
0200052.	IAR 2012 3.25%	1,657,912,996	XXX	1,611,204,848	XXX	46,708,148
0200053.	IAR 2012 3.50%	625,189,858	XXX	613,019,682	XXX	12,170,176
0200054.	IAR 2012 3.75%	5,149,563,277	XXX	5,055,191,320	XXX	94,371,957
0200055.	IAR 2012 4.00%	609,093,476	XXX	544,146,561	XXX	64,946,915
0200056.	IAR 2012 4.25%	787,352,994	XXX	728,858,654	XXX	58,494,340
0200057.	IAR 2012 4.50%	134,897,056	XXX	134,897,056	XXX	0
0200058.	IAR 2012 5.00%	111,935,628	XXX	99,868,094	XXX	12,067,534
0200059.	VM-21/AG43 (CSV)	8,185,102,291	XXX	7,510,757,082	XXX	674,345,209
0200060.	VA Pending Deaths Payable	77,803,692	XXX	71,056,183	XXX	6,747,509
0200061.	RILA Pending Deaths Payable	89,525	XXX	89,525	XXX	0
0200062.	PAT 3% 1966-1980	934,617	XXX	934,617	XXX	0
0200063.	PAT 4.50 - 3% 1980-1987	9,216,392	XXX	9,216,392	XXX	0
0200064.	PAT 4.50 - 4 - 3% 1980-1981	337,089	XXX	337,089	XXX	0
0200065.	PAT 4.50% 1988-1998	18,084,385	XXX	18,084,385	XXX	0
0200066.	PAT 7 - 6.50 - 4 - 3% 1982-1987	4,095,557	XXX	4,095,557	XXX	0
0200067.	REALIC 37 SA 2.50%	5,755,503	XXX	5,755,503	XXX	0
0200068.	REALIC 37 SA 3.50%	22,808	XXX	22,808	XXX	0
0200069.	REALIC 37 SA 4.50%	70,049	XXX	70,049	XXX	0
0200070.	REALIC 49 ANN 3.50%	210,377	XXX	210,377	XXX	0
0200071.	REALIC 71 GAM 4.00%	2,765,497	XXX	2,765,497	XXX	0
0200072.	REALIC 71 GAM 5.25%	2,720,875	XXX	2,720,875	XXX	0
0200073.	REALIC 71 GAM 5.50%	3,498,965	XXX	3,498,965	XXX	0
0200074.	REALIC 71 GAM 5.75%	1,539,020	XXX	1,539,020	XXX	0
0200075.	REALIC 71 GAM 6.00%	6,041,319	XXX	2,305,939	XXX	3,735,380
0200076.	REALIC 71 GAM 6.25%	2,677,075	XXX	2,677,075	XXX	0
0200077.	REALIC 71 GAM 6.50%	253,730	XXX	253,730	XXX	0
0200078.	REALIC 71 GAM 6.00% CARVM	6,562,171	XXX	0	XXX	6,562,171
0200079.	REALIC 71 IAM 3.50%	1,113	XXX	1,113	XXX	0
0200080.	REALIC 71 IAM 4.00%	702,191	XXX	702,191	XXX	0
0200081.	REALIC 71 IAM 4.50%	2,503,687	XXX	2,503,687	XXX	0
0200082.	REALIC 71 IAM 5.50%	731,761	XXX	731,761	XXX	0
0200083.	REALIC 71 IAM 8.00%	185,111	XXX	185,111	XXX	0
0200084.	REALIC 71 IAM 8.25%	959,115	XXX	959,115	XXX	0
0200085.	REALIC 71 IAM 8.50%	69,497	XXX	69,497	XXX	0
0200086.	REALIC 71 IAM 8.75%	181,650	XXX	181,650	XXX	0
0200087.	REALIC 71 IAM 9.00%	2,959	XXX	2,959	XXX	0
0200088.	REALIC 71 IAM 9.25%	577,791	XXX	577,791	XXX	0
0200089.	REALIC 71 IAM 10.00%	40,718	XXX	40,718	XXX	0
0200090.	REALIC 71 IAM 3.00% CARVM	3,207,434	XXX	3,207,434	XXX	0
0200091.	REALIC 71 IAM 4.00% CARVM	14,724,754	XXX	14,724,754	XXX	0
0200092.	REALIC 71 IAM 4.50% CARVM	65,679,884	XXX	65,679,884	XXX	0
0200093.	REALIC 71 IAM 5.00% CARVM	3,242,997	XXX	3,242,997	XXX	0
0200094.	REALIC 71 IAM 5.25% CARVM	3,913,959	XXX	3,913,959	XXX	0
0200095.	REALIC 71 IAM 5.50% CARVM	20,499,210	XXX	20,499,210	XXX	0
0200096.	REALIC 71 IAM 5.75% CARVM	1,066,372	XXX	1,066,372	XXX	0
0200097.	REALIC 71 IAM 6.00% CARVM	2,828,486	XXX	2,828,486	XXX	0
0200098.	REALIC 71 IAM 6.25% CARVM	8,729,975	XXX	8,729,975	XXX	0
0200099.	REALIC 71 IAM 6.75% CARVM	13,755,548	XXX	13,755,548	XXX	0
0200100.	REALIC 71 IAM 7.25% CARVM	943,372	XXX	943,372	XXX	0
0200101.	REALIC 71 IAM 8.00% CARVM	18,585,598	XXX	18,585,598	XXX	0
0200102.	REALIC 71 IAM 8.25% CARVM	6,413,997	XXX	6,413,997	XXX	0
0200103.	REALIC 71 IAM 8.50% CARVM	922,033	XXX	922,033	XXX	0
0200104.	REALIC 71 IAM 8.75% CARVM	377,234	XXX	377,234	XXX	0
0200105.	REALIC 71 IAM 9.25% CARVM	6,044,321	XXX	6,044,321	XXX	0
0200106.	REALIC 71 IAM 10.00% CARVM	458,949	XXX	458,949	XXX	0
0200107.	REALIC 83 A 4.00%	756,175	XXX	756,175	XXX	0
0200108.	REALIC 83 A 4.50%	1,270,364	XXX	1,270,364	XXX	0
0200109.	REALIC 83 A 5.25%	4,644,454	XXX	4,644,454	XXX	0
0200110.	REALIC 83 A 5.50%	13,973,804	XXX	13,973,804	XXX	0
0200111.	REALIC 83 A 5.75%	9,657,163	XXX	9,657,163	XXX	0
0200112.	REALIC 83 A 6.00%	7,034,517	XXX	7,034,517	XXX	0
0200113.	REALIC 83 A 6.25%	11,254,325	XXX	11,247,246	XXX	7,079
0200114.	REALIC 83 A 6.50%	6,223,967	XXX	6,223,967	XXX	0
0200115.	REALIC 83 A 6.75%	8,906,187	XXX	8,906,187	XXX	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200116.	REALIC 83 A 7.00%	3,796,213	XXX	3,796,213	XXX	0
0200117.	REALIC 83 A 7.25%	429,745	XXX	429,745	XXX	0
0200118.	REALIC 83 A 8.00%	144,505	XXX	144,505	XXX	0
0200119.	REALIC 83 A 8.50%	1,244,410	XXX	1,244,410	XXX	0
0200120.	REALIC 83 A 8.75%	1,060,275	XXX	1,060,275	XXX	0
0200121.	REALIC 83 A 3.50% CARVM	21,397	XXX	21,397	XXX	0
0200122.	REALIC 83 A 4.00% CARVM	8,949,581	XXX	8,949,581	XXX	0
0200123.	REALIC 83 A 4.50% CARVM	2,660,199	XXX	2,660,199	XXX	0
0200124.	REALIC 83 A 5.00% CARVM	28,589,126	XXX	28,589,126	XXX	0
0200125.	REALIC 83 A 5.25% CARVM	39,925,419	XXX	39,925,419	XXX	0
0200126.	REALIC 83 A 5.50% CARVM	42,867,002	XXX	42,867,002	XXX	0
0200127.	REALIC 83 A 5.75% CARVM	26,114,426	XXX	26,109,995	XXX	4,431
0200128.	REALIC 83 A 6.00% CARVM	15,336,289	XXX	15,256,024	XXX	80,265
0200129.	REALIC 83 A 6.25% CARVM	41,458,941	XXX	31,943,245	XXX	9,515,696
0200130.	REALIC 83 A 6.50% CARVM	16,584,071	XXX	16,428,540	XXX	155,531
0200131.	REALIC 83 A 6.75% CARVM	20,838,121	XXX	20,838,121	XXX	0
0200132.	REALIC 83 A 7.00% CARVM	3,798,091	XXX	3,798,091	XXX	0
0200133.	REALIC 83 A 7.25% CARVM	1,538,631	XXX	1,538,631	XXX	0
0200134.	REALIC 83 A 8.00% CARVM	413,617	XXX	413,617	XXX	0
0200135.	REALIC 83 A 8.25% CARVM	276,324	XXX	276,324	XXX	0
0200136.	REALIC 83 A 8.50% CARVM	1,355,909	XXX	1,355,909	XXX	0
0200137.	REALIC 83 A 8.75% CARVM	320,607	XXX	320,607	XXX	0
0200138.	REALIC 83 A 10.00% CARVM	566,842	XXX	566,842	XXX	0
0200139.	REALIC a-1949 3.50% CARVM	245,324	XXX	245,324	XXX	0
0200140.	REALIC a-2000 3.75% CARVM	76,773	XXX	76,773	XXX	0
0200141.	REALIC a-2000 4.50% CARVM	8,480,289	XXX	8,480,289	XXX	0
0200142.	REALIC a-2000 4.75% CARVM	9,187,995	XXX	9,187,995	XXX	0
0200143.	REALIC a-2000 5.00% CARVM	33,207,801	XXX	33,207,801	XXX	0
0200144.	REALIC a-2000 5.25% CARVM	30,839,632	XXX	30,839,632	XXX	0
0200145.	REALIC a-2000 5.50% CARVM	32,107,930	XXX	32,107,930	XXX	0
0200146.	REALIC a-2000 5.75% CARVM	326,391	XXX	326,391	XXX	0
0200147.	REALIC a-2000 6.00% CARVM	7,124,330	XXX	7,124,330	XXX	0
0200148.	REALIC Deferred 4.00%	129,544	XXX	129,544	XXX	0
0200149.	REALIC Deferred 4.50%	1,414,585	XXX	1,414,585	XXX	0
0200150.	REALIC Deferred 5.75%	8,860,882	XXX	8,860,882	XXX	0
0200151.	REALIC Deferred 6.25%	2,626,746	XXX	2,626,746	XXX	0
0200152.	REALIC Deferred 6.50%	503,199	XXX	503,199	XXX	0
0200153.	REALIC Deferred 6.75%	1,269,922	XXX	1,269,922	XXX	0
0200154.	REALIC Deferred 8.00%	128,311	XXX	128,311	XXX	0
0200155.	REALIC Deferred Various	3,125,216	XXX	3,125,216	XXX	0
0200156.	REALIC Deferred 2.50% CARVM	507	XXX	507	XXX	0
0200157.	REALIC Deferred 3.00% CARVM	86,118,430	XXX	86,118,430	XXX	0
0200158.	REALIC Deferred 3.50% CARVM	10,957,485	XXX	10,957,485	XXX	0
0200159.	REALIC Deferred 4.00% CARVM	159,853,488	XXX	159,853,488	XXX	0
0200160.	REALIC Deferred 4.00-8.25% CARVM	72,697,353	XXX	72,240,176	XXX	457,177
0200161.	REALIC Deferred 4.50% CARVM	17,886,156	XXX	17,886,156	XXX	0
0200162.	REALIC Deferred 5.00% CARVM	58,067,286	XXX	58,067,286	XXX	0
0200163.	REALIC Deferred 5.25% CARVM	9,326,621	XXX	9,326,621	XXX	0
0200164.	REALIC Deferred 5.50% CARVM	45,760,459	XXX	45,734,266	XXX	26,193
0200165.	REALIC Deferred 5.75% CARVM	6,912,306	XXX	6,912,306	XXX	0
0200166.	REALIC Deferred 6.00% CARVM	5,135,745	XXX	5,135,745	XXX	0
0200167.	REALIC Deferred 6.25% CARVM	8,749,275	XXX	8,691,208	XXX	58,067
0200168.	REALIC Deferred 6.50% CARVM	8,932,313	XXX	8,932,313	XXX	0
0200169.	REALIC Deferred 6.75% CARVM	10,882,949	XXX	10,882,949	XXX	0
0200170.	REALIC Deferred 7.00% CARVM	1,553,520	XXX	1,553,520	XXX	0
0200171.	REALIC Deferred 7.25% CARVM	1,594,863	XXX	1,503,090	XXX	91,773
0200172.	REALIC Deferred 8.00% CARVM	366,386	XXX	366,386	XXX	0
0200173.	REALIC Deferred 8.25% CARVM	64,072	XXX	64,072	XXX	0
0200174.	REALIC Deferred 8.50% CARVM	6,488,726	XXX	6,020,548	XXX	468,178
0200175.	REALIC Deferred 8.75% CARVM	2,723,629	XXX	2,562,340	XXX	161,289
0200176.	REALIC Deferred Various CARVM	1,750	XXX	1,750	XXX	0
0200177.	REALIC Deferred 10.00% CARVM	632,571	XXX	632,571	XXX	0
0200178.	REALIC FPDA 3.50%	269,788	XXX	269,788	XXX	0
0200179.	REALIC FPDA 4.00%	5,869,566	XXX	5,869,566	XXX	0
0200180.	REALIC FPDA 4.50%	1,291,644	XXX	1,291,644	XXX	0
0200181.	REALIC Group Pension Ann (PADA)	1,395,439	XXX	0	XXX	1,395,439
0200182.	REALIC Prog Annuity 3.00%	176	XXX	176	XXX	0
0200183.	REALIC Prog Annuity 3.50%	9,024	XXX	9,024	XXX	0
0200184.	REALIC Prog Annuity 4.50% CARVM	6,340,396	XXX	6,340,396	XXX	0
0200185.	REALIC SPDA 3.50%	6,618,371	XXX	6,618,371	XXX	0
0200186.	REALIC SPDA 4.00%	12,875	XXX	12,875	XXX	0
0200187.	REALIC SPDA & FPDA Various CARVM	41,711,449	XXX	41,711,449	XXX	0
0200188.	REALIC Spouse Insurance Benefit	8,723	XXX	0	XXX	8,723
0200189.	IMMEDIATE ANNUITIES:	0	XXX	0	XXX	0
0200190.	1983a 4.00%	658,053	XXX	658,053	XXX	0
0200191.	1983a 5.25%	60,451	XXX	60,451	XXX	0
0200192.	1983a 6.00%	10,037	XXX	10,037	XXX	0
0200193.	1983a 6.25%	12,986,736	XXX	12,449,074	XXX	537,662
0200194.	1983a 6.50%	1,563,488	XXX	1,356,453	XXX	207,035
0200195.	1983a 6.75%	11,403,765	XXX	10,876,896	XXX	526,869
0200196.	1983a 7.00%	932,740	XXX	781,590	XXX	151,150
0200197.	1983a 7.25%	2,362,524	XXX	2,122,423	XXX	240,101
0200198.	1983a 7.75%	642,676	XXX	582,991	XXX	59,685
0200199.	1983a 8.00%	1,003,410	XXX	980,582	XXX	22,828
0200200.	1983a 8.25%	2,715,743	XXX	2,493,949	XXX	221,794
0200201.	1983a 8.75%	2,995,446	XXX	2,863,936	XXX	131,510
0200202.	1983a 9.25%	353,140	XXX	351,632	XXX	1,508
0200203.	1983a 11.00%	207,960	XXX	207,960	XXX	0
0200204.	1983a 11.25%	130,964	XXX	130,964	XXX	0
0200205.	Annuity 2000 4.00%	73,852,828	XXX	68,445,555	XXX	5,407,273
0200206.	Annuity 2000 4.25%	51,366,533	XXX	48,610,661	XXX	2,755,872
0200207.	Annuity 2000 5.00%	21,015,798	XXX	20,299,921	XXX	715,877

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200208.	Annuity 2000 5.25%	66,509,424	XXX	64,371,820	XXX	2,137,604
0200209.	Annuity 2000 5.50%	111,778,524	XXX	109,604,732	XXX	2,173,792
0200210.	Annuity 2000 6.00%	70,312,396	XXX	69,083,409	XXX	1,228,987
0200211.	Annuity 2000 6.50%	9,556,149	XXX	9,162,710	XXX	393,439
0200212.	Annuity 2000 6.75%	13,833,503	XXX	13,496,801	XXX	336,702
0200213.	Annuity 2000 7.00%	13,548,753	XXX	12,936,522	XXX	612,231
0200214.	IAR 2012 1.00%	4,834,583	XXX	4,786,506	XXX	48,077
0200215.	IAR 2012 1.25%	2,241,310	XXX	1,990,661	XXX	250,649
0200216.	IAR 2012 1.50%	39,119,263	XXX	36,766,304	XXX	2,352,959
0200217.	IAR 2012 1.75%	56,418,670	XXX	52,568,859	XXX	3,849,811
0200218.	IAR 2012 2.00%	43,297,408	XXX	40,804,543	XXX	2,492,865
0200219.	IAR 2012 2.25%	63,737,945	XXX	59,182,759	XXX	4,555,186
0200220.	IAR 2012 2.50%	65,697,244	XXX	59,246,808	XXX	6,450,436
0200221.	IAR 2012 2.75%	55,374,141	XXX	52,362,128	XXX	3,012,013
0200222.	IAR 2012 3.00%	77,237,384	XXX	72,919,660	XXX	4,317,724
0200223.	IAR 2012 3.25%	27,444,679	XXX	24,460,888	XXX	2,983,791
0200224.	IAR 2012 3.50%	44,248,364	XXX	41,531,539	XXX	2,716,825
0200225.	IAR 2012 3.75%	111,313,980	XXX	103,363,601	XXX	7,950,379
0200226.	IAR 2012 4.00%	171,242,431	XXX	158,194,033	XXX	13,048,398
0200227.	IAR 2012 4.25%	47,235,288	XXX	41,111,924	XXX	6,123,364
0200228.	IAR 2012 4.50%	55,654,456	XXX	50,266,461	XXX	5,387,995
0200229.	IAR 2012 4.75%	30,655,424	XXX	27,280,784	XXX	3,374,640
0200230.	IAR 2012 5.00%	91,744,619	XXX	85,871,486	XXX	5,873,133
0200231.	REALIC 2012 IAR 1.75%	201,517	XXX	201,517	XXX	0
0200232.	REALIC 2012 IAR 2.00%	43,064	XXX	43,064	XXX	0
0200233.	REALIC 2012 IAR 2.25%	216,171	XXX	216,171	XXX	0
0200234.	REALIC 2012 IAR 2.50%	29,323	XXX	29,323	XXX	0
0200235.	REALIC 2012 IAR 3.00%	32,728	XXX	32,728	XXX	0
0200236.	REALIC 2012 IAR 3.25%	46,362	XXX	46,362	XXX	0
0200237.	REALIC 2012 IAR 4.00%	86,804	XXX	86,804	XXX	0
0200238.	REALIC 37 SA 3.50%	2,814	XXX	2,814	XXX	0
0200239.	REALIC 37 SA 3.50% NL	10,502	XXX	0	XXX	10,502
0200240.	REALIC 71 GAM 6.00%	33,698	XXX	0	XXX	33,698
0200241.	REALIC 71 GAM 7.50%	76,318	XXX	0	XXX	76,318
0200242.	REALIC 71 GAM 8.50%	2,480	XXX	0	XXX	2,480
0200243.	REALIC 71 GAM 10.00%	22,485	XXX	0	XXX	22,485
0200244.	REALIC 71 GAM 11.00%	7,055	XXX	0	XXX	7,055
0200245.	REALIC 71 GAM 11.25%	80,106	XXX	0	XXX	80,106
0200246.	REALIC 71 IAM 6.00%	8,883	XXX	8,883	XXX	0
0200247.	REALIC 71 IAM 7.00%	53,392	XXX	53,392	XXX	0
0200248.	REALIC 71 IAM 7.50%	11,610	XXX	11,610	XXX	0
0200249.	REALIC 71 IAM 10.00%	27,381	XXX	27,381	XXX	0
0200250.	REALIC 71 IAM 11.00%	23,686	XXX	23,686	XXX	0
0200251.	REALIC 71 IAM 11.25%	128,975	XXX	128,975	XXX	0
0200252.	REALIC 83 A 6.25%	447,717	XXX	447,717	XXX	0
0200253.	REALIC 83 A 6.50%	166,878	XXX	166,878	XXX	0
0200254.	REALIC 83 A 6.63%	200,078	XXX	200,078	XXX	0
0200255.	REALIC 83 A 6.75%	231,812	XXX	231,812	XXX	0
0200256.	REALIC 83 A 7.00%	1,549,162	XXX	1,549,162	XXX	0
0200257.	REALIC 83 A 7.25%	159,670	XXX	159,670	XXX	0
0200258.	REALIC 83 A 7.50%	11,903	XXX	11,903	XXX	0
0200259.	REALIC 83 A 7.75%	577,199	XXX	577,199	XXX	0
0200260.	REALIC 83 A 8.00%	334,092	XXX	334,092	XXX	0
0200261.	REALIC 83 A 8.25%	2,763,944	XXX	2,669,598	XXX	94,346
0200262.	REALIC 83 A 8.75%	1,957,259	XXX	1,957,259	XXX	0
0200263.	REALIC 83 A 9.25%	42,053	XXX	42,053	XXX	0
0200264.	REALIC 83 A 11.00%	350,536	XXX	350,536	XXX	0
0200265.	REALIC 83 A 8.25% NL	31,006	XXX	31,006	XXX	0
0200266.	REALIC 83 GAM 6.25%	349,453	XXX	0	XXX	349,453
0200267.	REALIC 83 GAM 6.50%	142,361	XXX	0	XXX	142,361
0200268.	REALIC 83 GAM 6.75%	431,668	XXX	0	XXX	431,668
0200269.	REALIC 83 GAM 7.00%	48,044	XXX	0	XXX	48,044
0200270.	REALIC 83 GAM 7.25%	88,599	XXX	0	XXX	88,599
0200271.	REALIC 83 GAM 7.50%	3,852	XXX	0	XXX	3,852
0200272.	REALIC 83 GAM 7.75%	76,849	XXX	0	XXX	76,849
0200273.	REALIC 83 GAM 8.00%	15,725	XXX	0	XXX	15,725
0200274.	REALIC 83 GAM 8.25%	160,603	XXX	0	XXX	160,603
0200275.	REALIC 83 GAM 8.75%	181,214	XXX	0	XXX	181,214
0200276.	REALIC 83 GAM 9.00%	21,187	XXX	0	XXX	21,187
0200277.	REALIC 83 GAM 9.25%	51,863	XXX	0	XXX	51,863
0200278.	REALIC 94 GAR 2.75%	7,661	XXX	0	XXX	7,661
0200279.	REALIC 94 GAR 3.00%	473,065	XXX	0	XXX	473,065
0200280.	REALIC 94 GAR 3.50%	239,381	XXX	0	XXX	239,381
0200281.	REALIC 94 GAR 4.00%	55,354	XXX	0	XXX	55,354
0200282.	REALIC 94 GAR 4.50%	11,409	XXX	0	XXX	11,409
0200283.	REALIC 94 GAR 5.25%	500,937	XXX	0	XXX	500,937
0200284.	REALIC 94 GAR 5.50%	1,485,437	XXX	0	XXX	1,485,437
0200285.	REALIC 94 GAR 6.00%	722,678	XXX	0	XXX	722,678
0200286.	REALIC 94 GAR 6.50%	280,823	XXX	0	XXX	280,823
0200287.	REALIC 94 GAR 6.75%	158,584	XXX	0	XXX	158,584
0200288.	REALIC 94 GAR 7.00%	174,320	XXX	0	XXX	174,320
0200289.	REALIC a-1949 3.50%	9,954	XXX	9,954	XXX	0
0200290.	REALIC a-2000 4.00%	34,167	XXX	34,167	XXX	0
0200291.	REALIC a-2000 5.25%	465,760	XXX	435,346	XXX	30,414
0200292.	REALIC a-2000 5.50%	895,263	XXX	875,921	XXX	19,342
0200293.	REALIC a-2000 6.00%	434,546	XXX	318,358	XXX	116,188
0200294.	REALIC a-2000 6.25%	466,977	XXX	113,686	XXX	353,291
0200295.	REALIC a-2000 6.50%	1,186,052	XXX	1,173,076	XXX	12,976
0200296.	REALIC a-2000 6.75%	261,687	XXX	258,440	XXX	3,247
0200297.	REALIC a-2000 7.00%	332,938	XXX	315,723	XXX	17,215
0200298.	37 SA 3.50%	60,680	XXX	0	XXX	60,680
0200299.	51 GAM 2.00%	565	XXX	0	XXX	565

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200300. 51 GAM 2.25%	2,767	XXX	0	XXX	2,767
0200301. 51 GAM 2.50%	15,287	XXX	0	XXX	15,287
0200302. 51 GAM 3.00%	210,929	XXX	0	XXX	210,929
0200303. 51 GAM 3.25%	45,088	XXX	0	XXX	45,088
0200304. 51 GAM 3.50%	736,161	XXX	0	XXX	736,161
0200305. 71 GAM 10.50%	7,283,246	XXX	0	XXX	7,283,246
0200306. 71 GAM 10.75%	6,014,329	XXX	0	XXX	6,014,329
0200307. 71 GAM 11.00%	6,755,333	XXX	0	XXX	6,755,333
0200308. 71 GAM 11.25%	7,995,334	XXX	0	XXX	7,995,334
0200309. 71 GAM 3.50%	381,878	XXX	0	XXX	381,878
0200310. 71 GAM 4.50%	907	XXX	0	XXX	907
0200311. 71 GAM 6.00%	3,212,604	XXX	0	XXX	3,212,604
0200312. 71 GAM 7.50%	165,843,194	XXX	0	XXX	165,843,194
0200313. 71 GAM 7.75%	21,656,344	XXX	0	XXX	21,656,344
0200314. 71 GAM 8.00%	256,895	XXX	0	XXX	256,895
0200315. 71 GAM 9.50%	37,220,643	XXX	0	XXX	37,220,643
0200316. 71 GAM 9.75%	30,432,771	XXX	0	XXX	30,432,771
0200317. 83 GAM 10.50%	433,595	XXX	0	XXX	433,595
0200318. 83 GAM 11.00%	185,103	XXX	0	XXX	185,103
0200319. 83 GAM 4.75%	28,191,193	XXX	0	XXX	28,191,193
0200320. 83 GAM 5.00%	20,811,095	XXX	0	XXX	20,811,095
0200321. 83 GAM 5.25%	18,484,307	XXX	0	XXX	18,484,307
0200322. 83 GAM 5.50%	16,991,290	XXX	0	XXX	16,991,290
0200323. 83 GAM 5.75%	8,310,571	XXX	0	XXX	8,310,571
0200324. 83 GAM 6.00%	143,155,940	XXX	0	XXX	143,155,940
0200325. 83 GAM 6.25%	192,199,859	XXX	0	XXX	192,199,859
0200326. 83 GAM 6.50%	179,938,137	XXX	0	XXX	179,938,137
0200327. 83 GAM 6.75%	80,208,718	XXX	0	XXX	80,208,718
0200328. 83 GAM 7.00%	191,456,654	XXX	0	XXX	191,456,654
0200329. 83 GAM 7.25%	90,394,407	XXX	0	XXX	90,394,407
0200330. 83 GAM 7.50%	40,256,582	XXX	0	XXX	40,256,582
0200331. 83 GAM 7.75%	42,977,723	XXX	0	XXX	42,977,723
0200332. 83 GAM 8.00%	93,377,920	XXX	0	XXX	93,377,920
0200333. 83 GAM 8.25%	17,783,916	XXX	0	XXX	17,783,916
0200334. 83 GAM 8.50%	4,599,474	XXX	0	XXX	4,599,474
0200335. 83 GAM 8.75%	26,553,801	XXX	0	XXX	26,553,801
0200336. 83 GAM 9.25%	14,135,000	XXX	0	XXX	14,135,000
0200337. 83 GAM 9.50%	2,614,738	XXX	0	XXX	2,614,738
0200338. 94 GAM 3.50%	60,971	XXX	0	XXX	60,971
0200339. 94 GAM 3.75%	250,731,915	XXX	0	XXX	250,731,915
0200340. 94 GAM 4.00%	14,400,648	XXX	0	XXX	14,400,648
0200341. 94 GAM 4.25%	82,364,342	XXX	0	XXX	82,364,342
0200342. 94 GAM 4.50%	32,038,566	XXX	0	XXX	32,038,566
0200343. 94 GAM 4.75%	157,997,428	XXX	0	XXX	157,997,428
0200344. 94 GAM 5.00%	318,175,091	XXX	0	XXX	318,175,091
0200345. 94 GAM 5.25%	298,127,214	XXX	0	XXX	298,127,214
0200346. 94 GAM 5.50%	401,867,007	XXX	0	XXX	401,867,007
0200347. 94 GAM 5.75%	12,527,142	XXX	0	XXX	12,527,142
0200348. 94 GAM 6.00%	152,353,869	XXX	0	XXX	152,353,869
0200349. 94 GAM 6.25%	9,890,010	XXX	0	XXX	9,890,010
0200350. 94 GAM 6.50%	66,760,223	XXX	0	XXX	66,760,223
0200351. 94 GAM 6.75%	142,713,589	XXX	0	XXX	142,713,589
0200352. 94 GAM 7.00%	6,043,564	XXX	0	XXX	6,043,564
0299997. Totals (Gross)	33,928,142,179	XXX	28,280,944,420	XXX	5,647,197,759
0299998. Reinsurance ceded	18,539,481,386	XXX	17,126,221,399	XXX	1,413,259,987
0299999. Annuities: Totals (Net)	15,388,660,793	XXX	11,154,723,021	XXX	4,233,937,772
SUPPLEMENTARY CONTRACTS WITH LIFE CONTINGENCIES:					
0300001. 1937 STANDARD ANNUITY 3.00%	5,422	0	5,422	0	0
0300002. 1983 IAM 6.25%	41,961	0	41,961	0	0
0300003. 1983 IAM 6.50%	62,607	0	62,607	0	0
0300004. 1983 IAM 6.75%	186,262	0	186,262	0	0
0300005. 1983 IAM 7.00%	10,331	0	10,331	0	0
0300006. 1983 IAM 7.25%	5,343	0	5,343	0	0
0300007. 1983 IAM 7.75%	13,009	0	13,009	0	0
0300008. 1983a 8.25%	53,557	0	53,557	0	0
0300009. Annuity 2000 6.00%	8,531	0	8,531	0	0
0300010. IAR 2012 4.00%	149,010	0	149,010	0	0
0300011. PROGRESSIVE ANNUITY 3.00%	34,380	0	34,380	0	0
0300012. REALIC 2012 IAR 1.00%	49,910	0	49,910	0	0
0300013. REALIC 2012 IAR 1.25%	9,374	0	9,374	0	0
0300014. REALIC 2012 IAR 1.50%	614,525	0	614,525	0	0
0300015. REALIC 2012 IAR 1.75%	945,536	0	945,536	0	0
0300016. REALIC 2012 IAR 2.00%	3,866,609	0	3,866,609	0	0
0300017. REALIC 2012 IAR 2.25%	2,229,545	0	2,229,545	0	0
0300018. REALIC 2012 IAR 2.50%	2,806,049	0	2,806,049	0	0
0300019. REALIC 2012 IAR 2.75%	3,709,707	0	3,709,707	0	0
0300020. REALIC 2012 IAR 3.00%	1,957,283	0	1,957,283	0	0
0300021. REALIC 2012 IAR 3.25%	1,933,139	0	1,933,139	0	0
0300022. REALIC 2012 IAR 3.50%	931,063	0	931,063	0	0
0300023. REALIC 2012 IAR 3.75%	7,529,148	0	7,529,148	0	0
0300024. REALIC 2012 IAR 4.00%	8,541,069	0	8,541,069	0	0
0300025. REALIC 2012 IAR 4.25%	397,247	0	397,247	0	0
0300026. REALIC 2012 IAR 4.50%	6,550	0	6,550	0	0
0300027. REALIC 2012 IAR 4.75%	107,630	0	107,630	0	0
0300028. REALIC 2012 IAR 5.00%	175,307	0	175,307	0	0
0300029. REALIC 37 SA 2.50%	370	0	370	0	0
0300030. REALIC 37 SA 3.50%	18,373	0	18,373	0	0
0300031. REALIC 51 GAM 3.50%	30,448	0	0	0	30,448
0300032. REALIC 55 AA 3.50%	5,394	0	5,394	0	0
0300033. REALIC 55 AA 6.00%	853	0	853	0	0
0300034. REALIC 71 GAM 6.00%	91,290	0	0	0	91,290

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0300035. REALIC 71 GAM 7.50%	9,269	0	0	0	9,269
0300036. REALIC 71 GAM 10.00%	54,439	0	0	0	54,439
0300037. REALIC 71 GAM 11.00%	1,165,709	0	0	0	1,165,709
0300038. REALIC 71 GAM 11.25%	982,475	0	0	0	982,475
0300039. REALIC 71 IAM 3.00%	19,378	0	19,378	0	0
0300040. REALIC 71 IAM 3.50%	118,373	0	1,134	0	117,239
0300041. REALIC 71 IAM 5.00%	196,719	0	0	0	196,719
0300042. REALIC 71 IAM 5.50%	2,366	0	2,366	0	0
0300043. REALIC 71 IAM 6.00%	143,680	0	127,557	0	16,123
0300044. REALIC 71 IAM 6.25%	3,118	0	0	0	3,118
0300045. REALIC 71 IAM 6.50%	5,888	0	5,888	0	0
0300046. REALIC 71 IAM 6.63%	5,123	0	5,123	0	0
0300047. REALIC 71 IAM 6.99%	706	0	706	0	0
0300048. REALIC 71 IAM 7.50%	20,324	0	16,915	0	3,409
0300049. REALIC 71 IAM 8.00%	64,651	0	64,651	0	0
0300050. REALIC 71 IAM 8.25%	2,159	0	2,159	0	0
0300051. REALIC 71 IAM 8.75%	27,229	0	3,674	0	23,555
0300052. REALIC 71 IAM 9.00%	1,583	0	1,583	0	0
0300053. REALIC 71 IAM 10.00%	1,772	0	1,772	0	0
0300054. REALIC 71 IAM 11.25%	182,523	0	182,523	0	0
0300055. REALIC 71 IAM 13.25%	3,410	0	3,410	0	0
0300056. REALIC 83 A 4.75%	2,836	0	2,836	0	0
0300057. REALIC 83 A 5.00%	1,801	0	1,801	0	0
0300058. REALIC 83 A 5.25%	81,917	0	81,917	0	0
0300059. REALIC 83 A 5.50%	6,562	0	6,562	0	0
0300060. REALIC 83 A 5.60%	4,875	0	4,875	0	0
0300061. REALIC 83 A 6.00%	7,789	0	7,789	0	0
0300062. REALIC 83 A 6.25%	1,345,734	0	1,345,734	0	0
0300063. REALIC 83 A 6.33%	3,724	0	3,724	0	0
0300064. REALIC 83 A 6.50%	34,297	0	34,297	0	0
0300065. REALIC 83 A 6.63%	2,487	0	2,487	0	0
0300066. REALIC 83 A 6.75%	162,903	0	162,903	0	0
0300067. REALIC 83 A 6.99%	40,003	0	40,003	0	0
0300068. REALIC 83 A 7.00%	125,202	0	125,202	0	0
0300069. REALIC 83 A 7.25%	62,980	0	62,980	0	0
0300070. REALIC 83 A 7.75%	134,214	0	134,214	0	0
0300071. REALIC 83 A 8.00%	99,031	0	99,031	0	0
0300072. REALIC 83 A 8.25%	172,437	0	172,437	0	0
0300073. REALIC 83 A 8.75%	147,543	0	147,543	0	0
0300074. REALIC 83 A 9.25%	64,628	0	64,628	0	0
0300075. REALIC 83 A 11.00%	144,609	0	144,609	0	0
0300076. REALIC 83 GAM 6.75%	5,004	0	0	0	5,004
0300077. REALIC 83 GAM 8.00%	1,243,906	0	0	0	1,243,906
0300078. REALIC 83 GAM 8.25%	17,690	0	0	0	17,690
0300079. REALIC 83 GAM 8.75%	180,471	0	0	0	180,471
0300080. REALIC 83 GAM 9.25%	188,308	0	0	0	188,308
0300081. REALIC 94 GAM 5.25%	158,677	0	0	0	158,677
0300082. REALIC 94 GAM 5.50%	222,747	0	0	0	222,747
0300083. REALIC 94 GAM 6.00%	17,092	0	0	0	17,092
0300084. REALIC 94 GAR 2.00%	73,304	0	0	0	73,304
0300085. REALIC 94 GAR 2.25%	469,662	0	0	0	469,662
0300086. REALIC 94 GAR 2.50%	632,986	0	0	0	632,986
0300087. REALIC 94 GAR 2.75%	245,143	0	0	0	245,143
0300088. REALIC 94 GAR 3.00%	793,179	0	0	0	793,179
0300089. REALIC 94 GAR 3.25%	506,696	0	0	0	506,696
0300090. REALIC 94 GAR 3.50%	224,949	0	0	0	224,949
0300091. REALIC 94 GAR 3.75%	513,980	0	0	0	513,980
0300092. REALIC 94 GAR 4.00%	2,402,545	0	0	0	2,402,545
0300093. REALIC 94 GAR 4.25%	465,526	0	0	0	465,526
0300094. REALIC 94 GAR 4.50%	690,319	0	0	0	690,319
0300095. REALIC 94 GAR 4.75%	677,601	0	0	0	677,601
0300096. REALIC 94 GAR 5.00%	940,112	0	0	0	940,112
0300097. REALIC 94 GAR 5.25%	971,828	0	0	0	971,828
0300098. REALIC 94 GAR 5.50%	705,461	0	0	0	705,461
0300099. REALIC 94 GAR 6.00%	617,282	0	0	0	617,282
0300100. REALIC 94 GAR 6.50%	335,532	0	0	0	335,532
0300101. REALIC a-1949 3.50%	60,215	0	60,215	0	0
0300102. REALIC a-2000 4.00%	2,411,350	0	2,411,350	0	0
0300103. REALIC a-2000 4.25%	1,635,351	0	1,635,351	0	0
0300104. REALIC a-2000 4.50%	3,643,318	0	3,643,318	0	0
0300105. REALIC a-2000 5.00%	315,057	0	315,057	0	0
0300106. REALIC a-2000 5.25%	1,036,104	0	899,363	0	136,741
0300107. REALIC a-2000 5.50%	468,614	0	468,614	0	0
0300108. REALIC a-2000 6.00%	1,041,609	0	1,041,609	0	0
0300109. REALIC a-2000 6.25%	126,748	0	126,748	0	0
0300110. REALIC a-2000 6.50%	108,258	0	108,258	0	0
0300111. REALIC a-2000 6.75%	289,888	0	289,888	0	0
0300112. REALIC a-2000 7.00%	389,701	0	389,701	0	0
0399997. Totals (Gross)	67,009,511	0	50,878,977	0	16,130,534
0399998. Reinsurance ceded	3,704,084	0	3,704,084	0	0
0399999. SCWLC: Totals (Net)	63,305,427	0	47,174,893	0	16,130,534
ACCIDENTAL DEATH BENEFITS:					
0400001. 1959 ADB Table 1941 CSO 3.00%	17,682	0	17,682	0	0
0400002. 1959 ADB Table 1941 Std Ind 3.00%	357,771	357,771	0	0	0
0400003. 1959 ADB Table 1958 CSO 3.00%	1,140,594	0	1,140,594	0	0
0400004. 1959 ADB Table 1958 CSO 6.00%	2,744	0	2,744	0	0
0400005. 1959 ADB Table 1980 CSO 4.00%	1,163	0	1,163	0	0
0400006. 1959 ADB Table 1980 CSO 4.50%	39,469	0	38,791	0	678
0400007. 1959 ADB Table 1980 CSO 5.00%	15,356	0	15,356	0	0
0400008. 1959 ADB Table 1980 CSO 5.50%	762,270	0	762,270	0	0
0400009. 1959 ADB Table 1980 CSO 6.00%	11,219	0	11,219	0	0
0400010. 1959 ADB Table 2001 CSO 4.00%	13,130	0	13,130	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0400011. REALIC 59 ADB	3,342	0	1,781	0	1,561
0400012. REALIC 59 ADB 2.50%	732	0	732	0	0
0400013. REALIC 59 ADB 3.00%	30,114	0	30,114	0	0
0400014. REALIC 59 ADB 3.50%	23,368	0	23,368	0	0
0400015. REALIC 59 ADB 4.50%	22,793	0	22,793	0	0
0400016. REALIC 59 ADB 5.50%	1,545	0	1,545	0	0
0400017. REALIC 59 ADB 3.00% CRVM	11,032	0	11,032	0	0
0400018. REALIC 59 ADB 3.00% NL	825	0	825	0	0
0400019. REALIC 59 ADB 3.50% NL	243	0	243	0	0
0400020. REALIC 59 ADB/ 2001 CSO 3.00%	7	0	7	0	0
0400021. REALIC 59 ADB/ 2001 CSO 3.00% NL	186	0	186	0	0
0400022. REALIC 59 ADB/ 41 CSO 3.00%	23,534	0	23,534	0	0
0400023. REALIC 59 ADB/ 41 CSO 3.50%	104	0	104	0	0
0400024. REALIC 59 ADB/ 58 CSO 3.00%	242,723	0	242,723	0	0
0400025. REALIC 59 ADB/ 58 CSO 3.50%	1,859	0	1,859	0	0
0400026. REALIC 59 ADB/ 58 CSO 4.50%	42,740	0	42,740	0	0
0400027. REALIC 59 ADB/ 58 CSO 6.00%	2,125	0	2,125	0	0
0400028. REALIC 59 ADB/ 58 CSO 3.00% CRVM	476,143	0	476,143	0	0
0400029. REALIC 59 ADB/ 58 CSO 3.00% NL	147	0	147	0	0
0400030. REALIC 59 ADB/ 58 CSO 3.50% NL	18,835	0	18,835	0	0
0400031. REALIC 59 ADB/ 80 CSO 3.00%	153,867	0	153,867	0	0
0400032. REALIC 59 ADB/ 80 CSO 5.00%	32	0	32	0	0
0400033. REALIC 59 ADB/ 80 CSO 5.50%	838	0	838	0	0
0400034. REALIC 59 ADB/ 80 CSO 6.00%	5,018	0	5,018	0	0
0400035. REALIC 59 ADB/ 80 CSO 4.50% CRVM	2,278,976	0	2,278,976	0	0
0400036. REALIC 59 ADB/ 80 CSO 3.00% NL	16,465	0	16,465	0	0
0400037. REALIC 59 ADB/ 80 CSO 3.50% NL	2,177	0	2,177	0	0
0400038. REALIC 59 ADB/ 80 CSO 4.50% NL	3,370,237	0	1,333,585	0	2,036,652
0400039. REALIC 59 ADB/ 80 CSO 5.00% NL	192,873	0	192,873	0	0
0400040. REALIC 59 ADB/ 80 CSO 5.50% NL	36,913	0	36,913	0	0
0400041. REALIC Unearned Premium Reserve	725	0	725	0	0
0499997. Totals (Gross)	9,321,916	357,771	6,925,254	0	2,038,891
0499998. Reinsurance ceded	3,468,331	0	1,431,103	0	2,037,228
0499999. Accidental Death Benefits: Totals (Net)	5,853,585	357,771	5,494,151	0	1,663
DISABILITY-ACTIVE LIVES:					
0500001. 1926 Class (3) 3.0% NL	1,039	0	1,039	0	0
0500002. 1952 Dis Study 1958 CSO 3.00% Benefit 5	1,571	0	1,571	0	0
0500003. 1952 Dis Study 1958 CSO 6.00% Benefit 5	1,296	0	1,296	0	0
0500004. 1952 Dis Study 1980 CSO 4.00% Benefit 5	61,164	0	60,908	0	256
0500005. 1952 Dis Study 1980 CSO 4.50% Benefit 5	2,182,917	0	1,994,965	0	187,952
0500006. 1952 Dis Study 1980 CSO 5.00% Benefit 5	65,764	0	65,764	0	0
0500007. 1952 Dis Study 1980 CSO 5.50% Benefit 5	180,413	0	180,413	0	0
0500008. 1952 Dis Study 1980 CSO 6.00% Benefit 5	7,070	0	7,070	0	0
0500009. 1952 Dis Study 2001 CSO 3.50% Benefit 5	103	0	103	0	0
0500010. 1952 Dis Study 2001 CSO 4.00% Benefit 5	486,995	0	464,928	0	22,067
0500011. 1952 Table P2 3.0% NL	64,203	0	64,203	0	0
0500012. 1953 Table P2 4.5% NL	87,693	0	87,693	0	0
0500013. 1958 CSO 3.0% (63-88)	28,362	0	28,362	0	0
0500014. 1959 ADT(20%) 1980 CSO 5.5% NL	4,343	0	4,343	0	0
0500015. 1971 Dismbt Table 3.0%	147,890	35	147,855	0	0
0500016. 1980 CSO 3.0% (86-90)	5,476	0	5,476	0	0
0500017. CLASS 3 MOD CSO 3.0% (48-63)	208	0	208	0	0
0500018. CT 3.0% NL	4,230	0	4,230	0	0
0500019. OTHER	189	0	189	0	0
0500020. REALIC 26 CI(3) 41 CSO 3.00%	30	0	30	0	0
0500021. REALIC 41 Class (3) w/ 41 CSO 3.00%	4,376	0	4,376	0	0
0500022. REALIC 52 CDT w/ 58 CSO 3.00% NL	6,349	0	6,349	0	0
0500023. REALIC 52 Disability Study 3.50%	769	0	769	0	0
0500024. REALIC 52 Disability Study w/ 58 CSO 3.00%	37,133	0	37,133	0	0
0500025. REALIC 52 Disability Study w/ 58 CSO 3.50%	4,934	0	4,934	0	0
0500026. REALIC 52 Disability Study w/ 58 CSO 3.00% NL	263	0	263	0	0
0500027. REALIC 52 Disability Study w/ 58 CSO 3.50% NL	48	0	48	0	0
0500028. REALIC 52 Disability Study w/ 80 CSO 3.00%	43,624	0	43,624	0	0
0500029. REALIC 52 Disability Study w/ 80 CSO 4.50%	4,129,748	0	1,945,906	0	2,183,842
0500030. REALIC 52 Disability Study, Benefit 5 4.00%	1,075,239	0	1,075,239	0	0
0500031. REALIC 52 Disability Study, Benefit 5 4.25%	2,827	0	2,827	0	0
0500032. REALIC 52 Disability Study, Benefit 5 4.50%	718,407	0	718,407	0	0
0500033. REALIC 52 Disability Study, Benefit 5 4.75%	753	0	753	0	0
0500034. REALIC 52 Interco DI	1,877	0	1,877	0	0
0500035. REALIC 52 Interco DI 2.50%	7,227	0	7,227	0	0
0500036. REALIC 52 Interco DI 3.00%	32,813	0	32,813	0	0
0500037. REALIC 52 Interco DI 3.50%	5,775	0	5,775	0	0
0500038. REALIC 52 Interco DI 4.50%	258,227	0	258,227	0	0
0500039. REALIC 52 Interco DI 3.00% NL	91	0	91	0	0
0500040. REALIC 52 Interco DI w/ 2001 CSO 4.00%	246,618	0	246,618	0	0
0500041. REALIC 52 Interco DI w/ 41 CSO 3.00%	143	0	143	0	0
0500042. REALIC 52 Interco DI w/ 58 CSO	10,886	0	10,886	0	0
0500043. REALIC 52 Interco DI w/ 58 CSO 3.00%	230,629	0	230,629	0	0
0500044. REALIC 52 Interco DI w/ 58 CSO 4.50%	7,736	0	7,736	0	0
0500045. REALIC 52 Interco DI w/ 58 CSO 5.00%	1,855	0	1,855	0	0
0500046. REALIC 52 Interco DI w/ 58 CSO 5.50%	13,307	0	13,307	0	0
0500047. REALIC 52 Interco DI w/ 58 CSO 6.00%	22,345	0	22,345	0	0
0500048. REALIC 52 Interco DI w/ 80 CSO 3.00%	373,330	0	373,330	0	0
0500049. REALIC 52 Interco DI w/ 80 CSO 4.00%	4,030	0	4,030	0	0
0500050. REALIC 52 Interco DI w/ 80 CSO 4.50%	8,683	0	8,683	0	0
0500051. REALIC 52 Study per 2/ 58CSO MORT 5 3.00%	2,148	0	2,148	0	0
0500052. REALIC 58 Disability Study 3.00%	8,141	0	8,141	0	0
0500053. REALIC 59 Period(2) & 58 CSO 3.00%	1,140	0	1,140	0	0
0500054. REALIC 59 Period(2) & 80 CSO 3.00%	81	0	81	0	0
0500055. REALIC Unearned COI - Waiver	1,144	0	1,144	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0500056. REALIC Unearned Premium Reserve	5,139	0	5,139	0	0
0500057. REALIC Waiver Benefit 5 Period 2 3.00%	403	0	403	0	0
0599997. Totals (Gross)	10,599,194	35	8,205,042	0	2,394,117
0599998. Reinsurance ceded	7,977,645	0	5,630,299	0	2,347,346
0599999. Disability-Active Lives: Totals (Net)	2,621,549	35	2,574,743	0	46,771
DISABILITY-DISABLED LIVES:					
0600001. 1952 Dis Study 1958 CSO 3.00% Benefit 5	20,038,219	0	20,024,784	0	13,435
0600002. 1952 Dis Study 1958 CSO 3.50% Benefit 5	4,991,437	0	4,738,058	0	253,379
0600003. 1952 Dis Study 1958 CSO 4.00% Benefit 5	22,054,972	0	21,970,170	0	84,802
0600004. 1952 Dis Study 1958 CSO 4.50% Benefit 5	35,744,673	0	35,744,673	0	0
0600005. 1952 Dis Study 1958 CSO 5.00% Benefit 5	9,655,227	0	9,655,227	0	0
0600006. 1952 Dis Study 1958 CSO 5.50% Benefit 5	4,497,528	0	4,497,528	0	0
0600007. 1952 Dis Study 1958 CSO 6.00% Benefit 5	24,466	0	24,466	0	0
0600008. REALIC 52 CDT w/ 58 CSO 3.00% NL	27,431	0	27,431	0	0
0600009. REALIC 52 Dis Ben 5 3.50%	141,590	0	141,590	0	0
0600010. REALIC 52 Dis Study (Inc. Ann) 3.00%	3,218,846	0	3,218,846	0	0
0600011. REALIC 52 Disability Study 3.50%	101,035	0	101,035	0	0
0600012. REALIC 52 Disability Study (Benefits 4 & 5) 3.00%	6,162,893	0	6,162,893	0	0
0600013. REALIC 52 Disability Study w/ 58 CSO 3.00%	36,067	0	36,067	0	0
0600014. REALIC 52 Disability Study w/ 80 CSO 4.50%	26,529,169	0	25,941,192	0	587,977
0600015. REALIC 52 Disability Study, Benefit 5 3.00%	7,352,972	0	7,352,972	0	0
0600016. REALIC 52 Disability Study, Benefit 5 4.00%	912,314	0	912,314	0	0
0600017. REALIC 52 Disability Study, Benefit 5 4.50%	1,877,221	0	1,877,221	0	0
0600018. REALIC 52 Disability Study, Benefit 5 4.75%	37,465	0	37,465	0	0
0600019. REALIC 52 Interco DI 3.00%	3,344,754	0	3,344,754	0	0
0600020. REALIC 52 Interco DI Ben5 Per2 2.50%	10,302,162	0	10,302,162	0	0
0600021. REALIC 52 Interco DI Ben5 Per2 3.00%	3,966,705	0	3,966,705	0	0
0600022. REALIC 52 Interco DI w/ 58 CSO 3.00%	13,744,812	0	13,744,189	0	623
0600023. REALIC 52 Interco DI w/ 58 CSO 3.50%	6,415,096	0	6,415,096	0	0
0600024. REALIC 52 Interco DI w/ 58 CSO 3.00% NL	556,809	0	556,809	0	0
0600025. REALIC 52 Interco DI w/ 80 CSO 3.00%	3,138,548	0	3,138,548	0	0
0600026. REALIC 52 Period(2) & 58 CSO 3.00%	83,540	0	83,540	0	0
0600027. REALIC 52 Period(2) & 80 CSO 3.00%	631,851	0	631,851	0	0
0600028. REALIC 60 CSG 3.00%	74,831	0	0	0	74,831
0600029. REALIC 70 Interco 3.00%	170,097	0	157,053	0	13,044
0600030. REALIC 70 Interco Group 3.00%	29,205	0	0	0	29,205
0600031. REALIC 71 Interco DI Modified 4.50%	6	0	6	0	0
0600032. REALIC Disabled Lives - IBNR	17,395	0	17,395	0	0
0600033. REALIC Krieger Disabled Lives 3.00%	81,932	0	0	0	81,932
0699997. Totals (Gross)	185,961,268	0	184,822,040	0	1,139,228
0699998. Reinsurance ceded	32,760,230	0	31,834,072	0	926,158
0699999. Disability-Disabled Lives: Totals (Net)	153,201,038	0	152,987,968	0	213,070
MISCELLANEOUS RESERVES:					
0700001. For excess of valuation net premiums over corresponding gross premiums	76,922,377	244,473	74,386,816	0	2,291,088
0700002. For non-deduction of deferred fractional premiums or return of premium at death	1,089,561	0	1,089,561	0	0
0700003. VM-21/AG 43 (Excess over CSV)	19,072,729	0	17,344,071	0	1,728,658
0700004. Miscellaneous Annuity Reserves	230,056,181	0	0	0	230,056,181
0700005. REALIC 1/2 Gross Premium	45	0	45	0	0
0700006. REALIC Deficiency Reserves	97,786,274	0	85,279,105	0	12,507,169
0700007. REALIC Excess Mortality Reserves	4,392,422	0	4,392,422	0	0
0700008. REALIC Group Conversion	30,201	0	30,201	0	0
0700009. REALIC Guaranteed Insurability Option	12,116	0	12,116	0	0
0700010. REALIC Monthly Disability Rider	975	0	975	0	0
0700011. REALIC Non-Deduction of Deferred Fractional Premiums	3,471,816	55	3,469,218	0	2,543
0700012. REALIC Optional Indebtedness	697,065	0	697,065	0	0
0700013. REALIC Payor Death	9	0	9	0	0
0700014. REALIC Reserve for the Value of Variable Units	63,885	0	63,885	0	0
0700015. REALIC Return of Premiums	1,835,811	0	1,829,609	0	6,202
0700016. REALIC Substandard Mortality	115,618	0	115,495	0	123
0700017. REALIC Surrender values in excess of basic reserves	69,564,523	0	69,490,315	0	74,208
0700018. REALIC Unearned Premium Reserve	129,378	0	55,204	0	74,174
0799997. Totals (Gross)	505,240,986	244,528	258,256,112	0	246,740,346
0799998. Reinsurance ceded	90,612,443	0	77,824,586	0	12,787,857
0799999. Miscellaneous Reserves: Totals (Net)	414,628,543	244,528	180,431,526	0	233,952,489
9999999. Totals (Net) - Page 3, Line 1	25,250,874,249	158,014,423	20,580,894,908	0	4,511,964,918

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contracts in Column 2 that no longer contain a mortality risk are Life Insurance $ 0 ; Annuities $ 75,022,133 ; Supplementary Contracts with Life Contingencies $ 46,841 ; Accidental Death Benefits $ 0 ; Disability - Active Lives $ 0 ; Disability - Disabled Lives $ 0 ; Miscellaneous Reserves $ 0 .

EXHIBIT 5 - INTERROGATORIES

1.1 Has the reporting entity ever issued both participating and non-participating contracts? ..... Yes [X] No [ ]

1.2 If not, state which kind is issued.

.....

2.1 Does the reporting entity at present issue both participating and non-participating contracts? ..... Yes [ ] No [X]

2.2 If not, state which kind is issued.

Non-participating .....

3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? ..... Yes [X] No [ ]

If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.

4. Has the reporting entity any assessment or stipulated premium contracts in force? Yes [ ] No [X]

If so, state:

4.1 Amount of insurance? ..... $ 0

4.2 Amount of reserve? ..... $ 0

4.3 Basis of reserve:

.....

4.4 Basis of regular assessments:

.....

4.5 Basis of special assessments:

.....

4.6 Assessments collected during the year ..... $ 0

5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.

N/A .....

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? ..... Yes [ ] No [X]

6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... $ 0

6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: ..... $ 0

Attach statement of methods employed in their valuation.

7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]

7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements ..... $ 0

7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:

.....

7.3 State the amount of reserves established for this business: ..... $ 0

7.4 Identify where the reserves are reported in the blank:

.....

8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]

8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: ..... $ 0

8.2 State the amount of reserves established for this business: ..... $ 0

8.3 Identify where the reserves are reported in the blank:

.....

9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? ..... Yes [X] No [ ]

9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: ..... $ 1,680,518,019

9.2 State the amount of reserves established for this business: ..... $ 1,719,051,248

9.3 Identify where the reserves are reported in the blank:

Exhibit 5, ordinary deferred annuities .....

EXHIBIT 5A - CHANGES IN BASES OF VALUATION DURING THE YEAR

1	Valuation Basis		4
	2	3	
Description of Valuation Class	Changed From	Changed To	Increase in Actuarial Reserve Due to Change
.....	.....	.....	.....
.....	.....	.....	.....
.....	.....	.....	.....
.....	.....	.....	.....
.....	.....	.....	.....
.....	.....	.....	.....
9999999 - Total (Column 4, only)			

NONE

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS [a]

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3				Federal Employees Health Benefits Plan						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only		Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
	ACTIVE LIFE RESERVE													
1.	Unearned premium reserves	6,441,939	0	0	0	0	0	0	0	0	0	1,682,950	4,758,989	0
2.	Additional contract reserves (b)	446,302,128	0	0	0	0	0	0	0	0	0	29,094,121	417,206,851	1,156
3.	Additional actuarial reserves-Asset/Liability analysis	0	0	0	0	0	0	0	0	0	0	0	0	0
4.	Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
5.	Reserve for rate credits	0	0	0	0	0	0	0	0	0	0	0	0	0
6.	Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0	0	0	0	0
7.	Totals (Gross)	452,744,067	0	0	0	0	0	0	0	0	0	30,777,071	421,965,840	1,156
8.	Reinsurance ceded	452,744,067	0	0	0	0	0	0	0	0	0	30,777,071	421,965,840	1,156
9.	Totals (Net)	0	0	0	0	0	0	0	0	0	0	0	0	0
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims	560,466,828	0	0	0	0	0	0	0	0	0	416,825,722	143,641,106	0
11.	Additional actuarial reserves-Asset/Liability analysis	0	0	0	0	0	0	0	0	0	0	0	0	0
12.	Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
13.	Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0	0	0	0	0
14.	Totals (Gross)	560,466,828	0	0	0	0	0	0	0	0	0	416,825,722	143,641,106	0
15.	Reinsurance ceded	560,466,828	0	0	0	0	0	0	0	0	0	416,825,722	143,641,106	0
16.	Totals (Net)	0	0	0	0	0	0	0	0	0	0	0	0	0
17.	TOTAL (Net)	0	0	0	0	0	0	0	0	0	0	0	0	0
18.	TABULAR FUND INTEREST	0	0	0	0	0	0	0	0	0	0	0	0	0
	DETAILS OF WRITE-INS													
0601.														
0602.														
0603.														
0698.	Summary of remaining write-ins for Line 6 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)	0	0	0	0	0	0	0	0	0	0	0	0	0
1301.														
1302.														
1303.														
1398.	Summary of remaining write-ins for Line 13 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0	0	0	0	0	0	0	0	0

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(b) Attach statement as to valuation standard used in calculating this reserve, specifying reserve bases, interest rates and methods.

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE JACKSON NATIONAL LIFE INSURANCE COMPANY

REALIC - Admin Re DI / A&H (Dallas)

Attachment to Exhibit 6 of 2023 Annual Statement
Additional Active Life Reserves - Statutory Valuation Bases

Additional contract reserves were calculated on a seriatim basis using the two-year preliminary term method and taking the mid-terminal reserves plus the gross unearned premium.

Type of Business	Valuation Morbidity	Valuation Interest Rates*
Disability Income	1964 Commissioners Disability Table (pre-1989 issues)	3.5%, 4.0%, 4.5%, 5.0%, 5.5%
	1985 Commissioners Individual Disability Tables A (post-1988 issues	3.0%, 3.5%, 4.0%, 4.5%, 5.0%, 5.5%
Cancer	1956 Cancer Expense Tables (pre-1979 issues)	3.5%, 4.0%
	1974 Cancer Expense Tables (post-1978 & pre-1992 issues)	4.0%, 4.5%, 5.5%, 6.0%
	1985 NAIC Cancer Tables (post-1991 issues)	4.5%, 5.0%, 5.5%
Hospital Indemnity	1956 Hospital / Surgical Tables (pre-1979 issues)	3.5%, 4.0%
	1974 Medical Expense Tables (post-1978 issues)	4.0%, 4.5%, 5.0%, 5.5%, 6.0%
Hospital / Surgical	1956 Hospital / Surgical Tables (pre-1979 issues)	3.5%, 4.0%
	1974 Medical Expense Tables (post-1978 issues)	4.0%, 4.5%, 5.0%, 5.5%, 6.0%

* Statutory maximum valuation interest based on year of issue.

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	9,728,420,715	9,019,113,494	444,387,836	196,454,000	48,475,200	19,990,185
2. Deposits received during the year	1,076,237,265	1,065,403,000	5,839,693	4,759,937	234,635	0
3. Investment earnings credited to the account	347,622,298	333,803,681	12,929,683	1,587,330	1,902,344	(2,600,740)
4. Other net change in reserves	142,836,628	37,098,558	105,734,833	3,237	0	0
5. Fees and other charges assessed	4,959,921	0	4,959,791	130	0	0
6. Surrender charges	0	0	0	0	0	0
7. Net surrender or withdrawal payments	2,219,466,457	2,049,559,348	124,136,702	39,074,090	6,534,604	161,713
8. Other net transfers to or (from) Separate Accounts	0	0	0	0	0	0
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8) (a)	9,070,690,527	8,405,859,385	439,795,552	163,730,284	44,077,575	17,227,732
10. Reinsurance balance at the beginning of the year	(36,704,217)	0	(68,569,148)	29,145,461	(170,118)	2,889,588
11. Net change in reinsurance assumed	79,188,238	0	81,119,888	(1,735,188)	(812,764)	616,302
12. Net change in reinsurance ceded	101,442,626	0	101,724,076	878,211	(1,085,411)	(74,250)
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(58,958,605)	0	(89,173,336)	26,532,062	102,529	3,580,140
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	9,011,731,922	8,405,859,385	350,622,216	190,262,346	44,180,104	20,807,872

(a) FHLB Funding Agreements:

1.	Reported as GICs (captured in column 2)	$ 1,949,866,906
2.	Reported as Annuities Certain (captured in column 3)	$ 0
3.	Reported as Supplemental Contracts (captured in column 4)	$ 0
4.	Reported as Dividend Accumulations or Refunds (captured in column 5)	$ 0
5.	Reported as Premium or Other Deposit Funds (captured in column 6)	$ 0
6.	Total Reported as Deposit-Type Contracts (captured in column 1): (Sum of Lines 1 through 5)	$ 1,949,866,906

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
1. Due and unpaid:									
	1.1 Direct	4,464,497	4,464,497	0	0	0	0	0	0
	1.2 Reinsurance assumed	54,174	54,174	0	0	0	0	0	0
	1.3 Reinsurance ceded	0	0	0	0	0	0	0	0
	1.4 Net	4,518,671	4,518,671	0	0	0	0	0	0
2. In course of settlement:									
2.1 Resisted	2.11 Direct	0	0	0	0	0	0	0	0
	2.12 Reinsurance assumed	0	0	0	0	0	0	0	0
	2.13 Reinsurance ceded	0	0	0	0	0	0	0	0
	2.14 Net	0	(b) 0	(b) 0	(b) 0	0	0	0	0
2.2 Other	2.21 Direct	461,650,226	175,434,378	1,558,340	242,089,703	19,267,472	23,300,333	0	0
	2.22 Reinsurance assumed	259,748,181	51,041,154	150,000	101,453,670	105,600,000	1,503,357	0	0
	2.23 Reinsurance ceded	83,813,582	56,909,892	2,100,000	0	0	24,803,690	0	0
	2.24 Net	637,584,825	(b) 169,565,640	(b) (391,660)	(b) 343,543,373	124,867,472	(b) 0	0	0
3. Incurred but unreported:									
	3.1 Direct	119,622,075	99,940,883	110,907	12,929,107	0	6,641,178	0	0
	3.2 Reinsurance assumed	66,764,774	52,451,569	59,477	544,392	13,149,353	559,983	0	0
	3.3 Reinsurance ceded	68,453,118	61,022,678	166,780	62,499	0	7,201,161	0	0
	3.4 Net	117,933,731	(b) 91,369,774	(b) 3,604	(b) 13,411,000	13,149,353	(b) 0	0	0
4. TOTALS	4.1 Direct	585,736,798	279,839,758	1,669,247	255,018,810	19,267,472	29,941,511	0	0
	4.2 Reinsurance assumed	326,567,129	103,546,897	209,477	101,998,062	118,749,353	2,063,340	0	0
	4.3 Reinsurance ceded	152,266,700	117,932,570	2,266,780	62,499	0	32,004,851	0	0
	4.4 Net	760,037,227	(a) 265,454,085	(a) (388,056)	356,954,373	138,016,825	0	0	0

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ 0 in Column 2 and $ 0 in Column 3.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Individual Life $ 0 Group Life $ 0 , and Individual Annuities $ 0 are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Accident and Health $ 0 are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1 Total	2 Individual Life (a)	3 Group Life (b)	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
1. Settlements During the Year:								
1.1 Direct	4,683,255,728	1,101,850,717	16,893,942	3,148,257,140	298,430,649	117,823,280	0	0
1.2 Reinsurance assumed	1,078,391,491	414,624,438	476,547	219,199,290	426,689,401	17,401,815	0	0
1.3 Reinsurance ceded	1,383,740,920	571,521,633	17,464,413	611,687,569	47,842,210	135,225,095	0	0
1.4 Net	(c) 4,377,906,299	944,953,522	(93,924)	2,755,768,861	677,277,840	0	0	0
2. Liability December 31, current year from Part 1:								
2.1 Direct	585,736,798	279,839,758	1,669,247	255,018,810	19,267,472	29,941,511	0	0
2.2 Reinsurance assumed	326,567,129	103,546,897	209,477	101,998,062	118,749,353	2,063,340	0	0
2.3 Reinsurance ceded	152,266,700	117,932,570	2,266,780	62,499	0	32,004,851	0	0
2.4 Net	760,037,227	265,454,085	(388,056)	356,954,373	138,016,825	0	0	0
3. Amounts recoverable from reinsurers December 31, current year	232,890,590	10,443,595	0	222,446,995	0	0	0	0
4. Liability December 31, prior year:								
4.1 Direct	737,086,994	341,304,219	1,160,713	331,193,674	24,647,995	38,780,393	0	0
4.2 Reinsurance assumed	322,932,302	96,593,990	229,392	92,698,670	131,158,197	2,252,053	0	0
4.3 Reinsurance ceded	202,250,536	156,041,210	5,108,045	68,835	0	41,032,446	0	0
4.4 Net	857,768,760	281,856,999	(3,717,940)	423,823,509	155,806,192	0	0	0
5. Amounts recoverable from reinsurers December 31, prior year	316,699,985	58,851,145	0	257,848,840	0	0	0	0
6. Incurred Benefits								
6.1 Direct	4,531,905,532	1,040,386,256	17,402,476	3,072,082,276	293,050,126	108,984,398	0	0
6.2 Reinsurance assumed	1,082,026,318	421,577,345	456,632	228,498,682	414,280,557	17,213,102	0	0
6.3 Reinsurance ceded	1,249,947,689	485,005,443	14,623,148	576,279,388	47,842,210	126,197,500	0	0
6.4 Net	4,363,984,161	976,958,158	3,235,960	2,724,301,570	659,488,473	0	0	0

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 5,489,374 in Line 1.1, $ 7,461,284 in Line 1.4.
$ 5,489,374 in Line 6.1, and $ 7,461,284 in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 0 in Line 1.1, $ 0 in Line 1.4.
$ 0 in Line 6.1, and $ 0 in Line 6.4.

(c) Includes $ 12,986,326 premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)	0	0	0
2.	Stocks (Schedule D):			
	2.1 Preferred stocks	0	0	0
	2.2 Common stocks	5,024,065	6,050,857	1,026,792
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens	0	0	0
	3.2 Other than first liens	0	0	0
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company	0	0	0
	4.2 Properties held for the production of income	0	0	0
	4.3 Properties held for sale	0	0	0
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)	0	0	0
6.	Contract loans	1,877,489	2,161,254	283,765
7.	Derivatives (Schedule DB)	0	0	0
8.	Other invested assets (Schedule BA)	18,668,360	17,576,700	(1,091,660)
9.	Receivables for securities	0	0	0
10.	Securities lending reinvested collateral assets (Schedule DL)	0	0	0
11.	Aggregate write-ins for invested assets	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	25,569,914	25,788,811	218,897
13.	Title plants (for Title insurers only)	0	0	0
14.	Investment income due and accrued	1,337,287	2,576,403	1,239,116
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	2,766,232	2,694,721	(71,511)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	0	0	0
	15.3 Accrued retrospective premiums and contracts subject to redetermination	0	0	0
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers	0	0	0
	16.2 Funds held by or deposited with reinsured companies	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	0	0	0
17.	Amounts receivable relating to uninsured plans	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0
18.2	Net deferred tax asset	1,856,172,166	1,079,930,714	(776,241,452)
19.	Guaranty funds receivable or on deposit	0	0	0
20.	Electronic data processing equipment and software	0	0	0
21.	Furniture and equipment, including health care delivery assets	14,243,186	16,669,773	2,426,587
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	0	0	0
24.	Health care and other amounts receivable	0	0	0
25.	Aggregate write-ins for other than invested assets	46,832,718	50,276,202	3,443,484
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,946,921,503	1,177,936,624	(768,984,879)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28.	Total (Lines 26 and 27)	1,946,921,503	1,177,936,624	(768,984,879)
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0
2501.	Agents' balances (net)	2,913,338	10,118,191	7,204,853
2502.	Capitalized software and associated costs	15,917,357	13,649,195	(2,268,162)
2503.	Prepaid operating expenses	28,002,023	26,508,816	(1,493,207)
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	46,832,718	50,276,202	3,443,484

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Jackson National Life Insurance Company (the "Company") are presented on the basis of accounting practices prescribed or permitted by the Michigan Department of Insurance and Financial Services.

The Department of Insurance and Financial Services recognizes statutory accounting practices prescribed or permitted by the state of Michigan for determining and reporting the financial condition and results of operations of an insurance company, and for determining its solvency under Michigan Insurance Law. The Department of Insurance and Financial Services has adopted the National Association of Insurance Commissioners' ("NAIC") Accounting Practices and Procedures Manual ("NAIC SAP") to the extent that the accounting practices, procedures, and reporting standards are not modified by the Michigan Insurance Code. The state of Michigan has adopted certain prescribed accounting practices that differ from those defined in NAIC SAP. Specifically, the value of the book of business arising from the acquisition of a subsidiary or through reinsurance may be recognized as an admitted asset if certain criteria are met. In NAIC SAP, goodwill may be admitted in amounts not to exceed 10% of an insurer's capital and surplus, as adjusted, and is eliminated in the event of a merger. The commissioner of insurance has the right to permit other specific practices that deviate from prescribed practices.

The Valuation of Life Insurance Policies Model Regulation ("Model 830", also known as Regulation XXX), was effective for NAIC SAP in 2000. The state of Michigan did not permit Model 830 for reserve calculations until January 1, 2002. Thus, reserves for life business issued in calendar years 2000-2001 are not valued according to Model 830 and NAIC SAP, but rather, are valued under the prior method of the Standard Valuation Law, referred to as the 'unitary' method.

Actuarial Guideline XXXV ("Actuarial Guideline 35" or the "Guideline") was adopted by the NAIC in December 1998. The purpose of Actuarial Guideline 35 is to interpret the standards for the valuation of statutory reserves for fixed index annuities. NAIC SAP requires application of Actuarial Guideline 35 for all fixed index annuities issued after December 31, 2000. Michigan law prescribes the valuation of fixed index annuities without consideration of the Guideline. As a result, the Guideline is not reflected in the Company's accounts as of December 31, 2023 and 2022.

As a result of an acquisition accounted for as a statutory purchase in accordance with Statement of Statutory Accounting Principles ("SSAP") No. 68 and an indemnity reinsurance agreement, the Company had goodwill attributed to the value of the book of business acquired ("VOBA"). The remaining VOBA balance was fully amortized as of August 31, 2022.

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

	SSAP #	F/S Page	F/S Line #	12/31/2023	12/31/2022
Net income					
Jackson National Life Insurance Company, Michigan basis				$ (121,694,033)	$ 3,687,602,579
Michigan Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Valuation of Life Insurance Policies Model Regulation (XXX)					
Decrease in aggregate reserves for life and accident and health policies and contracts	51	4	19	(388,310)	(887,434)
Actuarial Guideline XXXV					
Increase/(decrease) in aggregate reserves for life and accident and health policies and contracts	51	4	19	11,123,782	(3,802,992)
Amortization of value of business acquired	68	4	2702	—	(32,751,970)
Prescribed practices adjustment				10,735,472	(37,442,396)
Tax effect of prescribed practice differences	51,68	4	32	—	—
NAIC SAP				$ (132,429,505)	$ 3,725,044,975
Capital and Surplus					
Jackson National Life Insurance Company, Michigan basis				$ 4,652,621,647	$ 5,987,417,659
Michigan Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Valuation of Life Insurance Policies Model Regulation (XXX):					
Reserve, Michigan basis	51	3	1	(6,078,237)	(6,417,774)
Reserve, NAIC SAP	51	3	1	(15,969,483)	(16,697,329)
Model Regulation (XXX) adjustment				9,891,246	10,279,555
Actuarial Guideline XXXV:					
Reserve, Michigan basis	51	3	1	(437,884,655)	(293,210,467)
Reserve, NAIC SAP	51	3	1	(475,234,430)	(319,436,460)
Actuarial Guideline XXXV adjustment				37,349,775	26,225,993
Tax effect of prescribed practice differences				(2,586,061)	(4,196,382)
Net impact of prescribed practices				44,654,960	32,309,166
NAIC SAP				$ 4,607,966,687	$ 5,955,108,493

NOTES TO FINANCIAL STATEMENTS

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

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. These estimates and assumptions are based on management's best estimates and judgments. Management evaluates its estimates and assumptions on an ongoing basis using historical experience and other factors as deemed appropriate. As facts and circumstances dictate, these estimates and assumptions may be adjusted. Since future events and their effects cannot be determined with precision, actual results could differ significantly from these estimates. Changes in estimates, including those resulting from continuing changes in the economic environment, will be reflected in the financial statements in the periods the estimates are changed.

C. Accounting Policy

Life premiums are recognized as income over the premium-paying period of the related policies. Annuity considerations are recognized as revenue when received. Health premiums are earned ratably over the terms of the related insurance and reinsurance contracts. Fee income is recognized as revenue when earned. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

In addition, the Company uses the following accounting policies:

(1) Short-term investments are stated at amortized cost.

(2) Bonds not backed by other loans are stated at amortized cost except those with an NAIC rating of "6," which are stated at the lower of amortized cost or fair value. Acquisition premiums and discounts are amortized into investment income through call or maturity dates using the interest method. The Company did not have SVO-Identified investments reported at a different measurement method from prior periods.

(3) Common stocks are stated at fair value, except as described in item (7) below.

(4) Preferred stocks are stated at cost, except those with an NAIC Securities Valuation Office ("SVO") rating of "4" through "6," which are reported at the lower of cost or fair value.

(5) Mortgage loans on real estate are stated at unpaid principal balances, net of unamortized discounts and premiums, impairments and any allowance for loan losses.

(6) Loan-backed and structured securities, hereafter collectively referred to as "loan-backed securities", are stated at amortized cost except those with an NAIC carry rating of "6," which are carried at the lower of amortized cost or fair value. The retrospective adjustment method is used to value loan-backed securities where the collection of all contractual cash flows is probable. For loan-backed securities where the collection of all contractual cash flows is not probable, the Company:

- Recognizes the accretable yield over the life of the loan-backed security as determined at the acquisition or transaction date,
- Continues to estimate cash flows expected to be collected at least quarterly, and
- Recognizes an other-than-temporary impairment loss if the loan-backed security is impaired (i.e., the fair value is less than the amortized cost basis) and if the Company does not expect to recover the entire amortized cost basis when compared to the present value of cash flows expected to be collected.

Investments are reduced to estimated fair value (discounted cash flows for loan-backed securities) for declines in value that are determined to be other-than-temporary. In determining whether an other-than-temporary impairment has occurred, the Company considers a security's forecasted cash flows as well as the severity and duration of depressed fair values.

If the Company intends to sell an impaired loan-backed security or does not have the intent and ability to retain the impaired loan-backed security for a period of time sufficient to recover the amortized cost basis, an other-than-temporary impairment has occurred. In these situations, the other-than-temporary impairment loss recognized is the difference between the amortized cost basis and fair value. For loan-backed securities, the credit portion of the recognized loss is recorded to the asset valuation reserve ("AVR") and the non-credit portion is recorded to the interest maintenance reserve ("IMR"). If the Company does not expect to recover the entire amortized cost basis when compared to the present value of cash flows expected to be collected, it cannot assert that it has the ability to recover the loan-backed security's amortized cost basis even though it has no intent to sell and has the intent and ability to retain the loan-backed security. Therefore, an other-than-temporary impairment has occurred and a realized loss is recognized for the non-interest related decline, which is calculated as the difference between the loan-backed security's amortized cost basis and the present value of cash flows expected to be collected.

For situations where an other-than-temporary impairment is recognized, the previous amortized cost basis less the other-than temporary impairment recognized as a realized loss becomes the new amortized cost basis of the loan-backed security. The new amortized cost basis is not adjusted for subsequent recoveries in fair value. Therefore, the prospective adjustment method is used for periods subsequent to other-than-temporary impairment loss recognition.

(7) The Company carries its audited wholly owned insurance and non-insurance subsidiaries at statutory capital and surplus and U.S. generally accepted accounting principles ("GAAP") equity, respectively. The Company nonadmits $5,024,065 of the unaudited equity of five subsidiaries, with a carrying value of $5,024,065 on Schedule D, Part 2, Section 2. The Company also nonadmits $17,949,015 in unaudited equity in four limited liability subsidiaries with a combined carrying value of $17,949,015 on Schedule BA – Part 1.

NOTES TO FINANCIAL STATEMENTS

(8) The Company's carrying value for ownership interests in partnerships and limited liability companies is determined using the proportion of Jackson's investment in each fund ("NAV equivalent") as a practical expedient for fair value.

(9) Derivative instruments used for hedging purposes are stated at fair value. See Note 8 for more information on derivative instruments.

(10) The Company anticipates investment income as a factor in the premium deficiency calculation, in accordance with SSAP No. 54, Individual and Group Accident and Health Contracts.

(11) Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liability are continually reviewed and any adjustments are reflected in the period determined.

(12) The Company did not modify its fixed asset capitalization policy from the prior period.

(13) The Company does not have pharmaceutical rebate receivables.

D. Going Concern

There is not substantial doubt about the Company's ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors

Net Negative (Disallowed) Interest Maintenance Reserve ('IMR')
During August 2023, the NAIC adopted INT 23-01 effective immediately and through year-end 2025 to admit net negative (disallowed) IMR up to 10% of capital and surplus of the most recently filed financial statement, adjusted to exclude any net positive goodwill, EDP equipment and operating system software, net deferred tax assets and admitted net negative (disallowed) IMR.

The following table provides the adjusted capital and surplus as of the most recently filed statement, the amount of net negative (disallowed) IMR in aggregate and allocated between the general account, insulated separate accounts and non-insulated accounts, and the percentage of adjusted capital and surplus for which the admitted net negative (disallowed) IMR represents.

Adjusted capital and surplus of most recently filed statement	$ 3,467,949,179

	Net negative (disallowed IMR)	Negative IMR admitted	Percentage of adjusted capital and surplus
General account	252,976,820	252,976,820	7.3 %
Insulated separate account	—	—	— %
Non-insulated separate account	5,555,183	5,555,183	0.2 %
	$ 258,532,003.47	$ 258,532,003.47	7.5 %

The following table summarizes the unamortized balances in IMR from derivatives that were reported at fair value prior to the termination of the derivative:

	December 31, 2023 balance of:	
Description	Unamortized gain	Unamortized loss
Interest rate swaps	$ —	$ (332,907,163)
Currency swap	24,037	—
Swaptions	46,317,179	—
Futures	46,889,149	(52,014,593)
	$ 93,230,365	$ (384,921,756)

a. Fixed income investments generating IMR losses comply with the reporting entity's documented investment or liability management policies.

b. IMR losses for fixed income related derivatives are all in accordance with prudent and documented risk management procedures, in accordance with the Company's derivative use plans and reflect symmetry with historical treatment in which unrealized derivative gains were reversed to IMR and amortized in lieu of being recognized as realized gains upon derivative termination.

c. Any deviation to a) was either because of a temporary and transitory timing issue or related to a specific event, such as a reinsurance transaction, that mechanically made the cause of IMR losses not reflective of reinvestment activities.

NOTES TO FINANCIAL STATEMENTS

d. Asset sales were not compelled by liquidity pressures.

The Company had no other material changes in accounting principle or corrections of errors for the years ended December 31, 2023 and 2022.

3. Business Combinations and Goodwill

A. Statutory Purchase Method

(1)-(4) The purchase of Reassure America Life Insurance Company ("REALIC") on September 4, 2012, was accounted for as a statutory purchase. The final adjusted purchase price paid for REALIC was $605,044,583, with the $491,279,544 excess of the adjusted purchase price over the net statutory assets acquired recorded as VOBA. The remaining VOBA balance was fully amortized as of August 31, 2022, recording amortization expense of $32,751,970 during 2022.

B. Statutory Merger

The Company did not have business combinations during the year accounted for as a statutory merger.

C. Assumption Reinsurance

The Company did not have goodwill resulting from assumption reinsurance during the year.

D. Impairment Loss

The Company did not recognize an impairment loss during the year with respect to business combinations and goodwill.

E. Subcomponents and Calculation of Adjusted Surplus and Total Admitted Goodwill

The Company does not have Total Admitted Goodwill.

4. Discontinued Operations

The Company did not have transactions during the year with respect to discontinued operations.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) The minimum and maximum lending rates for mortgage loans issued during 2023 were:
Commercial loans 5.5% and 8.8%, Residential loans 6.1% and 10.4%.

(2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages, was 80% for commercial loans and 355% for residential mortgage loans.

(3) The Company had no taxes, assessments, or advances not included in the mortgage loan total.

NOTES TO FINANCIAL STATEMENTS

(4) Age analysis of mortgage loans and identification of mortgage loans in which the insurer is a participant or co-lender in a mortgage loan agreement:

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
2023							
1. Recorded investment (All)							
(a) Current	$ —	$ 72,316,888	$ 653,573,915	$ —	$ 8,409,513,192	$860,359,167	$ 9,995,763,162
(b) 30-59 days past due	—	18,311,986	122,755,811	—	—	3,134,087	$ 144,201,884
(c) 60-89 days past due	—	10,583,297	34,491,210	—	—	619,081	$ 45,693,588
(d) 90-179 days past due	—	12,045,906	29,926,899	—	—	1,679,257	$ 43,652,062
(e) 180+ days past due	—	15,169,069	32,289,773	—	—	1,542,018	$ 49,000,860
2. Accruing interest 90-179 days past due							
(a) Recorded investment	$ —	$ 12,045,906	$ —	$ —	$ —	$ —	$ 12,045,906
(b) Interest accrued	—	221,936	—	—	—	—	$ 221,936
3. Accruing interest 180+ days past due							
(a) Recorded investment	$ —	$ 15,169,069	$ —	$ —	$ —	$ —	$ 15,169,069
(b) Interest accrued	—	1,115,352	—	—	—	—	$ 1,115,352
4. Interest reduced							
(a) Recorded investment	$ —	$ —	$ 62,216,673	$ —	$ —	$ 3,221,275	$ 65,437,948
(b) Number of loans	—	—	349	—	—	18	$ 367
(c) Percent reduced	—	—	100 %	—	—	100 %	
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded investment	$ —	$ 128,427,147	$ 872,864,232	$ —	$ 644,025,605	$240,245,547	$ 1,885,562,531
2022							
1. Recorded investment (All)							
(a) Current	$ —	$ 95,840,086	$ 814,741,419	$ —	$ 9,385,562,420	$847,784,624	$ 11,143,928,549
(b) 30-59 days past due	—	28,221,383	191,917,129	—	42,538,622	4,949,825	$ 267,626,959
(c) 60-89 days past due	—	16,326,832	80,518,494	—	—	1,041,108	$ 97,886,434
(d) 90-179 days past due	—	15,616,639	18,573,315	—	—	685,203	$ 34,875,157
(e) 180+ days past due	—	35,680,256	8,723,075	—	—	—	$ 44,403,331
2. Accruing interest 90-179 days past due							
(a) Recorded investment	$ —	$ 15,616,639	$ —	$ —	$ —	$ —	$ 15,616,639
(b) Interest accrued	—	293,180	—	—	—	—	$ 293,180
3. Accruing interest 180+ days past due							
(a) Recorded investment	$ —	$ 35,680,256	$ —	$ —	$ —	$ —	$ 35,680,256
(b) Interest accrued	—	2,319,421	—	—	—	—	$ 2,319,421
4. Interest reduced							
(a) Recorded investment	$ —	$ —	$ 27,296,389	$ —	$ —	$ 685,203	$ 27,981,592
(b) Number of loans	—	—	155	—	—	3	$ 158
(c) Percent reduced	—	—	100 %	—	—	100 %	
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

(5) Investment in impaired loans with or without allowance for credit losses and impaired loans subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
2023							
1. With allowance for Credit Losses	$ —	$ —	$ 4,260,274	$ —	$ —	$ 415,820	$ 4,676,094
2. No allowance for Credit Losses	—	5,537,407	14,836,788	—	—	550,663	20,924,858
3. Total (1+2)	$ —	$5,537,407	$ 19,097,062	$ —	$ —	$ 966,483	$ 25,600,952
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	$ —	$5,537,407	$ 19,097,062	$ —	$ —	$ 966,483	$ 25,600,952
2022							
1. With allowance for Credit Losses	$ —	$ —	$ 226,185	$ —	$ —	$ —	$ 226,185
2. No allowance for Credit Losses	—	11,851,409	3,713,852	—	—	—	15,565,261
3. Total (1+2)	$ —	$11,851,409	$ 3,940,037	$ —	$ —	$ —	$ 15,791,446
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	$ —	$ —	$ —	$ —	$ —	$ —	$ —

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

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
2023							
1. Average Recorded Investment	$ —	$8,249,148	$ 10,736,445	$ —	$ —	$ 513,660	$ 19,499,253
2. Interest Income Recognized	—	526,142	501,104	—	—	28,432	1,055,678
3. Recorded Investments on Nonaccrual Status	—	—	20,170,249	—	—	1,013,651	21,183,900
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	—	—	501,104	—	—	28,432	529,536
2022							
1. Average Recorded Investment	$ —	$14,509,958	$ 3,415,116	$ —	$ —	$ —	$ 17,925,074
2. Interest Income Recognized	—	1,044,463	36,960	—	—	—	1,081,423
3. Recorded Investments on Nonaccrual Status	—	—	4,029,726	—	—	—	4,029,726
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	—	—	36,960	—	—	—	36,960

(7) Allowance for credit losses:

	2023	2022
a. Balance at beginning of period	$ 31,498	$ 64,213
b. Additions charged to operations	80,808,971	31,498
c. Direct write-downs charged against the allowances	66,000,000	—
d. Recoveries of amounts previously charged off	31,498	64,213
e. Balance at end of period (a+b-c-d)	$ 14,808,971	$ 31,498

NOTES TO FINANCIAL STATEMENTS

(8) Mortgage Loans Derecognized as a Result of Foreclosure:

		2023
a.	Aggregate amount of mortgage loans derecognized	$ 5,541,097
b.	Real estate collateral recognized	$ 5,541,097
c.	Other collateral recognized	$ —
d.	Receivables recognized from a government guarantee of the foreclosed mortgage loan	$ —

(9) The Company continues to accrue uncollected interest income for impaired mortgages unless the interest is deemed uncollectible. Cash receipts are applied first against interest accruals, and then to principal.

B. Debt Restructuring

In connection with certain problem credit workouts (often related to bankruptcy proceedings or a debtor's "Offer to Exchange"), the Company receives cash and/or newly issued securities in partial or full satisfaction of outstanding debtor obligations. To the extent such transactions meet the definition of a troubled debt restructuring; they are accounted for at fair value with any associated losses realized.

		2023	2022
(1)	The total recorded investment in restructured loans	$ 17,769,900	$ —
(2)	The realized capital losses related to these loans	$ —	$ —

(3) The Company has no additional funding commitments to debtors whose debt has been restructured.

(4) The Company continues to accrue interest for restructured loans unless the interest is deemed uncollectible.

C. Reverse Mortgages

The Company does not have investments in reverse mortgages.

NOTES TO FINANCIAL STATEMENTS

D. Loan Backed and Structured Securities

(1) Principal prepayment assumptions for loan-backed and structured securities are obtained from broker-dealers, independent providers of broker-dealer estimates, or internal models.

(2) The following table details loan-backed and structured securities with a recognized other-than-temporary impairment where the Company has either the intent to sell the securities or lacks the ability or intent to retain the securities as of the statement date:

	(1)	(2)		(3)
		Other-than-Temporary Impairment Recognized in Loss		
	Amortized Cost Basis Before Other-than-Temporary Impairment	(2a) Interest	(2b) Non-interest	Fair Value 1 - (2a + 2b)
OTTI recognized 1st Quarter				
a. Intent to sell	$ 14,631,000	$ —	$ 8,729,305	$ 5,901,695
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$ —	$ —	$ —	$ —
c. Total 1st Quarter (a+b)	$ 14,631,000	$ —	$ 8,729,305	$ 5,901,695
OTTI recognized 2nd Quarter				
d. Intent to sell	$ —	$ —	$ —	$ —
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$ —	$ —	$ —	$ —
f. Total 2nd Quarter (d+e)	$ —	$ —	$ —	$ —
OTTI recognized 3rd Quarter				
g. Intent to sell	$ —	$ —	$ —	$ —
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$ —	$ —	$ —	$ —
i. Total 3nd Quarter (g+h)	$ —	$ —	$ —	$ —
OTTI recognized 4th Quarter				
j. Intent to sell	$ —	$ —	$ —	$ —
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$ —	$ —	$ —	$ —
l. Total 4th Quarter (j+k)	$ —	$ —	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

(3) The following table details loan-backed and structured securities with a recognized other-than-temporary impairment recorded in 2023.

1	2	3	4	5	6	7
CUSIP	Book/Adj Carrying Value Amortized cost before current period OTTI	Projected Cash Flows	Recognized other-than-temporary impairment	Amortized cost after other-than-temporary impairment	Fair Value	Financial Statement Reporting Period
05493AAQ3	14,631,000	5,901,695	8,729,305	5,901,695	5,901,695	Q1-2023
12666UAE3	1,374,910	1,333,650	41,260	1,333,650	1,333,650	Q1-2023
00442JAD6	424,803	299,104	125,699	299,104	299,104	Q2-2023
02149JAU0	655,298	622,284	33,014	622,284	622,284	Q2-2023
058930AD0	1,740,048	1,737,917	2,131	1,737,917	1,737,917	Q2-2023
073871BL8	302,006	291,305	10,701	291,305	291,305	Q2-2023
12669FZZ9	1,215,284	1,194,691	20,593	1,194,691	1,194,691	Q2-2023
36185MEV0	2,750,465	2,745,914	4,551	2,745,914	2,745,914	Q2-2023
41161PVF7	1,755,932	1,469,928	286,004	1,469,928	1,469,928	Q2-2023
41161PWC3	1,318,823	1,069,881	248,942	1,069,881	1,069,881	Q2-2023
41161UAC6	1,132,948	1,066,882	66,066	1,066,882	1,066,882	Q2-2023
57643MJV7	297,815	124,999	172,816	124,999	124,999	Q2-2023
59023MAD2	1,967,602	1,530,640	436,963	1,530,640	1,530,640	Q2-2023
61760CAN5	1,071,306	1,063,879	7,427	1,063,879	1,063,879	Q2-2023
81743QAG9	1,058,139	955,046	103,093	955,046	955,046	Q2-2023
81743QAJ3	3,489,570	3,160,128	329,442	3,160,128	3,160,128	Q2-2023
94984NAA0	1,129,911	1,111,647	18,265	1,111,647	1,111,647	Q2-2023
12659JAG2	15,504,429	15,461,179	43,250	15,461,179	15,461,179	Q3-2023
12669FZZ9	1,255,224	1,178,379	76,844	1,178,379	1,178,379	Q3-2023
17313FAA0	1,157,364	793,030	364,334	793,030	793,030	Q3-2023
41161UAC6	1,149,202	1,044,703	104,499	1,044,703	1,044,703	Q3-2023
12669FZL0	1,363,982	1,360,441	3,541	1,360,441	1,360,441	Q4-2023
12669FZZ9	1,288,712	1,191,780	96,932	1,191,780	1,191,780	Q4-2023
Total			**11,325,672**			

(4) The following table summarizes loan-backed and structured securities in an unrealized loss position as of December 31, 2023:

	Total	<12 Months	12+ Months
Fair Value	$ 5,125,464,907	$ 604,929,074	$ 4,520,535,833
Unrealized Loss	$ 473,256,108	$ 27,287,044	$ 445,969,064

The carrying value and fair value of all loan-backed and structured securities, regardless of whether the security is in an unrealized loss position, was $6,101,356,216 and $5,673,108,516, respectively.

(5) The Company periodically reviews its debt securities and equities on a case-by-case basis to determine if any decline in fair value to below amortized cost is other-than-temporary. Factors considered in determining whether a decline is other-than-temporary include the length of time a security has been in an unrealized loss position, reasons for the decline in value, expectations for the amount and timing of a recovery in value, and the Company's intent and ability not to sell a security prior to a recovery in fair value.

Securities the Company determines are underperforming or potential problem securities are subject to regular review. To facilitate this review, securities with significant declines in value or where other objective criteria evidencing credit deterioration have been met, are included on a watch list. Among the criteria for securities to be included on a watch list are: credit deterioration that has led to a significant decline in fair value of the security; a significant covenant related to the security has been breached; or an issuer has filed or indicated a possibility of filing for bankruptcy, has missed or announced it intends to miss a scheduled interest or principal payment, or has experienced a specific material adverse change that may impair its creditworthiness.

In performing these reviews, the Company considers the relevant facts and circumstances relating to each investment and exercises considerable judgment in determining whether a security is other-than-temporarily impaired. Assessment factors include judgments about an obligor's current and projected financial position, an issuer's current and projected ability to service and repay its debt obligations, the existence of, and realizable value of, any collateral supporting the obligations, and the macro-economic and micro-economic outlooks for specific industries and issuers. This assessment may also involve assumptions regarding underlying collateral such as prepayment rates, default and recovery rates, and third-party servicing capabilities.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1) For securities lending agreements, the Company requires collateral with a minimum fair value of 102% of the fair value of the loaned securities, calculated on a daily basis. Cash collateral received was invested in cash equivalents and an offsetting liability was included in Payable for Securities Lending. The fair value of the collateral at December 31, 2023 was $13,049,799. There was no collateral received for dollar repurchase agreements.

NOTES TO FINANCIAL STATEMENTS

(2) The Company had no assets pledged as collateral relating to dollar repurchase agreements and/or securities lending transactions at December 31, 2023.

(3) Collateral Received

a. Aggregate Amount Collateral Received

	Fair Value
1. Securities Lending:	
(a) Open	$ 13,049,799
(b) - (e) Not applicable	—
(f) Sub-Total (a+b+c+d+e)	$ 13,049,799
(g) Securities Received	—
(h) Total Collateral Received (f+g)	$ 13,049,799
2. Dollar Repurchase Agreement	
(a) - (e) Not applicable	$ —
(f) Sub-Total (a+b+c+d+e)	—
(g) Securities Received	$ —
(h) Total Collateral Received (f+g)	—
	$ —
b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$ 13,049,799

c. The Company receives cash collateral in an amount in excess of the fair value of the securities lent and invests the collateral into highly liquid short-term investments.

(4) The Company does not have any securities lending transactions administered by an affiliated agent in which "one-line" reporting is used.

(5) Collateral Reinvestment

a. Aggregate Amount Collateral Reinvested

	Amortized Cost	Fair Value
1. Securities Lending:		
(a) Open	$ 13,049,799	$ 13,049,799
(b) - (j) None	—	—
(k) Sub-Total (Sum of a through j)	$ 13,049,799	$ 13,049,799
(l) Securities Received	—	—
(m) Total Collateral Reinvested (k+l)	$ 13,049,799	$ 13,049,799
2. Dollar Repurchase Agreement		
(a) - (j) Not applicable	$ —	$ —
(k) Sub-Total (Sum of a through j)	$ —	$ —
(l) Securities Received	—	—
(m) Total Collateral Reinvested (k+l)	$ —	$ —

b. Under the securities lending agreement, the collateral received remains segregated from the Company's other invested assets and is invested into highly liquid and high quality short-term investments that could be sold and used to pay the amounts due under the agreement.

(6) The Company has not accepted collateral that it is not permitted by contract or custom to sell or repledge.

(7) The Company does not have securities lending transactions that extend beyond one year from the reporting date.

NOTES TO FINANCIAL STATEMENTS

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing – Cash Taker

(1) The Company routinely enters into repurchase agreements whereby the Company agrees to sell and repurchase securities. Repurchase agreements are accounted for as collateralized borrowings. Collateral securities sold under such agreements continue to be included in invested assets. Proceeds received from the sale of securities subject to repurchase agreements are included in liabilities.

(2) Type of Repo Trades Used

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Bilateral	Yes	Yes	Yes	Yes
b.	Tri-Party	No	No	No	No

(3) Original (Flow) & Residual Maturity

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
	1. Open - No Maturity	$ —	$ —	$ —	$ —
	2. Overnight	$ 870,022,549	$ 915,057,932	$ 455,000,000	$ 635,892,814
	3. 2 Days to 1 Week	$ 300,000,000	$ 946,048,782	$ 1,690,301,293	$ 400,362,810
	4. >1 Week to 1 Month	$ 1,007,297,707	$ 1,561,084,975	$ 1,558,905,982	$ —
	5. > 1 Month to 3 Months	$ —	$ —	$ —	$ —
	6. > 3 Months to 1 Year	$ —	$ —	$ —	$ —
	7. > 1 Year	$ —	$ —	$ —	$ —
b.	Ending Balance				
	1. Open - No Maturity	$ —	$ —	$ —	$ —
	2. Overnight	$ 390,220,805	$ 65,009,299	$ —	$ —
	3. 2 Days to 1 Week	$ —	$ —	$ —	$ —
	4. >1 Week to 1 Month	$ 694,678,033	$ 1,561,084,975	$ —	$ —
	5. > 1 Month to 3 Months	$ —	$ —	$ —	$ —
	6. > 3 Months to 1 Year	$ —	$ —	$ —	$ —
	7. > 1 Year	$ —	$ —	$ —	$ —

(4) The Company had no securities sold and/or acquired that resulted in default.

(5) Securities Sold Under Repo – Secured Borrowing

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
	1. BACV	XXX	XXX	XXX	XXX
	2. Nonadmitted - Subset of BACV	XXX	XXX	XXX	XXX
	3. Fair Value	$1,191,220,851	$2,328,391,655	$2,038,289,640	$ 642,933,655
b.	Ending Balance				
	1. BACV	XXX	XXX	XXX	XXX
	2. Nonadmitted - Subset of BACV	XXX	XXX	XXX	XXX
	3. Fair Value	$ —	$1,704,005,649	$ —	$ —

(6) Securities Sold Under Repo – Secured Borrowing by NAIC Designation

Ending Balance	NAIC 1
a. Bonds - BACV	XXX
b. Bonds - FV	XXX

(7) Collateral Received – Secured Borrowing

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
	1. Cash	$ 1,084,898,838	$ 2,243,022,481	$ 1,955,627,292	$ 635,892,814
	2. Securities (FV)	$ —	$ —	$ —	$ —
b.	Ending Balance				
	1. Cash	$ 1,084,898,838	$ 1,626,094,274	$ —	$ —
	2. Securities (FV)	$ —	$ —	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

(8) Cash & Non-Cash Collateral Received – Secured Borrowing by NAIC Designation

Ending Balance	NAIC 1
a. Cash	$ —

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

	Fair Value
a. Overnight and Continuous	$ —
b. 30 Days or Less	$ —
c. 31 to 90 Days	$ —
d. >90 Days	$ —

(10) Allocation of Aggregate Collateral Reinvested by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. 30 Days or Less	$ —	$ —
b. 31 to 60 Days	$ —	$ —
c. 61 to 90 Days	$ —	$ —
d. 91 to 120 Days	$ —	$ —
e. 121 to 180 Days	$ —	$ —
f. 181 to 365 Days	$ —	$ —
g. 1 to 2 Years	$ —	$ —
h. 2 to 3 Years	$ —	$ —
i. >3 Years	$ —	$ —

(11) Liability to Return Collateral – Secured Borrowing (Total)

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash (Collateral - All)	$ 1,084,898,838	$ 2,243,022,481	$ 1,955,627,292	$ 635,892,814
2. Securities Collateral	$ —	$ —	$ —	$ —
b. Ending Balance				
1. Cash (Collateral - All)	$ 1,084,898,838	$ 1,626,094,274	$ —	$ —
2. Securities Collateral	$ —	$ —	$ —	$ —

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company does not have reverse repurchase agreements.

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company does not have repurchase agreements that are accounted for as a sale.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company does not have reverse repurchase agreements that are accounted for as a sale.

J. Real Estate

The Company has no real estate investment activities requiring disclosure.

K. Low-Income Housing Tax Credit Investments

The Company does not have investments in low-income housing tax credits.

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

	Gross (Admitted & Nonadmitted) Restricted						
	Current Year						
	1	2	3	4	5	6	7
Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
c. Subject to repurchase agreements	$ —	$ —	$ —	$ —	$ —	$ 1,141,871,820	$ (1,141,871,820)
i. FHLB capital stock	108,018,600	—	—	—	108,018,600	146,464,400	(38,445,800)
j. On deposit with states	101,388,046	—	—	—	101,388,046	99,408,341	1,979,705
l. Pledged as collateral to FHLB	3,525,095,973	—	—	—	3,525,095,973	3,172,535,333	352,560,640
m. Pledged as collateral not captured in other categories	4,013,879,003	—	—	—	4,013,879,003	4,252,856,445	(238,977,442)
n. Other restricted assets	13,029,678	—	—	—	13,029,678	25,144,028	(12,114,350)
o. Total Restricted Assets (Sum of a through n)	$ 7,761,411,300	$ —	$ —	$ —	$ 7,761,411,300	$ 8,838,280,367	$ (1,076,869,067)

(a) Subset of Column 1

(b) Subset of Column 3

	Current Year			
			Percentage	
	8	9	10	11
Restricted Asset Category	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
c. Subject to repurchase agreements	—	—	— %	— %
i. FHLB capital stock	—	108,018,600	0.04 %	0.04 %
j. On deposit with states	—	101,388,046	0.04 %	0.04 %
l. Pledged as collateral to FHLB	—	3,525,095,973	1.30 %	1.31 %
m. Pledged as collateral not captured in other categories	—	4,013,879,003	1.48 %	1.49 %
n. Other restricted assets	—	13,029,678	— %	— %
o. Total Restricted Assets (Sum of a through n)	—	7,761,411,301	2.86 %	2.88 %

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

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

NOTES TO FINANCIAL STATEMENTS

(2) Detail of Assets Pledged as Collateral Not Captured in Other Categories

	Gross (Admitted & Nonadmitted Restricted)								Percentage	
	Current Year									
	1	2	3	4	5	6	7	8	9	10
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
OTC Derivatives	$ 1,597,554,903	$ —	$ —	$ —	$ 1,597,554,903	$ 1,951,235,482	$ (353,680,579)	$ 1,597,554,903	0.59 %	0.59 %
Cleared Swaps	—	—	—	—	—	150,647,852	(150,647,852)	—	— %	— %
Futures	2,416,324,100	—	—	—	2,416,324,100	2,150,973,110	265,350,990	2,416,324,100	0.89 %	0.90 %
Total (c)	$ 4,013,879,003	$ —	$ —	$ —	$ 4,013,879,003	$ 4,252,856,445	$ (238,977,441)	$ 4,013,879,003	1.48 %	1.49 %

(a) Subset of column 1

(b) Subset of column 3

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

(3) Detail of Other Restricted Assets

	Gross (Admitted & Nonadmitted Restricted)								Percentage	
	Current Year									
	1	2	3	4	5	6	7	8	9	10
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Securities Loaned for Sec. Lending Agreements	$ 13,029,678	$ —	$ —	$ —	$ 13,029,678	$ 25,144,028	$ (12,114,350)	$ 13,029,678	— %	— %
Total	$ 13,029,678	$ —	$ —	$ —	$ 13,029,678	$ 25,144,028	$ (12,114,350)	$ 13,029,678	— %	— %

(a) Subset of column 1

(b) Subset of column 3

(c) Total Life for Columns 1 through 7 should equal 5L(1)n Columns 1 through 7 respectively and Total Life for Columns 8 through 10 should equal 5L(1)n Columns 9 through 11 respectively.

NOTES TO FINANCIAL STATEMENTS

(4) Collateral Received and Reflected as Assets

Collateral Assets	1 Book/Adjusted Carrying Value (BACV)	2 Fair Value	3 % of BACV to Total Assets (Admitted and Nonadmitted)*	4 % of BACV to Total Admitted Assets**
General Account:				
a. Cash, Cash Equivalents and Short-Term Investments	$ —	$ —	— %	— %
b. Schedule D, Part 1	—	—	— %	— %
c. Schedule D, Part 2, Section 1	—	—	— %	— %
d. Schedule D, Part 2, Section 2	—	—	— %	— %
e. Schedule B	—	—	— %	— %
f. Schedule A	—	—	— %	— %
g. Schedule BA, Part 1	—	—	— %	— %
h. Schedule DL, Part 1	13,049,799	13,049,799	0.02 %	0.02 %
i. Other	787,573,000	787,573,000	1.25 %	1.29 %
j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	$ 800,622,799	$ 800,622,799	1.27 %	1.31 %
Separate Account:				
k. Cash, Cash Equivalents and Short-Term Investments	$ —	$ —	— %	— %
l. Schedule D, Part 1	—	—	— %	— %
m. Schedule D, Part 2, Section 1	—	—	— %	— %
n. Schedule D, Part 2, Section 2	—	—	— %	— %
o. Schedule B	—	—	— %	— %
p. Schedule A	—	—	— %	— %
q. Schedule BA, Part 1	—	—	— %	— %
r. Schedule DL, Part 1	—	—	— %	— %
s. Other	—	—	— %	— %
t. Total Collateral Assets (k+l+m+n+o+p+q+r+s)	$ —	$ —	— %	— %

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

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

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

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

	1 Amount	2 % of Liability to Total Liabilities *
u. Recognized Obligation to Return Collateral Asset (General Account)	$ 800,622,799	1.42 %
v. Recognized Obligation to Return Collateral Asset (Separate Account)	$ —	— %

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

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

M. Working Capital Finance Investments

The Company does not have working capital finance investments.

N. Offsetting and Netting of Assets and Liabilities

The Company reports derivatives, repurchase agreements and securities lending assets and liabilities on a gross basis.

NOTES TO FINANCIAL STATEMENTS

O. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	—	3	$ —	$ 8,485,382	$ —	$ 4,693,382
(2) LB&SS - AC	—	—	—	—	—	—
(3) Preferred Stock - AC	—	—	—	—	—	—
(4) Preferred Stock - FV	—	—	—	—	—	—
Total (1+2+3+4)	—	3	$ —	$ 8,485,382	$ —	$ 4,693,382

AC - Amortized Cost FV - Fair Value

P. Short Sales

The Company did not sell any securities short during 2023 or 2022.

Q. Prepayment Penalty and Acceleration Fees

		General Account	Separate Account
(1)	Number of CUSIPs	13	0
(2)	Aggregate Amount of Investment Income	$ (1,973,078)	$ —

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

The Company does not have a cash pooling arrangement.

6. Joint Ventures, Partnerships and Limited Liability Companies

A. The Company has no investments in joint ventures, partnerships or limited liability companies that exceed 10% of its admitted assets.

B. The Company recognized impairment writedowns of $10,632,519 and $11,107,100 on joint ventures, partnerships, limited liability companies and other loans during 2023 and 2022, respectively. These writedowns were the recognition of losses that were previously reflected in surplus as unrealized. Refer to Note 10J for additional details related to the impairment writedown.

7. Investment Income

A. Investment income due and accrued was excluded on the following basis:

Bonds - securities in default and otherwise where collection of interest is uncertain.

Mortgage loans - loans in foreclosure or delinquent greater than 180 days, and otherwise where collection of interest is uncertain.

Real Estate – properties where rent is in arrears for more than three months.

B. Income due and accrued on investments where collection is not likely has been excluded from net investment income. At December 31, 2023, the amount excluded was $859,123. No additional nonadmitted amounts have been charged to surplus.

C. Gross, nonadmitted and admitted amounts for interest income due and accrued.

Interest Income Due and Accrued	Amount
1. Gross	$ 587,242,759
2. Nonadmitted	$ 1,337,287
3. Admitted	$ 585,905,472

D. The aggregated deferred interest.

	Amount
Aggregate Deferred Interest	$31,418

NOTES TO FINANCIAL STATEMENTS

E. The cumulative amounts of paid-in-kind (PIK) interest included in the current principal balance.

	Amount
Cumulative amounts of PIK interest included in the current principal balance	$10,005,040

8. Derivative Instruments

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

(1) The Company enters into financial derivative transactions, including, but not limited to, swaps, put-swaptions, forwards, futures and options to reduce and manage business risks. These transactions manage the risk of a change in the value, yield, price, credit risk, cash flows, credit quality, or degree of exposure with respect to assets, liabilities, or future cash flows, which the Company has acquired or incurred.

Derivative instruments are held primarily for hedging purposes. The hedging program is supported by correlation analysis, cash flow matching, duration matching, and/or scenario testing.

Fair values of derivative instruments are based on quoted market prices, estimates received from independent pricing services, or valuation pricing models, and generally reflect the estimated amounts that the Company would receive or pay upon sale or termination of the contracts as of the reporting date. With respect to market risk movements on derivatives used for hedging purposes, fair value changes would be anticipated to be offset by fair value changes of the hedged items. Derivatives used in hedging activities are accounted for at fair value.

Cash requirements for derivatives activities are limited to payments on swaps and options, and margin requirements on cleared interest rate swaps and open futures contracts.

(2) Interest rate swap agreements hedge assets or liabilities and generally involve the exchange of fixed and floating payments over the life of the agreements without an exchange of the underlying principal (notional) amount. Generally, no cash is exchanged at the outset of the contract. The Company agrees with counterparties to exchange, at specified intervals, the difference between referenced rates on the notional amount. A cash payment, representing the net differential, is usually made by one counterparty to the other at each payment date.

Put-swaption contracts provide the purchaser with the right, but not the obligation, to require the writers to pay the present value of a long duration interest rate swap at future exercise dates. The Company purchases and writes put-swaption contracts with maturities up to 10 years. The Company’s put-swaption contracts hedge against movements in interest rates.

Equity index futures contracts, total return swaps, and equity index call and put options are used to hedge the Company’s obligations associated with its fixed indexed immediate and deferred annuities and guarantees provided by variable annuity products.

Interest rate futures contracts are used to hedge movements in interest rates.

Cross-currency swaps, which embody spot and forward currency swaps and additionally, in some cases, interest rate swaps and equity swaps, and forward contracts are entered into for the purpose of hedging the Company's foreign currency denominated obligations and foreign currency denominated invested assets.

Credit default swaps may be used to hedge potential changes in the credit quality of certain bonds held by the Company.

(3) Interest rate swap agreements are reported in invested assets at fair value. Changes in fair value are recorded as unrealized gains or unrealized losses. Amounts paid or received on interest rate swap agreements are reported in investment income.

Put-swaption contracts are reported in invested assets at fair value and put-swaption contracts written are reported in liabilities at fair value. Changes in fair value are recorded as unrealized gains or unrealized losses.

Interest rate futures, equity index futures contracts, total return swaps, and equity index options (including various call and put options) are reported in invested assets at fair value. Changes in fair value are recorded as unrealized gains or unrealized losses.

Cross-currency swaps are reported in invested assets at fair value. Amounts paid or received on currency swaps hedging foreign currency denominated guaranteed investment contracts are netted with amounts paid or received on the hedge-associated foreign currency denominated guaranteed investment contracts. Changes in fair value of the swaps are recorded as unrealized gains or unrealized losses.

Forward contracts are reported in invested assets at fair value. Changes in fair value are recorded as unrealized gains or unrealized losses.

Credit default swaps are reported in invested assets at fair value. Changes in fair value are recorded as unrealized gains or unrealized losses. Periodic premiums paid are reported in investment income.

NOTES TO FINANCIAL STATEMENTS

(4) The Company did not have any derivative contracts with financing premiums.

(5) The Company has no unrealized gains or losses from derivative instruments that are excluded from the assessment of hedge effectiveness.

(6) The Company did not have any hedges that previously were deemed effective that are no longer deemed effective.

(7) The Company has no derivatives accounted for as cash flow hedges of a forecasted transaction.

(8) The Company does not have any future derivative premium payments due.

(9) The Company does not have any derivatives with excluded components.

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

The Company does not have any derivatives hedging variable annuity guarantees that are eligible for the special accounting provision of SSAP No. 108.

9. Income Taxes

The Inflation Reduction Act ("IRA"), enacted on August 16, 2022, includes the Corporate Alternative Minimum Tax ("CAMT"), which was effective January 1, 2023. The Company is an applicable reporting entity that is part of a controlled group of corporations that is subject to the CAMT in 2023. The 2023 Statutory Financial Statements include the impact of the CAMT which reduced net income and total capital and surplus by $162,990,273 and $187,438,814, respectively.

A.

(1) The components of the net deferred tax asset at December 31 are as follows:

	December 31, 2023			December 31, 2022			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
Total gross DTA	$ 2,553,775,054	$ 62,034,877	$ 2,615,809,931	$1,995,078,297	$ 99,785,500	$ 2,094,863,797	$ 558,696,757	$ (37,750,623)	$ 520,946,134
Statutory valuation allowance	—	—	—	—	—	—	—	—	—
Adjusted gross DTA	2,553,775,054	62,034,877	2,615,809,931	1,995,078,297	99,785,500	2,094,863,797	558,696,757	(37,750,623)	520,946,134
DTA nonadmitted	1,856,172,166	—	1,856,172,166	1,079,930,713	—	1,079,930,713	776,241,453	—	776,241,453
Subtotal net admitted DTA	697,602,888	62,034,877	759,637,765	915,147,584	99,785,500	1,014,933,084	(217,544,696)	(37,750,623)	(255,295,319)
Deferred tax liabilities	(42,745,220)	(109,950,229)	(152,695,449)	(40,711,710)	(193,131,280)	(233,842,990)	(2,033,510)	83,181,051	81,147,541
Net admitted DTA	$ 654,857,668	$ (47,915,352)	$ 606,942,316	$ 874,435,874	$ (93,345,780)	$ 781,090,094	$ (219,578,206)	$ 45,430,428	$ (174,147,778)

NOTES TO FINANCIAL STATEMENTS

(2) Admission Calculation Components SSAP 101:

	December 31, 2023			December 31, 2022			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ —	$ 476,000	$ 476,000	$ —	$ 165,495	$ 165,495	$ —	$ 310,505	$ 310,505
(b) Adjusted gross DTA expected to be realized after application of the threshold limitation (Lesser of 2(b)1 or 2(b)2 below)	606,466,316	—	606,466,316	780,924,599	—	780,924,599	(174,458,283)	—	(174,458,283)
1. Adjusted gross DTA expected to be realized following the balance sheet date			1,868,854,202			1,503,002,603			365,851,599
2. Adjusted gross DTA allowed per limitation threshold			606,466,316			780,924,599			(174,458,283)
(c) Adjusted gross DTA (excluding the amount of DTA from 2(a) and 2(b) above) offset by gross DTL	91,136,572	61,558,877	152,695,449	134,222,985	99,620,005	233,842,990	(43,086,413)	(38,061,128)	(81,147,541)
(d) DTA admitted as the result of application of SSAP No. 101	$ 697,602,888	$ 62,034,877	$ 759,637,765	$ 915,147,584	$ 99,785,500	$1,014,933,084	$(217,544,696)	$(37,750,623)	$ (255,295,319)

(3)

		2023	2022
(a)	Ratio percentage used to determine recovery period and threshold limitation amount	1,102.0 %	965.8 %
(b)	Amount of adjusted capital and surplus used to determine recovery period and threshold limitation amount	$ 4,043,108,764	$ 5,206,163,994

NOTES TO FINANCIAL STATEMENTS

(4) Impact of tax planning strategies

		December 31, 2023		December 31, 2022		Change	
		Ordinary	Capital	Ordinary	Capital	Ordinary	Capital
(a)	Determination of adjusted gross DTA and net admitted DTA, by tax character as a percentage						
	1. Adjusted gross DTAs	$2,553,775,054	$62,034,877	$1,995,078,297	$ 99,785,500	$558,696,757	$(37,750,623)
	2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	— %	— %	— %	— %	— %	— %
	3. Net admitted adjusted gross DTAs	$ 697,602,888	$62,034,877	$ 915,147,584	$ 99,785,500	$(217,544,696)	$(37,750,623)
	4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	— %	— %	— %	— %	— %	— %

(b) At December 31, 2023, the Company did not consider tax planning strategies for the determination of the amount of adjusted gross CAMT credit DTA. At December 31, 2023, the Company did not consider tax planning strategies in the determination of the amount of admitted CAMT Credit DTA.

(c) The Company's tax-planning strategies do not include the use of reinsurance.

B. Regarding deferred tax liabilities that are not recognized:

(1) There are no temporary differences for which deferred tax liabilities have not been recognized. Accordingly, there are no events that would cause unrecognized temporary differences to become taxable.

(2) There are no unrecognized temporary differences.

(3) There are no unrecognized deferred tax liabilities related to investments in foreign subsidiaries and foreign corporate joint ventures that are essentially permanent in duration.

(4) There are no other deferred tax liabilities not recognized.

C. Significant components of income taxes incurred as of December 31 are:

(1) Current income taxes incurred consist of the following major components:

	2023	2022	Change
Operations			
Federal taxes from operations	$ 960,868,640	$ 73,644,786	$ 887,223,854
Foreign tax expense	—	—	—
Subtotal	960,868,640	73,644,786	887,223,854
Federal tax benefit on capital losses	(850,652,095)	(140,452,912)	(710,199,183)
Utilization of capital loss carry forwards	—	—	—
Other	(3,398,787)	22,616,500	(26,015,287)
Total federal current taxes incurred	$ 106,817,758	$ (44,191,626)	$ 151,009,384

Federal current taxes incurred are reflected in the accompanying statements as follows:

	2023	2022	Change
Federal taxes incurred	$ 966,356,102	$ 96,261,286	$ 870,094,816
Capital gains tax, excluding IMR taxes	(545,555,139)	(69,774,562)	(475,780,577)
Taxes transferred to IMR	(342,796,974)	(68,677,848)	(274,119,126)
Taxes on liability gains released from the IMR	28,813,769	(2,000,502)	30,814,271
Total federal current taxes incurred	$ 106,817,758	$ (44,191,626)	$ 151,009,384

NOTES TO FINANCIAL STATEMENTS

(2) The main components of deferred tax amounts at December 31 are as follows:

	2023	2022	Change
Deferred tax assets resulting from book/tax differences in:			
Ordinary:			
Deferred acquisition costs	$ 191,494,032	$ 202,018,219	$ (10,524,187)
Insurance reserves	207,852,731	276,298,580	(68,445,849)
Investments	863,268,674	773,791,986	89,476,688
Employee benefits	111,921,233	128,825,669	(16,904,436)
Deferred and uncollected premium	1,562,752	1,888,860	(326,108)
Net operating loss carryforward	863,315,920	527,316,321	335,999,599
Tax credit carryforward	274,164,722	43,043,504	231,121,218
Other	40,194,990	41,895,158	(1,700,168)
Total ordinary gross & adjusted gross deferred tax assets	2,553,775,054	1,995,078,297	558,696,757
Deferred tax assets nonadmitted	(1,856,172,166)	(1,079,930,713)	(776,241,453)
Admitted ordinary gross deferred tax assets	697,602,888	915,147,584	(217,544,696)
Capital:			
Investments	27,421,586	37,469,385	(10,047,799)
Unrealized capital losses	34,613,291	62,316,115	(27,702,824)
Total capital gross & adjusted gross deferred tax assets	62,034,877	99,785,500	(37,750,623)
Deferred tax assets nonadmitted	—	—	—
Admitted capital gross deferred tax assets	62,034,877	99,785,500	(37,750,623)
Total admitted deferred tax assets	$ 759,637,765	$ 1,014,933,084	$ (255,295,319)

(3) Deferred tax liabilities resulting from book/tax differences in:

Ordinary:			
Investments	$ 14,937,057	$ 9,753,750	$ 5,183,307
Fixed assets	12,151,045	11,309,071	841,974
Insurance reserves	6,946,512	10,419,770	(3,473,258)
Due and deferred premium	8,705,211	9,227,587	(522,376)
Other	5,395	1,532	3,863
Total ordinary deferred tax liabilities	42,745,220	40,711,710	2,033,510
Total capital deferred tax liabilities	109,950,229	193,131,280	(83,181,051)
Total deferred tax liabilities	152,695,449	233,842,990	(81,147,541)
(4) Total net admitted deferred tax asset	$ 606,942,316	$ 781,090,094	$ (174,147,778)

There have been no adjustments to gross deferred tax assets under the regular tax system or for the CAMT credit deferred tax asset because of a change in circumstances that causes a change in judgement about their realizability. All reporting entities of the controlled group have made an accounting policy election to disregard the effect of the CAMT system in determining the valuation allowance for deferred tax assets under the regular tax system. There were no material modifications to the methodology used to project CAMT.

NOTES TO FINANCIAL STATEMENTS

The change in the net deferred income taxes is comprised of the following (this analysis is exclusive of the nonadmitted DTAs as the Change in Nonadmitted Assets is reported separately from the Change in Net Deferred Income Taxes in the surplus section of the Annual Statement):

	2023	2022	Change
Total deferred tax assets	$ 2,615,809,931	$ 2,094,863,797	$ 520,946,134
Total deferred tax liabilities	(152,695,449)	(233,842,990)	81,147,541
Net deferred tax assets/liabilities	2,463,114,482	1,861,020,807	602,093,675
Tax effect of unrealized gains	(530,763,550)	(326,697,406)	(204,066,144)
Change in net deferred income tax	$ 1,932,350,932	$ 1,534,323,401	$ 398,027,531

D. The provision for federal income taxes incurred is different from that which would be obtained by applying the statutory federal income tax rate to income (including capital items) before income taxes. The significant items causing this difference are:

	2023	Tax effect at 21%	Effective Tax Rate
Income before taxes	$ (1,220,210,045)	$ (256,244,109)	21.0 %
Dividends received deduction		(123,641,129)	10.1 %
Interest maintenance reserve		153,867,407	(12.6)%
Gain on reinsurance of inforce business		(25,157,426)	2.1 %
Tax credits		(44,668,212)	3.7 %
Other		4,633,696	(0.5)%
Total		$ (291,209,773)	23.8 %
Federal and foreign income taxes incurred		966,356,102	(79.2)%
Tax on capital losses		(859,538,344)	70.4 %
Change in net deferred taxes		(398,027,531)	32.6 %
Total tax on income items		$ (291,209,773)	23.8 %

E. Tax operating loss carryforwards, tax credits or taxes incurred available for recoupment:

(1) At December 31, 2023, the Company had ordinary loss carryforwards as shown in the table below of which $3,974,008,057 may be carried forward indefinitely and used to offset up to 80% of taxable income in future periods. The remaining $137,020,131 of the ordinary loss carryforward originated from the 2012 tax year and is limited pursuant to section 382 and will begin to expire beginning in 2026.

Tax Year Generated	Amount of Carryforward
2012	$ 137,020,131
2021	$ 1,201,272,033
2022	$ 1,160,449,262
2023	$ 1,612,286,762
Total	$ 4,111,028,188

There are no capital loss carryforwards available. The Company has foreign tax credit carryforwards in the amount of $104,378,028 originating from 2022 and 2023 which expire as follows: 2032: $52,178,028; 2033: $52,200,000. The Company has general business tax credit carryforwards in the amount of $572,724 originating from 2022 and 2023 which expire as follows: 2042: $422,724; 2043: $150,000. The Company had an alternative minimum tax credit carryover in the amount of $6,223,697 limited pursuant to section 383 which may be carried forward indefinitely. At December 31, 2023, the Company had a CAMT credit carryforward in the amount of $162,990,273 originating from the 2023 tax year that may be carried forward indefinitely.

(2) The following are income taxes incurred in the current and prior years that will be available for recoupment in the event of future net losses:

	Ordinary	Capital	Total
2023	$ —	—	$ —
2022	$ —	—	$ —
2021	$ —	—	$ —

NOTES TO FINANCIAL STATEMENTS

(3) The Company has no deposits under IRC Section 6603.

F. Federal Income Tax Allocations

(1) The Company files a consolidated federal income tax return with Brooke Life Insurance Company, Jackson National Life Insurance Company of New York, and Squire Reassurance Company II, Inc. (“Squire Re II”).

(2) The Company has entered into written tax sharing agreements that are based on separate return calculations with benefits for credits and losses. The Company's portion of any CAMT incurred or the benefit from CAMT credits is based on its share of the impact of CAMT for the consolidated group.

G. The Company does not believe that it is reasonably possible that the liability related to any federal or foreign tax loss contingencies will significantly increase within the next 12 months.

H. Repatriation Transition Tax (RTT)

The Company does not owe any Repatriation Transition Tax and has made no payment or expect to make any future payments to satisfy the RTT liability.

I. Alternative Minimum Tax (AMT) Credit

		Amount
(1)	a. Current year recoverable	$ —
	b. Deferred tax asset (DTA)	$ 162,990,273
(2)	Beginning Balance of AMT Credit Carryforward	$ 6,223,697
(3)	Amounts Recovered	$ —
(4)	Adjustments	$ —
(5)	Ending Balance of AMT Credit Carryforward (5=1b+2-3-4)	$ 169,213,970
(6)	Reduction for Sequestration	$ —
(7)	Nonadmitted by Reporting Entity	$ —
(8)	Reporting Entity Ending Balance (8=5-6-7)	$ 169,213,970

10. Information Concerning Parent, Subsidiaries and Affiliates

A&B The Company has a Master Repurchase Agreement with its subsidiary, Jackson National Life Insurance Company of New York (“Jackson NY”), which allows for repurchase agreement transactions between the companies. There were no such borrowings during 2023 and 2022. There was no outstanding balance as of December 31, 2023 and 2022. Interest paid during both 2023 and 2022 was nil.

The Company has a Master Repurchase Agreement with Jackson Financial Inc., which allows for repurchase agreement transactions between the companies. There were no such borrowings during 2023. There was no outstanding balance as of December 31, 2023. Interest paid during 2023 was nil.

Effective December 31, 2016, Jackson amended its variable annuity (“VA”) reinsurance agreement with Jackson NY. The purpose of the amendment is to transfer to Jackson the total VA contract risk associated with the variable annuities issued by Jackson NY for better alignment with risk mitigation strategies employed at the parent company level. The amendment to the treaty allows for 90% of the entire VA contract to be ceded to Jackson on a coinsurance basis (modified coinsurance for Separate Account liabilities). The amendment covers all existing and future issues of VA contracts issued by Jackson NY.

As a result of the VA reinsurance agreement with Jackson NY, the Company assumed $1,250,581,535 and $1,389,601,579 of reserves at December 31, 2023 and 2022, respectively. In addition, the Company assumed $716,077,342 and $980,098,840 of premium during 2023 and 2022, respectively.

The Company maintains a reserve financing transaction whereby level premium term reserves are ceded to a captive subsidiary, Squire Reassurance Company II, Inc. (“Squire Re II”), under a funds withheld 100% coinsurance treaty. As of December 31, 2023 and 2022, the Company ceded $376,495,704 and $445,728,847, respectively, of reserves to Squire Re II.

In 2023 and 2022, the Company received membership distributions from Jackson National Asset Management, LLC of $607,000,000 and $636,000,000, respectively.

On March 1, 2022, the Company remitted a $600,000,000 return of capital to its parent company, Brooke Life Insurance Company.

On March 1, 2023, the Company remitted a $450,000,000 ordinary dividend and a $150,000,000 return of capital to Brooke Life Insurance Company.

In 2023, the Company paid a capital contribution of $5,000,000 to National Planning Holding, LLC.

NOTES TO FINANCIAL STATEMENTS

During the 2nd quarter of 2023, with an adjustment made in the 3rd quarter of 2023, Jackson Financial Inc. purchased certain private equity fund investments from the Company for $463,037,924, with a carrying value of $502,583,806, as part of rebalancing the Company's portfolio mix. Jackson Financial Inc. sold these investments in October 2023.

C. The Company does not have any other transactions with related parties who are not reported on Schedule Y.

D. Other than as discussed in Notes 10A and 14, the Company does not have any other material amounts due from or to related parties as of the date of each balance sheet included in these financial statements that require disclosure.

E. The Company has contracted to receive investment management services from affiliate PPM America, Inc. The cost of the services was $53,836,209 and $55,119,211 in 2023 and 2022, respectively.

The Company has entered into shared services and administrative agreements with certain affiliates. Under the agreements, the Company allocated $104,191,670 and $108,016,440 of certain management and administrative services expenses to affiliates in 2023 and 2022, respectively.

F. See Note 14 for disclosure of guarantees of related parties.

G. All outstanding shares of the Company are owned by Brooke Life Insurance Company, an insurance company domiciled in the state of Michigan. The group structure is shown in Schedule Y.

H. The Company does not own any shares of an upstream intermediate entity or ultimate parent, either directly or indirectly, via a downstream subsidiary, controlled or affiliated company.

I. The Company does not have investments in subsidiary, controlled or affiliated companies that exceed 10% of the admitted assets of the Company.

J. During 2023, the Company recognized an impairment writedown of $4,218,150, on its wholly owned subsidiary, National Planning Holdings, LLC.

K. The Company does not calculate investments in foreign insurance subsidiaries by adjusting annuity GAAP reserves.

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

NOTES TO FINANCIAL STATEMENTS

M. Investment in Subsidiary, Controlled and Affiliated Entities

(1) Balance Sheet Value (Admitted and NonAdmitted) All SCAs (Except 8bi Entities)

SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a Entities		$ —	$ —	$ —
Total SSAP No. 97 8a Entities		—	—	—
b. SSAP No. 97 8b(ii) Entities				
PGDS (US ONE) LLC	100.00 %	2,134,228	—	2,134,228
Total SSAP No. 97 8b(ii) Entities		2,134,228	—	2,134,228
c. SSAP No. 97 8b(iii)				
Jackson National Asset Management, LLC	100.00 %	52,591,276	52,591,276	—
Jackson National Life Distributors LLC	100.00 %	16,427,378	16,427,378	—
Hermitage Management, LLC	100.00 %	189,898	—	189,898
National Planning Holdings LLC	100.00 %	468,417	—	468,417
Allied Life Brokerage Agency, Inc.	100.00 %	528,413	—	528,413
REALIC of Jacksonville Plans, Inc.	100.00 %	1,276	—	1,276
Mission Plans of America, Inc.	100.00 %	12,125	—	12,125
ROP, Inc.	100.00 %	198,287	—	198,287
Jackson Charitable Foundation, Inc.	100.00 %	—	—	—
Total SSAP No. 97 8b(iii) Entities		70,417,070	69,018,654	1,398,416
d. SSAP No. 97 8b(iv) Entities				
Jackson National Life (Bermuda) LTD	100.00 %	4,283,965	—	4,283,965
VFL International Life Company SPC, Ltd.	100.00 %	1,192,334	1,192,334	—
Total SSAP No. 97 8b(iv) Entities		5,476,299	1,192,334	4,283,965
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)		78,027,597	70,210,988	7,816,609
f. Aggregate Total (a+e)		$ 78,027,597	$ 70,210,988	$ 7,816,609

(2) None of the SCAs listed above are required to be filed with the NAIC pursuant to the adopted revisions to *SSAP No. 97 - Subsidiary, Controlled, and Affiliated Entities.* Certain entities are captured within the scope of *SSAP No. 48 - Joint Ventures, Partnerships, and Limited Liability Companies,* and are categorically excluded from filing requirements, and other entities are nonadmitted SCAs that do not require NAIC filing.

N. Investment in Insurance Subsidiary, Controlled, and Affiliated Entities

The financial statements of the Company's wholly owned subsidiary, Jackson NY, are presented on the basis of accounting practices prescribed or permitted by the New York State Department of Financial Services. The State of New York has adopted certain prescribed accounting practices that differ from those found in NAIC SAP.

(1) Reserves for fixed deferred annuities are valued under Continuous CARVM according to New York insurance law, rather than Curtate CARVM according to NAIC SAP.

For variable annuity reserves, New York insurance law incorporates Valuation Manual-21 ("VM-21") but also includes an additional floor calculation. Jackson NY reserves are not valued solely under VM-21 according to NAIC SAP, but rather, are valued with the additional floor calculation according to New York insurance law.

For payout business, New York insurance law requires an adapted version of Valuation Manual-22 ("VM-22") for purposes of defining minimum reserve standards, thus, reserves for payout business are not valued according to VM-22 as defined by NAIC SAP, but rather, are valued per New York regulation.

NOTES TO FINANCIAL STATEMENTS

(2) The following table details the monetary effect of the prescribed practice on net income and surplus of Jackson NY and the amount of the Company's investment in Jackson NY per the Company's audited statutory equity. The risk-based capital ("RBC") of Jackson NY would not have triggered a regulatory event had it not used these prescribed practices according to New York insurance law.

SCA Entity (Investments in Insurance SCA Entities)	Monetary Effect on NAIC SAP		Amount of Investment	
	Net Income Increase (Decrease)	Surplus Increase (Decrease)	Per Audited Statutory Equity	If the Insurance SCA Had Completed Statutory Financial Statements*
Jackson National Life Insurance Company of New York	$ 6,264,278	$ (23,006,291)	$ 720,061,324	$ 743,067,615

* Per AP&P Manual (without permitted or prescribed practices)

O. SCA and SSAP No. 48 Entity Loss Tracking

The Company does not hold an investment in a subsidiary, controlled and affiliated entity whose losses exceed its investment.

11. Debt

A. The Company's borrowings include Federal Home Loan Bank Agreements (see Note 11B below) and repurchase agreements (See Note 5 for additional details).

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

(1) The Company is a member of the Federal Home Loan Bank of Indianapolis primarily for the purpose of participating in the bank's mortgage-collateralized loan advance program. Members are required to purchase and hold a minimum amount of FHLB capital stock, plus additional stock based on outstanding advances. Advances are in the form of debt or funding agreements issued to FHLB and held in the general account.

Short-term debt is generally used for liquidity and long-term debt is used to fund qualifying construction projects. Debt is reported in borrowed money in the financial statements. Funding agreements are reported in liability for deposit-type contracts in the financial statements. The Company calculated the maximum borrowing capacity in accordance with current FHLB capital stock and limitations in the FHLB credit policy.

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Account
1. Current Year			
(a) Membership Stock - Class A	$ —		$ —
(b) Membership Stock - Class B	$ 5,000,000	$ 5,000,000	$ —
(c) Activity Stock	$ 96,338,200	$ 96,338,200	$ —
(d) Excess Stock	$ 6,680,400	$ 6,680,400	$ —
(e) Aggregate Total	$ 108,018,600	$ 108,018,600	$ —
(f) Actual or Estimated Borrowing Capacity as determined by the Insurer	$ 2,400,412,549	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	$ —	$ —	$ —
(b) Membership Stock - Class B	$ 5,000,000	$ 5,000,000	$ —
(c) Activity Stock	$ 87,800,100	$ 87,800,100	$ —
(d) Excess Stock	$ 53,664,300	$ 53,664,300	$ —
(e) Aggregate Total	$ 146,464,400	$ 146,464,400	$ —
(f) Actual or Estimated Borrowing Capacity as determined by the Insurer	$ 3,254,763,689	XXX	XXX

NOTES TO FINANCIAL STATEMENTS

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

Membership Stock	Current Year Total	Not Eligible For Redemption	Eligible for Redemption			
			Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Class A	$ —	$ —	$ —	$ —	$ —	$ —
Class B	$ 5,000,000	$ —	$ —	$ —	$ —	$ 5,000,000
Total Stock	$ 5,000,000	$ —	$ —	$ —	$ —	$ 5,000,000

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	Total collateral pledged		
	Fair Value	Carrying Value	Aggregate Total Borrowing
December 31, 2023	$ 3,284,330,386	$ 3,525,095,973	$ 2,251,959,216
December 31, 2022	$ 2,904,495,221	$ 3,172,535,333	$ 2,062,223,689

b. Maximum Amount Pledged during the Reporting Period

	Fair Value	Carrying Value	Aggregate Total Borrowing
Period ended December 31, 2023	$ 4,030,625,754	$ 4,350,767,356	$ 2,807,973,689
Period ended December 31, 2022	$ 3,781,314,934	$ 3,831,594,107	$ 2,563,013,162

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt				
Short-term	$ 250,000,000	$ 250,000,000	$ —	XXX
Long-term	57,184,216	57,184,216	—	XXX
(b) Funding Agreements	1,944,775,000	1,944,775,000	—	1,944,775,000
(d) Aggregate Total (a+b+c)	$ 2,251,959,216	$ 2,251,959,216	$ —	$ 1,944,775,000
2. Prior Year				
(a) Debt				
Short-term	$ —	$ —	$ —	XXX
Long-term	62,223,689	62,223,689	—	XXX
(b) Funding Agreements	2,000,000,000	2,000,000,000	—	2,000,000,000
(d) Aggregate Total (a+b+c)	$ 2,062,223,689	$ 2,062,223,689	$ —	$ 2,000,000,000

b. Maximum Amount Borrowed during the Reporting Period

	1 Total (2+3)	2 General Account	3 Separate Account
1. Debt	$ 57,973,689	$ 57,973,689	$ —
2. Funding Agreements	2,750,000,000	2,750,000,000	—
4. Aggregate Total (1+2+3)	$ 2,807,973,689	$ 2,807,973,689	$ —

c. FHLB - Prepayment Obligations

Debt	Yes
Funding Agreements	Yes

NOTES TO FINANCIAL STATEMENTS

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

A. Defined Benefit Plan

The Company does not offer a defined benefit plan.

B.,C., & D. The Company does not have classes of defined benefit plan assets.

E. Defined Contribution Plans

The Company has a defined contribution retirement plan covering substantially all employees. To be eligible to participate in the Company's contribution, an employee must have attained the age of 21, completed at least 1,000 hours of service in a 12-month period and passed their 12-month employment anniversary. In addition, the employee must be employed on the applicable January 1 or July 1 entry date. The Company's annual contributions, as declared by the board of directors, are based on a percentage of eligible compensation paid to participating employees during the year. In addition, the Company matches a participant's elective contribution, up to 6 percent of eligible compensation, to the plan during the year. The Company's expense related to this plan was $18,603,103 and $16,264,615 in 2023 and 2022, respectively.

The Company maintains non-qualified voluntary deferred compensation plans for certain agents and employees of Jackson and certain affiliates. At December 31, 2023 and 2022, the liability for such plans totaled $302,116,874 and $297,118,171, respectively. The Company's expense related to these plans, for the change in market value of plan liabilities for participant elected deferrals was $56,503,628 and $(45,483,028) in 2023 and 2022, respectively.

F. Multiemployer Plans

The Company does not participate in multiemployer plans.

G. Consolidated/Holding Company Plans

The Company does not participate in a plan sponsored by either the parent company or holding company.

H. Postemployment Benefits and Compensated Absences

Postemployment benefits and compensated absences that might exist at December 31, 2023, are accrued in accordance with SSAP No. 11, Postemployment Benefits and Compensated Absences.

I. Impact of Medicare Modernization Act on Postretirement Benefits

There was no impact of the Medicare Modernization Act on Postretirement Benefits.

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

A. The Company has 50,000,000 shares of common capital stock authorized and 12,000,000 shares issued and outstanding with each share having a par value of $1.15.

B. The Company does not have preferred stock authorized, issued or outstanding.

C. Under Michigan insurance law, while Jackson must provide notification to the Michigan commissioner of insurance prior to payment of any dividend, ordinary dividends on capital stock may only be distributed out of earned surplus, excluding any unrealized capital gains and the effect of permitted practices (referred to as adjusted earned surplus). At December 31, 2023, Jackson had no adjusted earned surplus. Ordinary dividends in any twelve month period are also limited to the greater of 10% of statutory surplus as of the preceding year-end, excluding any increase arising from the application of permitted practices, or the statutory net income, excluding any net realized investment gains, for the twelve month period ended on the preceding December 31. The commissioner may approve payment of dividends in excess of these amounts, which would be deemed an extraordinary dividend. The maximum dividend that can be paid to parent in 2024, subject to the availability of earned surplus, without prior approval of the commissioner is approximately $463,882,165.

D. On March 1, 2023, the Company remitted a $450,000,000 ordinary dividend and a $150,000,000 return of capital to its parent, Brooke Life Insurance Company.

E. Except as noted in 13C above and in Note 1A, there are no prohibitions placed on the portion of Company profits that may be paid as ordinary dividends to stockholders.

F. Except as noted in Note 1A, there were no restrictions placed on the Company's surplus, including for whom the surplus is being held.

G. The Company had no advances to surplus.

H. The Company held no stock, including stock of affiliated companies, for special purposes.

I. Changes in the balance of special surplus funds from the prior year are due to the admittance of net negative (disallowed) IMR of $252,976,820, in accordance with and subject to the restrictions as noted in Note 2.

NOTES TO FINANCIAL STATEMENTS

J. The portion of unassigned funds (surplus) represented by cumulative unrealized losses is $2,118,654,993.

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

1 Item Number	2 Date Issued	3 Interest Rate	4 Original Issue Amount of Note	5 Is Surplus Note Holder a Related Party (Y/N)	6 Carrying Value of Note Prior Year	7 Carrying Value of Note Current Year *	8 Unapproved Interest And/ Or Principal
0001	3/15/1997	8.15 %	$ 250,000,000	N	$ 249,768,871	$ 249,817,050	$ —
Total	XXX	XXX	$ 250,000,000	XXX	$ 249,768,871	$ 249,817,050	$ —

* Total should agree with Page 3, Line 32.

1 Item Number	9 Current Year Interest Expense Recognized	10 Life-To-Date Interest Expense Recognized	11 Current Year Interest Offset Percentage (not including amounts paid to a 3rd party liquidity provider)	12 Current Year Principal Paid	13 Life-To-Date Principal Paid	14 Date of Maturity
0001	$ 14,423,873	$ 534,074,966	— %	$ —	$ —	3/15/2027
Total	$ 14,423,873	$ 534,074,966	XXX	$ —	$ —	XXX

1 Item Number	15 Are Surplus Note payments contractually linked? (Y/N)	16 Surplus Note payments subject to administrative offsetting provisions? (Y/N)	17 Were Surplus Note proceeds used to purchase an asset directly from the holder of the surplus note? (Y/N)	18 Is Asset Issuer a Related Party (Y/ N)	19 Type of Assets Received Upon Issuance
0001	N	N	N	N	N/A
Total	XXX	XXX	XXX	XXX	XXX

1 Item Number	20 Principal Amount of Assets Received Upon Issuance	21 Book/Adjusted Carry Value of Assets	22 Is Liquidity Source a Related Party to the Surplus Note Issuer? (Y/ N)
0001	$ —	$ —	N
Total	$ —	$ —	XXX

The surplus notes in the amount of $250,000,000, listed in the above table, were issued pursuant to Rule 144A under the Securities Act of 1933, underwritten by a syndicate that included Goldman Sachs & Co., J.P. Morgan & Co., and Morgan Stanley & Co., and are administered by Citibank, N.A. as fiscal agent.

The surplus notes have the following repayment conditions and restrictions: Payments of interest or principal may be made only with the prior approval of the commissioner of insurance of the state of Michigan and only out of surplus earnings which the commissioner determines to be available for such payments under Michigan Insurance Law. The surplus notes may not be redeemed at the option of the Company or any holder of the notes prior to maturity.

The surplus notes rank pari passu with any other future surplus, capital or contribution notes of the Company and with all other similarly subordinated claims.

The liquidation preference to the insurer's common shareholder is as follows: In the event that the Parent is subject to such a proceeding, holders of indebtedness, policy claims and prior claims would be afforded a greater priority under the liquidation act and the terms of the Notes and, accordingly, would have the right to be paid in full before any payments of interest or principal are made to Note holders.

During February 2024, the Company received regulatory approval to accrue and pay the surplus note interest payment of $10,187,500 due on March 15, 2024.

L. The Company was not subject to a quasi-reorganization during the year.

M. The Company was not subject to a quasi-reorganization in the prior 10 years.

14. Liabilities, Contingencies and Assessments

A. (1) Contingent Commitments

The Company provides a $35,000,000 revolving credit facility to PPM America, Inc. (PPMA), an affiliate. The loan was amended on September 30, 2023, is unsecured, matures in September 2028, accrues interest at Secured

NOTES TO FINANCIAL STATEMENTS

Overnight Financial Rate plus 2% plus 0.12% spread adjustment, and has a commitment fee of 0.10% per annum. The balance outstanding was nil at both December 31, 2023 and 2022, respectively. Interest and commitment fees totaled $948,628 and $778,188 during 2023 and 2022, respectively.

The Company provided a $20,000,000 revolving credit facility to Jackson Holdings, LLC, an upstream holding company, which terminated June 30, 2023. The loan was unsecured, accrued interest at LIBOR plus 2% per annum, and had a commitment fee of 0.25% per annum. Interest and commitment fees totaled $24,795 and $50,001 during 2023 and 2022, respectively.

The Company provides a $100,000,000 revolving credit facility to Jackson Financial Inc., an upstream holding company. The loan is unsecured, matures on December 14, 2026, accrues interest at SOFR plus 2% plus 0.12% spread adjustment, and has a commitment fee of 0.10% per annum. There was no balance outstanding at December 31, 2023 or 2022. Interest and commitment fees totaled $99,999 during both 2023 and 2022, respectively.

At December 31, 2023, the Company has unfunded commitments related to its investments in limited partnerships and limited liability companies totaling $810,753,312, including $47,781,277 to limited partnerships and limited liability companies on which the Company has taken an impairment charge, and $854,151,473 related to commercial mortgage loans and other bonds, and $135,000,000 related to line of credit to affiliates.

(2) Guarantees

1 Nature and circumstances of guarantee and key attributes, including date and duration of agreement.	2 Liability recognition of guarantee. (Include amount recognized at inception. If no initial recognition, document exception allowed under SSAP No. 5R.)	3 Ultimate financial statement impact if action under the guarantee is required.	4 Maximum potential amount of future payments (undiscounted) the guarantor could be required to make under the guarantee. If unable to develop an estimate, this should be specifically noted.	5 Current status of payment or performance of risk of guarantee. Also provide additional discussion as warranted.
Guarantee for policyholder obligations of its wholly owned life insurance subsidiary, Jackson National Life Insurance Company of New York (Jackson New York)	Exception allowed under SSAP No. 5R, paragraph 17f.	This guarantee is not expected to result in future required payments by the Company and is not considered to result in a material contingent exposure of the Company's assets to liability because the Company and Jackson New York share the same management and Jackson New York is subject to the regulatory supervision of the state of New York.	The maximum potential amount of future payments cannot be estimated as Jackson New York continues to write new business.	

(3) The guaranty is for a wholly owned subsidiary that is still operating. As such, no liability for the guaranty has been recorded and the maximum potential amount of future payments cannot be estimated.

B. Assessments

The Company is unaware of assessments that would have a material impact on its financial position or results of operations.

C. Gain Contingencies

The Company does not recognize gain contingencies except as provided under SSAP No. 5R, Liabilities, Contingencies and Impairments of Assets - Revised. The Company did not realize a gain subsequent to the balance sheet date but prior to the issuance of the financial statements that requires disclosure.

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

The Company did not make payments in the reporting period to settle claims related to extra contractual obligations or bad faith claims stemming from lawsuits.

E. Joint and Several Liabilities

The Company does not have joint and several liabilities.

NOTES TO FINANCIAL STATEMENTS

F. All Other Contingencies

The Company is involved in litigation arising in the ordinary course of business. It is the opinion of management that the ultimate disposition of such litigation will not have a material adverse effect on the Company's financial condition or results of operations. The Company has been named in civil litigation proceedings which appear to be substantially similar to other class action litigation brought against many life insurers alleging misconduct in the sale or administration of insurance products. The Company generally accrues for legal contingencies once the contingency is deemed to be probable and estimable. Accordingly, at December 31, 2023 and 2022, the Company recorded accruals totaling nil and $130,735, respectively.

The Company has a separate service agreement with a third party administrator to provide policyholder administrative services. The agreement, subject to certain termination provisions, has ten and twelve-year terms and expire in 2030.

15. Leases

A. Lessee Operating Leases

(1) The Company leases office space, land and equipment under operating leases that expire at various dates through 2051. Certain leases include escalating lease rates and, as a result, at December 31, 2023, the Company recorded a liability of $5,217,431 for future lease payments. Lease expense was $39,726,712 and $37,022,054 for 2023 and 2022, respectively.

The Company subleases office space under several operating leases that expire at various dates through 2029. Total future lease income to be received on the subleased property is $7,645,865. Lease income for the subleased property totaled $431,138 and $721,690 in 2023 and 2022, respectively.

(2) At December 31, 2023, the minimum aggregate rental commitments are as follows:

1.	2024	$	5,311,634
2.	2025		3,652,857
3.	2026		3,640,980
4.	2027		1,466,763
5.	2028		548,811
6.	Thereafter		1,249,863
7.	Total (sum of 1 through 6)	$	15,870,908

(3) The Company is not involved in sales-leaseback transactions.

B. Lessor Leases

Leasing is not a significant part of the Company’s business activities.

16. Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

(1) The table below summarizes the aggregate contractual or notional amounts for the Company’s financial instruments, including those with off-balance sheet risk:

		Assets		Liabilities	
		2023	**2022**	**2023**	**2022**
a.	Swaps	9,649,961,561	11,950,202,562	—	—
b.	Futures	56,420,385,653	126,568,243,360	—	—
c.	Forwards	1,410,194,290	1,489,576,742	—	—
d.	Options	39,500,000,000	48,000,000,000	10,000,000,000	25,000,000,000
e.	Total	106,980,541,504	188,008,022,664	10,000,000,000	25,000,000,000

See Schedule DB for additional detail.

(2) See Note 8.A. for a description of the credit risk, market risk and cash requirements of these financial instruments.

(3) The Company manages the potential credit exposure for over-the-counter derivative contracts through careful evaluation of the counterparty credit standing, collateral agreements, and master netting agreements. The Company is exposed to credit-related losses in the event of nonperformance by counterparties to financial instruments; however, the Company does not anticipate nonperformance given the counterparties’ high credit ratings. The credit exposure of derivatives is represented by the fair value of contracts with a positive fair value at the reporting date. Ultimately, this exposure is reduced by any offsetting positions with, and collateral posted by, counterparties. See Schedule DB – Part D – Section 1 for the net

NOTES TO FINANCIAL STATEMENTS

counterparty credit exposure as of December 31, 2023. There were no losses as a result of derivative counterparty nonperformance during 2023.

Futures transactions are effected through regulated exchanges and positions are marked to market and settled in cash on a daily basis. As such, the Company has little exposure to counterparty credit-related losses for exchange-traded derivatives.

(4) All of the Company's over-the-counter financial derivative counterparty master agreements contain netting provisions allowing for the offset of contractual payments due from and due to counterparties. To the extent that the net market value of aggregate contracts with individual counterparties exceeds established threshold amounts, collateral posting in favor of the exposed party is required. Collateral posted must be high quality, liquid securities or cash as dictated by the agreements.

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

A. Transfers of Receivables Reported as Sales

No transfers as described by SSAP No. 42, Sale of Premium Receivables, have occurred during the year.

B. Transfer and Servicing of Financial Assets

The Company has entered into securities lending agreements with agent banks, for the purpose of earning fees, whereby blocks of securities are loaned to third parties, primarily major brokerage firms. The agreements require collateral with a minimum fair value of 102 percent of the fair value of the loaned securities, calculated on a daily basis. To further minimize the credit risks related to these programs, the financial condition of the counterparties is monitored by the agent banks on a regular basis. Cash collateral received is invested by the agent banks for the benefit of the Company and is included on the balance sheet. Securities for which all or a portion of Jackson's holdings have been loaned are identified in Schedule D with the designation "LS".

1	2	3	4	5	6	7	8
Identification of Transaction	BACV at Time of Transfer	Original Reporting Schedule of the Transferred Assets	Amount Derecognized from Sale Transaction	Amount that continues to be recognized in the statement of financial position (Col. 2 minus 4)	BACV of acquired interests in transferred assets	Reporting Schedule of Acquired Interests	Percentage of interests of a reporting entity's transferred assets acquired by affiliated entities
Securities lending	$ 13,029,678	D-1	$ —	$ 13,029,678	$ 13,049,799	DL-1	— %

C. Wash Sales

No reportable wash sales have occurred during the year.

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

There was no gain or loss from uninsured A&H plans and the uninsured portion of partially insured plans.

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

There was no direct premium written or produced by managing general agents or third party administrators.

20. Fair Value Measurements

A. (1) Fair Value Measurements at Reporting Date

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at fair value:					
Corporate bonds	$ —	$ 2,035,840	$ 946,800	$ —	$ 2,982,640
Residential mortgage-backed securities	—	15,149	—	—	15,149
Other asset-backed securities	—	1,305,613	—	—	1,305,613
Preferred stock	—	172,812,053	—	—	172,812,053
Common stock	290,064,357	93,093,646	1,128,943	—	384,286,946
Other invested assets	—	—	15,676,600	1,939,234,698	1,954,911,298
Derivatives	—	84,816,291	—	—	84,816,291
Separate account assets	—	203,784,653,084	—	—	203,784,653,084
Total assets at fair value/NAV	$290,064,357	$204,138,731,676	$17,752,343	$1,939,234,698	$206,385,783,074
Liabilities at fair value:					
Derivatives	$ —	$ 904,690,876	$ —	$ —	$ 904,690,876
Total liabilities at fair value/NAV	$ —	$ 904,690,876	$ —	$ —	$ 904,690,876

NOTES TO FINANCIAL STATEMENTS

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

Description	Balance at 1/1/2023	Transfers in Level 3	Transfers out Level 3	Total gains and (losses) included in Net income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Balance at 12/31/2023
Corporate Bonds	$ —	$ 946,800	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ 946,800
Common stock	952,883	—	(2,340)	—	178,400	—	—	—	—	1,128,943
Other invested assets	14,375,414	24,915,254	(24,652,205)	—	1,872,199	—	—	(834,062)	—	15,676,600
Total	$ 15,328,297	$ 25,862,054	$ (24,654,545)	$ —	$ 2,050,599	$ —	$ —	$ (834,062)	$ —	$ 17,752,343

(3) The Company's policy for determining and disclosing transfers between levels is to recognize transfers using beginning-of-year balances.

(4) Bonds and Equity Securities

The fair values for bonds and equity securities are determined by management using information available from independent pricing services, broker-dealer quotes, or internally derived estimates. Priority is given to publicly available prices from independent sources, when available. Securities for which the independent pricing service does not provide a quotation are either submitted to independent broker-dealers for prices or priced internally. Typical inputs used by these three pricing methods include, but are not limited to, reported trades, benchmark yields, credit spreads, liquidity premiums, and/or estimated cash flows based on default and prepayment assumptions.

As a result of typical trading volumes and the lack of specific quoted market prices for most bonds, independent pricing services will normally derive the security prices through recently reported trades for identical or similar securities, making adjustments through the reporting date based upon available market observable information as outlined above. If there are no recently reported trades, the independent pricing services and brokers may use matrix or pricing model processes to develop a security price where future cash flow expectations are developed based upon collateral performance and discounted at relevant market rates. Certain securities are priced using broker-dealer quotes, which may utilize proprietary inputs and models. Additionally, the majority of these quotes are non-binding and are classified as Level 3.

Included in the pricing of asset-backed and structured securities are estimates of the rate of future prepayments of principal over the remaining life of the securities. Such estimates are derived based on the characteristics of the underlying structure and prepayment assumptions believed to be relevant for the underlying collateral. Actual prepayment experience may vary from these estimates.

Internally derived estimates may be used to develop a fair value for securities for which the Company is unable to obtain either a reliable price from an independent pricing service or a suitable broker-dealer quote. These estimates may incorporate Level 2 and Level 3 inputs and are generally derived using expected future cash flows, discounted at market interest rates available from market sources based on the credit quality and duration of the instrument to determine fair value. For securities that may not be reliably priced using these internally developed pricing models, a fair value may be estimated using indicative market prices. These prices are indicative of an exit price, but the assumptions used to establish the fair value may not be observable or corroborated by market observable information and, therefore, are considered to be Level 3 inputs.

The Company performs a monthly analysis on the prices and credit spreads received from third parties to ensure that the prices represent a reasonable estimate of the fair value. This process involves quantitative and qualitative analysis and is overseen by investment and accounting professionals. Examples of procedures performed include, but are not limited to, initial and on-going review of third party pricing service methodologies, review of pricing statistics and trends, back testing recent trades and monitoring of trading volumes. In addition, the Company considers whether prices received from independent brokers represent a reasonable estimate of fair value through the use of internal and external cash flow models, which are developed based on spreads and, when available, market indices. As a result of this analysis, if the Company determines there is a more appropriate fair value based upon the available market data, the price received from the third party may be adjusted accordingly.

For those securities that were internally valued at December 31, 2023 and 2022, an internally developed model was used to determine the fair value. The pricing model used by the Company utilizes current spread levels of similarly rated securities to determine the market discount rate for the security. Furthermore, appropriate risk premiums for illiquidity and non-performance are incorporated in the discount rate. Cash flows, as estimated by the Company using issuer-specific default statistics and prepayment assumptions, are discounted to determine an estimated fair value.

On an ongoing basis, the Company reviews the independent pricing services' valuation methodologies and related inputs, and evaluates the various types of securities in its investment portfolio to determine an appropriate fair value hierarchy distribution based upon trading activity and the observability of market inputs. Based on the results of this evaluation, each price is classified into Level 1, 2, or 3. Most prices provided by independent pricing services are classified into Level 2 due to their use of market observable inputs.

NOTES TO FINANCIAL STATEMENTS

Other Invested Assets
Other invest assets include investments in limited partnerships and real estate. In most cases, fair value for limited partnerships is determined by using the proportion of Jackson's investment in each fund (NAV equivalent) as a practical expedient for fair value. No material adjustments to these amounts were deemed necessary at December 31, 2023. As a result of using the net asset value per share practical expedient, these investments are not classified in the fair value hierarchy.

In cases when the Company expects to sell the limited partnership, the estimated sales price is used to determine the fair value. These limited partnerships are classified as Level 2 in the fair value hierarchy.

In cases when a limited partnership's financial statements are unavailable and a NAV equivalent is not available or practical, an internally developed model was used to determine fair value for that fund. These investments are classified as Level 3 in the fair value hierarchy.

Derivative Instruments
Fair value of derivative instruments reflects the estimated amounts, net of payment accruals, which the Company would receive or pay upon sale or termination of the contracts at the reporting date. Derivatives priced using valuation models incorporate inputs that are predominantly observable in the market. Inputs used to value derivatives include, but are not limited to, interest rate swap curves, credit spreads, interest rates, counterparty credit risk, equity volatility and equity index levels.

Derivative instruments classified as Level 1 include futures, which are traded on active exchanges.

Derivative instruments classified as Level 2 include interest rate swaps, cross currency swaps, credit default swaps, put swaptions and equity index call and put options. These derivative valuations are determined using pricing models with inputs that are observable in the market or can be derived principally from, or corroborated by, observable market data.

Derivative instruments classified as Level 3 include interest rate contingent options that are valued by third-party pricing services utilizing significant unobservable inputs.

Fair Values of Separate Account Assets and Liabilities
For the insulated separate account, separate account liabilities are carried at the fair value of the separate account assets, which are comprised of investments in mutual funds that transact regularly, but do not trade in active markets as they are not publicly available, and, are categorized as Level 2. For the non-insulated separate account, fair values for registered index-linked annuities are determined using projected future cash flows discounted at current market interest rates and are allocated between the separate and general accounts in accordance to admitted reserves.

(5) For derivative assets and liabilities, see paragraphs 1 and 2 for fair value and reconciliation disclosures on a net basis.

B. The Company provides additional fair value information in Note 5.

NOTES TO FINANCIAL STATEMENTS

C. The following tables detail the aggregate fair value of the Company's financial instruments:

December 31, 2023

Description	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Net Asset Value(NAV)
Assets at fair value:						
Bonds	$ 34,250,549,086	$ 38,257,779,802	$3,432,735,679	$29,624,623,427	$ 1,193,189,980	$ —
Preferred stock	172,812,053	172,812,053	—	172,812,053	—	—
Common stock	384,286,946	384,286,946	290,064,357	93,093,646	1,128,943	—
Mortgage loans	9,547,810,680	10,278,311,557	—	—	9,547,810,680	—
Cash and cash equivalents	945,915,420	945,915,420	945,915,420	—	—	—
Short-term investments	1,118,834,688	1,118,412,043	841,966,463	276,868,225	—	—
Policy loans	4,241,715,886	4,241,715,886	—	—	4,241,715,886	—
Derivatives	84,816,291	84,816,291	—	84,816,291	—	—
Other invested assets	1,981,197,798	2,014,103,958	—	—	41,963,100	1,939,234,698
Securities lending assets	13,049,799	13,049,799	13,049,799	—	—	—
Separate account assets	208,478,266,675	208,449,178,509	—	208,478,266,675	—	—
Total assets at fair value/ NAV	$261,219,255,322	$265,960,382,264	$5,523,731,718	$238,730,480,317	$15,025,808,589	$1,939,234,698
Liabilities at fair value:						
Reserves for life insurance and annuities (1)	$ 15,890,306,558	$ 14,339,824,838	$ —	$ 73,517,317	$15,816,789,241	$ —
Liability for deposit-type contracts	8,592,897,308	9,011,731,922	—	—	8,592,897,308	—
Funds held under reinsurance treaties	20,231,683,684	22,484,692,631	—	—	20,231,683,684	—
Payable for securities lending	13,049,799	13,049,799	—	13,049,799	—	—
Separate account liabilities	208,479,580,486	208,449,178,509	—	208,479,580,486	—	—
Derivatives	904,690,876	904,690,876	—	904,690,876	—	—
Debt	307,617,779	307,617,779	—	307,617,779	—	—
Total liabilities at fair value	$254,419,826,490	$255,510,786,354	$ —	$209,778,456,257	$44,641,370,233	$ —

(1) Annuity reserves represent only the components of deposits on investment contracts that are considered to be financial instruments.

December 31, 2022

Description	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Net Asset Value(NAV)
Assets at fair value:						
Bonds	$ 38,390,526,711	$ 44,080,473,401	$3,444,261,270	$34,946,223,725	$ 41,716	$ —
Preferred stock	77,031,130	79,449,130	12,565,000	64,466,130	—	—
Common stock	428,001,452	428,001,452	296,655,735	130,392,834	952,883	—
Mortgage loans	10,783,561,506	11,588,720,421	—	—	10,783,561,506	—
Cash and cash equivalents	2,902,436,147	2,902,436,147	2,902,436,147	—	—	—
Short- term investments	1,255,922,496	1,255,922,496	1,255,922,496	—	—	—
Policy loans	4,223,154,438	4,223,154,438	—	—	4,223,154,438	—
Derivatives	832,748,828	832,748,828	—	832,748,828	—	—
Other invested assets	2,476,803,022	2,476,082,644	—	42,995,518	14,375,414	2,419,432,090
Securities lending assets	23,315,587	23,315,587	23,315,587	—	—	—
Separate account assets	183,704,207,314	183,704,207,314	—	183,704,207,314	—	—
Total assets at fair value/NAV	$245,097,708,631	$251,594,511,858	$7,935,156,235	$219,721,034,349	$ 15,022,085,957	$2,419,432,090
Liabilities at fair value:						
Reserves for life insurance and annuities (1)	$ 15,023,924,277	$ 16,540,478,466	$ —	$ 54,046,224	$ 14,969,878,053	$ —
Liability for deposit-type contracts	9,438,847,100	9,691,716,498	—	—	9,438,847,100	—
Funds held under reinsurance treaties	23,290,894,879	26,138,568,472	—	—	23,290,894,879	—
Payable for securities lending	23,315,587	23,315,587		23,315,587		
Repurchase agreements	1,011,761,751	1,011,761,751	—	1,011,761,751	—	—
Separate account liabilities	183,609,783,349	183,704,207,314		183,609,783,349	—	—
Derivatives	1,710,736,937	1,710,736,937	—	1,710,736,937	—	—
Debt	62,358,201	62,358,201	—	62,358,201	—	—
Total liabilities at fair value	$234,171,622,081	$238,883,143,226	$ —	$186,472,002,049	$ 47,699,620,032	$ —

(1) Annuity reserves represent only the components of deposits on investment contracts that are considered to be financial instruments.

NOTES TO FINANCIAL STATEMENTS

D. At December 31, 2023 and 2022, the Company had no financial instruments for which it was not practicable to estimate fair value.

E. The Company did not have investments measured using the NAV practical expedient where, if sold, were probable of being sold at amounts different from NAV per share.

21. Other Items

A. Unusual or Infrequent Items

The Company did not have any unusual or infrequent items during the year.

B. Troubled Debt Restructuring

The Company did not restructure its debt during the year.

C. Other Disclosures

On May 29, 2019, the Michigan Department of Insurance and Financial Services revoked the status of a reinsurer as an accredited reinsurer in Michigan. As of December 31, 2022 a liability for reinsurance in unauthorized companies of $33,126,116 was established for the ceded reserve. In July 2023, the reinsurer was ordered into liquidation. During the fourth quarter of 2023, the liability for reinsurance in authorized companies was recognized as a loss, with no impact to capital and surplus.

At December 31, 2023 and 2022, the Company included $230,056,181 and $512,825,849, respectively, of miscellaneous group annuity reserves initially established by John Hancock Life Insurance Company (U.S.A) and John Hancock Life Insurance Company of New York on closed blocks of group payout annuities, which the Company assumes. The additional reserves are in excess of those required under minimum statutory standards.

Jackson is a party to an Uncommitted Money Market Line Credit Agreement dated April 6, 2023 among Jackson, Jackson Financial, and Société Générale. This agreement is an uncommitted short-term cash advance facility that provides an additional form of liquidity to Jackson and to Jackson Financial. The aggregate borrowing capacity under the agreement is $500,000,000 and each cash advance request must be at least $100,000. The interest rate is set by the lender at the time of the borrowing and is fixed for the duration of the advance. Jackson and Jackson Financial are jointly and severally liable to repay any advance under the agreement, which must be repaid prior to the last day of the quarter in which the advance was drawn.

Collateral Upgrade Transaction
During the first quarter of 2024, Jackson executed certain paired repurchase and reverse repurchase transactions ("Collateral Upgrade" transactions) totaling $1.5 billion pursuant to master repurchase agreements with participating bank counterparties. Under these transactions, the Company lends securities (e.g., corporate debt securities or other securities agreed upon between the parties) to one or more bank counterparties in exchange for cash (repurchase agreement) and exchange that cash for an equal value of U.S. Treasury securities (reverse repurchase agreement) to provide as a collateral as part of our hedging program. The transactions are paired as two legs of a Collateral Upgrade trade.

Cybersecurity Event
As previously disclosed in our statement for the quarter ended June 30, 2023, Jackson determined that Jackson's information at one of our third-party vendors, Pension Benefit Information, LLC ("PBI"), was impacted by a cybersecurity breach involving Progress Software Corporation's MOVEit Transfer software. The PBI service helps Jackson to identify possible beneficiaries for death benefits. According to PBI, an unknown actor exploited a MOVEit software flaw to access PBI's systems and download certain data. Our assessment indicated that personally identifiable information relating to approximately 850,000 of Jackson's customers was obtained by that unknown actor from PBI's systems. PBI informed Jackson that it rectified the MOVEit vulnerability.

Separately, Jackson experienced unauthorized access to two servers as a result of the MOVEit flaw; however, the scope and nature of the data accessed on those servers was significantly less than the PBI impact. Our assessment was that a subset of information relating to certain partner organizations and individuals, including certain customers of Jackson, was obtained from the two affected servers.

At this time, we do not believe the incident or related litigation will have a material adverse effect on the business, operations, or financial results of the Company.

The Company does not have any other items that require disclosure.

D. Business Interruption Insurance Recoveries

The Company does not have business interruption insurance recoveries that require disclosure.

E. State Transferable or Non-transferable Tax Credits

The Company does not have any state transferable or non-transferable tax credits that require disclosure.

NOTES TO FINANCIAL STATEMENTS

F. Subprime Mortgage Related Risk Exposure

(1) The Company defines exposure to subprime mortgage related risk as investments in securities collateralized by mortgage loans in which the borrower has a FICO score of 660 or lower.

The Company mitigates subprime risk exposure by placing limits on the aggregate amount of these investments as well as the amount of subprime investments in subordinated tranches. Approximately 95% of the current holdings of subprime collateralized mortgage-backed securities are in the senior tranches, with collateral consisting of primarily fixed-rate and first-lien mortgages.

(2) The following table summarizes the Company's direct exposure through investments in subprime mortgage loans at December 31, 2023:

		Book/Adjusted Carrying Value (excluding interest)	Fair Value	Value of Land and Buildings	Other-Than-Temporary Impairment Losses Recognized	Default Rate
a.	Mortgages in the process of foreclosure	3,212,757	3,057,769	6,791,000	—	0.67 %
b.	Mortgages in good standing	105,396,597	92,355,296	181,743,980	—	— %
c.	Mortgages with restructures terms	—	—	—	—	— %
d.	Total (a+b+c)	108,609,354	95,413,065	188,534,980	—	XXX

(3) The following table summarized the Company's direct exposure through investments in subprime RMBS at December 31, 2023:

	Actual Cost	Carrying Value	Fair Value	Other-than-temporary Impairment Losses
Residential mortgage-backed securities	$ 6,490,810	$ 4,692,337	$ 8,875,309	$ 125,699

(4) The Company has no underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage.

G. Retained Assets

(1) The liability for retained asset accounts is reported in the financial statements as supplemental contracts without life contingencies within Exhibit 7. Depending on the type of business, interest rates paid to retained asset account holders during the year for accounts administered on behalf of Jackson were either 0.5% or 1%. For accounts that didn't meet minimum balance requirements, rates were 0.0% or 0.5%. The rates for each account type remained constant for the entire year. There are no service or maintenance fees charged on the retained asset accounts; however, minimal fees are charged for NSF checks, stop payment orders, etc. In certain states in which we conduct business, retained asset accounts are the default method of settling insurance claims.

2) The following chart summarizes, by the number of months outstanding, the number and balance of retained asset accounts in force:

	In Force			
	December 31, 2023		December 31, 2022	
	Number	Balance	Number	Balance
a. Up to and including 12 Months	8	$ 428,488	42	$ 2,568,001
b. 13 to 24 Months	23	797,023	117	6,184,192
c. 25 to 36 Months	80	3,459,790	103	4,126,450
d. 37 to 48 Months	82	3,070,204	71	1,922,822
e. 49 to 60 Months	53	1,371,141	68	3,049,799
f. Over 60 Months	4,763	131,637,945	5,542	155,013,539
g. Total (a+b+c+d+e+f)	5,009	$ 140,764,591	5,943	$ 172,864,803

NOTES TO FINANCIAL STATEMENTS

(3) The following chart provides a rollforward or retained asset accounts for 2023:

	Individual		Group	
	Number	Balance/ Amount	Number	Balance/ Amount
a. Balance at January 1, 2023	5,943	$ 172,864,803	—	$ —
b. Accounts issued/added	12	1,053,721	—	—
c. Investment earnings credited	—	1,562,494	—	—
d. Fees and other charges assessed	—	131	—	—
e. Transferred to state unclaimed property funds	84	1,548,406	—	—
f. Accounts closed/withdrawn	862	33,167,890	—	—
g. Balance at December 31, 2023 (a+b+c-d-e-f)	5,009	$ 140,764,591	—	$ —

H. Insurance-Linked Securities (ILS) Contracts

The Company does not have insurance-linked securities contracts.

I. The amount that could be realized on life insurance where the reporting entity is owner and beneficiary or has otherwise obtained rights to control the policy.

The Company does not have any policies where it is the owner and beneficiary or has the right to control the policy.

22. Events Subsequent

During the first quarter of 2024, Jackson entered into a reinsurance transaction discussed below in Note 23 E,F with Brooke Life Reinsurance Company (“Brooke Re”), a newly created wholly owned subsidiary of Brooke Life. Jackson and Brooke Re are both direct subsidiaries of Brooke Life Insurance Company (“Brooke Life”). Brooke Re was capitalized with assets contributed from Brooke Life of approximately $1.9 billion, originating from Jackson as a return of capital of approximately $1.95 billion to Brooke Life in January 2024. Of the $1.9 billion contributed to Brooke Re, approximately $1.2 billion was paid to Jackson into unassigned surplus by Brooke Re as a ceding commission in connection with the execution of the reinsurance transaction. Brooke Re is a Michigan captive insurer regulated by the Michigan Department of Insurance and Financial Services created in 2024 for the express purpose of serving as the counterparty to the reinsurance transaction discussed below in Note 23 E,F.

During February 2024, the Company received regulatory approval to accrue and pay the surplus note interest payment of $10,187,500 due on March 15, 2024. See Note 13 K for discussion of the surplus note.

The Company is not aware of any other events occurring subsequent to the balance sheet date which require disclosure to keep the financial statements from being misleading or that may have a material effect on the financial condition of the Company.

The Company does not issue health insurance, and therefore, does not have risk sharing provisions of the Affordable Care Act reflected in special surplus.

23. Reinsurance

A. Ceded Reinsurance Report

Section 1 - General Interrogatories

(1) None of the reinsurers, listed in Schedule S as non-affiliated, are owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee, or director of the Company.

(2) None of the policies issued by the Company have been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such Companies) which is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or an insured or any other person not primarily engaged in the insurance business.

Section 2 - Ceded Reinsurance Report - Part A

(1) The Company does not have reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits.

(2) The Company does not have reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies.

NOTES TO FINANCIAL STATEMENTS

Section 3 - Ceded Reinsurance Report - Part B

(1) The estimated amount of the aggregate reduction in surplus (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) from termination of all reinsurance agreements, by either party, as of the date of this statement, is $109,498,173.

(2) On June 18, 2020, Jackson announced that it had entered into a funds withheld coinsurance agreement with Athene Life Re Ltd. effective June 1, 2020 to fully reinsure $26,722,725,194 of in-force book of fixed and fixed index annuity liabilities in exchange for a $1,231,133,274 ceding commission, subject to a post-closing adjustment. The $1,016,252,014 ceding commission, net of tax, was reported direct to surplus and will be amortized into income over the life of the business. In September 2021, the post closing settlement resulted in ceded premium of $6,275,611 and a $28,535,680 decrease in ceding commission.

B. Uncollectible Reinsurance

The Company did not write off reinsurance balances due from reinsurers.

C. Commutation of Ceded Reinsurance

The Company did not commute reinsurance during the period covered by this annual statement.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

The Company does not cede reinsurance transactions to a certified reinsurer whose rating was downgraded or whose status is subject to revocation.

E., F. Reinsurance of Variable Annuity Contracts with an Affiliated Captive Reinsurer

During the first quarter of 2024, Jackson entered into a 100% coinsurance funds withheld reinsurance transaction with Brooke Re, a Michigan captive insurer regulated by the Michigan Department of Insurance and Financial Services created in the first quarter of 2024 for the express purpose of serving as the counterparty to this new reinsurance transaction. All economics of the reinsurance transaction are effective as of January 1, 2024. The reinsurance transaction provides for the cession from Jackson to Brooke Re of liabilities associated with certain guaranteed benefits under our variable annuity contracts and similar products of Jackson, both in-force on the effective date of the reinsurance agreement and written in the future (i.e., on a "flow" basis) as well as related future fees, claims and other benefits, and maintenance expenses in exchange for a ceding commission for the in-force business. Brooke Re paid a ceding commission of approximately $1.2 billion to Jackson in connection with the execution of the reinsurance transaction. Jackson retains the variable annuity base contract, the annuity contract administration of the ceded business, and responsibility for investment management of the assets in the funds withheld account supporting the ceded liabilities. The reinsurance transaction allows us to mitigate the impact of the cash surrender value floor on Jackson's total adjusted capital, statutory required capital, and risk-based capital ratio, as well as to allow for more efficient economic hedging of the underlying risks of Jackson's business. This outcome will serve the interests of policyholders by protecting statutory capital through avoidance of non-economic hedging costs. Overall, this allows us to optimize our hedging, stabilize capital generation, and produce more predictable financial results going forward.

G. Ceding Entities That Utilize Captive Reinsurers to Assume Reserves Subject to XXX/AXXX Captive Framework

(1) The Company does not have captive reinsurers for which a risk-based capital shortfall exists for the reporting period.

(2) The Company does not have captive reinsurers for which a non-zero Primary Security Shortfall exists for the reporting period.

H. Reinsurance Credit

The Company's Guaranteed Minimum Income Benefits on Variable Annuities (GMIBs) are reinsured with Chubb Tempest Life Reinsurance LTD. GMIB reinsured benefits are subject to aggregate annual claim limits. Deductibles also apply on reinsurance of GMIB business issued since March 1, 2005. At December 31, 2023, the Company recorded a $1,146,443 reserve credit in consideration of the GMIB cession that is fully collateralized through a combination of letters of credit and a reinsurance trust. The reserve credit considers the treaty's risk limiting factors.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

The Company is not a party to retrospectively rated contracts or contracts subject to redetermination. In addition, the Company does not issue health insurance, and therefore, does not have premium subject to the risk sharing provisions of the Affordable Care Act.

25. Change in Incurred Losses and Loss Adjustment Expenses

The Company does not have incurred losses or loss adjustment expenses that require disclosure.

26. Intercompany Pooling Arrangements

The Company is not part of a group of affiliated insurers that utilizes a pooling arrangement.

NOTES TO FINANCIAL STATEMENTS

27. Structured Settlements

The Company does not have structured settlements that require disclosure.

28. Health Care Receivables

The Company does not have health care receivables that require disclosure.

29. Participating Policies

For the year ended 2023, the Company's participating policies represented less than 1% of total inforce. The Company accounts for its policyholder dividends based upon recent experience factors. In 2023, the Company paid dividends in the amount of $8,527,033 to policyholders and incurred $73,406 of additional contract benefits related to certain participating policies.

30. Premium Deficiency Reserves

The Company does not have accident and health or property/casualty premium deficiency reserves.

31. Reserves for Life Contracts and Annuity Contracts

(1) The Company waives deduction of deferred fractional premiums upon death of the insured and returns premiums paid and due beyond the date of death. A reserve is held where a surrender value is promised in excess of the minimum required basic reserves. The excess required value has been established as a reserve in Exhibit 5, Miscellaneous Reserves Section.

(2) For policies issued on substandard lives, either the gross premiums are calculated on a rated age basis, or an extra premium is charged in addition to the standard premium at the true issue age. Mean reserves are calculated as the regular mean reserve for the plan at the rated age, the regular mean reserve for the plan at the true issue age plus one-half (1/2) of the extra premium charged, or a substandard reserve based on the appropriate multiple of the standard.

(3) As of December 31, 2023, the Company had $11,063,659,116 of insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by the state of Michigan. Reserves to cover the above insurance totaled the gross amount of $174,953,125 at year-end and are reported in Exhibit 5, Life Insurance and Annuities section.

(4) The Tabular Interest (Page 7, Line 4), the Tabular Less Actual Reserve Released (Page 7, Line 5), and the Tabular Cost (Page 7, Line 9) have been determined by formula as described in the instructions for Page 7, except that for some Universal Life and Single Premium Whole Life policies, the figures have been determined from the basic data for the calculation of policy reserves.

(5) Tabular Interest on funds not involving life contingencies (Exhibit 7, Line 3) has been determined from the basic data for the calculation of policy reserves.

(6) The Company has Universal Life products with secondary guarantees, issued on and after July 1, 2005. At December 31, 2023, the Company calculated reserves on these policies using minimum gross premiums determined by applying the set of charges and credits that produces the lowest premiums, regardless of the imposition of constraints, contingencies, or conditions that would otherwise limit the application of those credits and charges.

NOTES TO FINANCIAL STATEMENTS

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

A. Individual Annuities:

		General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1)	Subject to discretionary withdrawal:					
a.	With market value adjustment	$ 1,986,002,949	$ 210,278,778	$ —	$ 2,196,281,727	1.0 %
b.	At book value less surrender charge of 5% or more	4,823,407,716	4,629,815,945	—	9,453,223,661	4.4 %
c.	At fair value	—		179,151,104,665	179,151,104,665	84.3 %
d.	Total with market value adjustment or at fair value	6,809,410,665	4,840,094,723	179,151,104,665	190,800,610,053	89.8 %
e.	At book value without adjustment (minimal or no charge or adjustment)	20,049,698,510	—	—	20,049,698,510	9.4 %
(2)	Not subject to discretionary withdrawal	1,472,714,222	—	185,385,097	1,658,099,319	0.8 %
(3)	Total (gross)	28,331,823,397	4,840,094,723	179,336,489,762	212,508,407,882	100.0 %
(4)	Reinsurance Ceded	17,129,925,482	—	—	17,129,925,482	
(5)	Total (net) (3) - (4)	$ 11,201,897,915	$ 4,840,094,723	$ 179,336,489,762	$ 195,378,482,400	
(6)	Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date:	$ 2,921,850,214	$ —	$ —	$ 2,921,850,214	

B. Group Annuities:

		General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1)	Subject to discretionary withdrawal:					
a.	With market value adjustment	$ 167,459,211	$ 1,993,832	$ —	$ 169,453,043	0.7 %
b.	At book value less surrender charge of 5% or more	35,445,665	—	—	35,445,665	0.1 %
c.	At fair value	—	—	19,908,314,556	19,908,314,556	77.8 %
d.	Total with market value adjustment or at fair value	202,904,876	1,993,832	19,908,314,556	20,113,213,264	78.6 %
e.	At book value without adjustment (minimal or no charge or adjustment)	1,898,103,088	190,142	—	1,898,293,230	7.4 %
(2)	Not subject to discretionary withdrawal	3,562,320,328	—	22,235,005	3,584,555,333	14.0 %
(3)	Total (gross)	5,663,328,292	2,183,974	19,930,549,561	25,596,061,827	100.0 %
(4)	Reinsurance Ceded	1,413,259,987	—	—	1,413,259,987	
(5)	Total (net) (3) - (4)	$ 4,250,068,305	$ 2,183,974	$ 19,930,549,561	$ 24,182,801,840	
(6)	Amount included in B(1)b above that will move to B(1)e for the first time within the year after the statement date:	$ 20,427,012	$ —	$ —	$ 20,427,012	

NOTES TO FINANCIAL STATEMENTS

C. Deposit-type contracts (no life contingencies):

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ —	$ —	$ —	$ —	— %
b. At book value less surrender charge of 5% or more	—	—	—	—	— %
c. At fair value	—	—	79,570,349	79,570,349	0.9 %
d. Total with market value adjustment or at fair value	—	—	79,570,349	79,570,349	0.9 %
e. At book value without adjustment (minimal or no charge or adjustment)	1,454,271,585	—	—	1,454,271,585	15.9 %
(2) Not subject to discretionary withdrawal	7,596,762,946	—	—	7,596,762,946	83.2 %
(3) Total (gross)	9,051,034,531	—	79,570,349	9,130,604,880	100.0 %
(4) Reinsurance Ceded	39,302,609	—	—	39,302,609	
(5) Total (net) (3) - (4)	$ 9,011,731,922	$ —	$ 79,570,349	$ 9,091,302,271	
(6) Amount included in C(1)b above that will move to C(1)e for the first time within the year after the statement date:	$ —	$ —	$ —	$ —	

D. Reconciliation of total annuity actuarial reserves and deposit fund liabilities.

Life & Accident & Health Annual Statement:	
(1) Exhibit 5, Annuities Section, Total (net)	$ 15,388,660,793
(2) Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	63,305,427
(3) Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	9,011,731,922
(4) Subtotal (1+2+3)	24,463,698,142
Separate Accounts Annual Statement:	
(5) Exhibit 3, Line 0299999, Column 2	204,109,318,020
(6) Exhibit 3, Line 0399999, Column 2	—
(7) Policyholder dividend and coupon accumulations	—
(8) Policyholder premiums	—
(9) Guaranteed interest contracts	—
(10) Other contract deposit funds	79,570,349
(11) Subtotal (5+6+7+8+9+10)	204,188,888,369
(12) Combined Total (4+11)	$ 228,652,586,511

NOTES TO FINANCIAL STATEMENTS

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

			Account Value	Cash Value	Reserve
A.	General Account				
(1)	Subject to discretionary withdrawal, surrender values or policy loans:				
	a.	Term Policies with Cash Value	$ —	$ 123,656,959	$ 559,110,912
	b.	Universal Life	7,934,886,116	8,267,710,647	8,724,048,200
	c.	Universal Life with Secondary Guarantees	1,203,613,910	1,160,024,275	1,624,974,599
	d.	Indexed Universal Life	—	—	—
	e.	Indexed Universal Life with Secondary Guarantees	—	—	—
	f.	Indexed Life	—	—	—
	g.	Other Permanent Cash Value Life Insurance	—	2,675,469,473	2,847,431,553
	h.	Variable Life	—	—	—
	i.	Variable Universal Life	18,182,757	18,181,883	18,494,569
	j.	Miscellaneous Reserves	67,249,130	71,410,654	89,949,511
(2)	Not subject to discretionary withdrawal or no cash values				
	a.	Term Policies without Cash Value	XXX	XXX	1,018,588,947
	b.	Accidental Death Benefits	XXX	XXX	9,221,802
	c.	Disability - Active Lives	XXX	XXX	10,600,142
	d.	Disability - Disabled Lives	XXX	XXX	186,011,196
	e.	Miscellaneous Reserves	XXX	XXX	415,411,039
(3)	Total (gross: direct + assumed)		9,223,931,913	12,316,453,891	15,503,842,470
(4)	Reinsurance Ceded		4,031,316,670	4,390,185,812	5,704,934,441
(5)	Total (net) (3) - (4)		$ 5,192,615,243	$ 7,926,268,079	$ 9,798,908,029

			Account Value	Cash Value	Reserve
B.	Separate Account with Guarantees				
(1)	Subject to discretionary withdrawal, surrender values or policy loans:				
	a.	Term Policies with Cash Value	$ —	$ —	$ —
	b.	Universal Life	—	—	—
	c.	Universal Life with Secondary Guarantees	—	—	—
	d.	Indexed Universal Life	—	—	—
	e.	Indexed Universal Life with Secondary Guarantees	—	—	—
	f.	Indexed Life	—	—	—
	g.	Other Permanent Cash Value Life Insurance	—	—	—
	h.	Variable Life	—	—	—
	i.	Variable Universal Life	291,487	291,487	291,487
	j.	Miscellaneous Reserves	—	—	—
(2)	Not subject to discretionary withdrawal or no cash values				
	a.	Term Policies without Cash Value	XXX	XXX	—
	b.	Accidental Death Benefits	XXX	XXX	—
	c.	Disability - Active Lives	XXX	XXX	—
	d.	Disability - Disabled Lives	XXX	XXX	—
	e.	Miscellaneous Reserves	XXX	XXX	—
(3)	Total (gross: direct + assumed)		291,487	291,487	291,487
(4)	Reinsurance Ceded		—	—	—
(5)	Total (net) (3) - (4)		$ 291,487	$ 291,487	$ 291,487

NOTES TO FINANCIAL STATEMENTS

			Account Value	Cash Value	Reserve
C.	Separate Account Nonguaranteed				
(1)	Subject to discretionary withdrawal, surrender values or policy loans:				
	a.	Term Policies with Cash Value	$ —	$ —	$ —
	b.	Universal Life	—	—	—
	c.	Universal Life with Secondary Guarantees	—	—	—
	d.	Indexed Universal Life	—	—	—
	e.	Indexed Universal Life with Secondary Guarantees	—	—	—
	f.	Indexed Life	—	—	—
	g.	Other Permanent Cash Value Life Insurance	—	—	—
	h.	Variable Life	—	—	—
	i.	Variable Universal Life	103,147,927	103,171,239	103,501,123
	j.	Miscellaneous Reserves	—	—	—
(2)	Not subject to discretionary withdrawal or no cash values				
	a.	Term Policies without Cash Value	XXX	XXX	—
	b.	Accidental Death Benefits	XXX	XXX	—
	c.	Disability - Active Lives	XXX	XXX	—
	d.	Disability - Disabled Lives	XXX	XXX	—
	e.	Miscellaneous Reserves	XXX	XXX	—
(3)	Total (gross: direct + assumed)		103,147,927	103,171,239	103,501,123
(4)	Reinsurance Ceded		—	—	—
(5)	Total (net) (3) - (4)		$ 103,147,927	$ 103,171,239	$ 103,501,123

D.	Reconciliation of total life insurance actuarial reserves.		
	Life & Accident & Health Annual Statement:		
(1)	Exhibit 5, Life Insurance Section, Total (net)	$	9,222,603,314
(2)	Exhibit 5, Accidental Death Benefits Section, Total (net)		5,853,585
(3)	Exhibit 5, Disability - Active Lives Section, Total (net)		2,621,549
(4)	Exhibit 5, Disability - Disabled Lives Section, Total (net)		153,201,038
(5)	Exhibit 5, Miscellaneous Reserves Section, Total (net)		414,628,543
(6)	Subtotal (1+2+3+4+5)		9,798,908,029
	Separate Accounts Annual Statement:		
(7)	Exhibit 3, Line 0199999, Column 2	$	103,792,610
(8)	Exhibit 3, Line 0499999, Column 2		—
(9)	Exhibit 3, Line 0599999, Column 2		—
(10)	Subtotal (7+8+9)		103,792,610
(11)	Combined Total (6+10)	$	9,902,700,639

34. Premium and Annuity Considerations Deferred and Uncollected

A. Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2023, were as follows:

	Type	Gross	Net of Loading
(1)	Industrial	$ 3,570	$ 1,672
(2)	Ordinary new business	129,370,968	129,218,617
(3)	Ordinary renewal	77,812,404	70,543,746
(4)	Credit Life	—	—
(5)	Group Life	3,339,186	3,320,415
(6)	Group Annuity	—	—
(7)	Totals (1+2+3+4+5+6)	$ 210,526,128	$ 203,084,450

NOTES TO FINANCIAL STATEMENTS

35. Separate Accounts

A. Separate Account Activity

(1) The Company maintains Separate Accounts as funding vehicles for certain individual flexible premium variable annuity and variable life contracts issued by the Company. Additionally, the Company maintains a separate account as the funding vehicle for the group variable annuity contract issued to the Company's Defined Contribution Plan. The Company also has an account for defined contribution plans. The separate accounts mentioned previously are reported in the insulated Separate Account statement and are carried at market value. In addition, the Company has a non-insulated Separate Account for registered index-linked annuities, with assets carried at book value. The reserves for minimum guaranteed death benefit, minimum guaranteed income benefit and minimum guaranteed withdrawal benefit are held in Exhibit 5 of the Company's general account annual statement as miscellaneous reserves. This business has been included in column 4 of the table below.

(2) As of December 31, 2023 and 2022 the Company separate account statement included legally insulated assets of $203,784,653,084 and $181,957,314,757, respectively. The assets legally insulated from the general account as of December 31, 2023 are attributed to the following products/transactions:

Product/Transaction	Legally Insulated Assets	Separate Account Assets (Not Legally Insulated)
Variable annuity	$ 203,680,689,504	$ —
Variable Life	103,963,580	—
Registered index-linked annuity	—	4,664,525,425
Total	$ 203,784,653,084	$ 4,664,525,425

NOTES TO FINANCIAL STATEMENTS

B. General Nature and Characteristics of Separate Accounts Business

		Index	Nonindexed Guarantee Less than/equal to 4%	Nonindexed Guarantee More than 4%	Nonguaranteed Separate Accounts	Total
(1)	Premiums, considerations or deposits for year ended 12/31/22	$ —	$ 2,803,575,914	$ —	$ 7,910,010,015	$ 10,713,585,929
	Reserves at 12/31/2022					
(2)	For accounts with assets at:					
	a. Fair value	$ —	$ 3,182,970	$ 1,059,732	$ 199,450,110,794	$ 199,454,353,496
	b. Amortized cost	—	4,838,327,482	—	—	4,838,327,482
	c. Total Reserves* (a+b)	$ —	$ 4,841,510,452	$ 1,059,732	$ 199,450,110,794	$ 204,292,680,978
(3)	By withdrawal characteristics:					
	a. Subject to discretionary withdrawal:					
	1. With market value adjustment	$ —	$ 211,694,507	$ 1,059,732	$ —	$ 212,754,239
	2. At book value without market value adjustment and with current surrender charge of 5% or more	—	4,629,815,945	—	—	4,629,815,945
	3. At fair value	—	—	—	199,242,490,692	199,242,490,692
	4. At book value without market value adjustment and with current surrender charge less than 5%	—	—	—		—
	5. Subtotal (1+2+3+4)	—	4,841,510,452	1,059,732	199,242,490,692	204,085,060,876
	b. Not subject to discretionary withdrawal	—	—	—	207,620,102	207,620,102
	c. Total (a+b)	$ —	$ 4,841,510,452	$ 1,059,732	$ 199,450,110,794	$ 204,292,680,978
	*Line 2(c) should equal Line 3(c).					
(4)	Reserves for Asset Default Risk In Lieu of AVR	$ —	$ —	$ —	$ —	$ —

C. Reconciliation of Net Transfer To or (From) Separate Accounts

(1)	Transfers as reporting in the Summary of Operations of the Separate Accounts Statement:	
	a. Transfers to Separate Accounts (Page 4, Line 1.4)	$ 12,322,648,739
	b. Transfers from Separate Accounts (Page 4, Line 10)	15,763,005,552
	c. Net transfers to or (from) Separate Accounts (a) - (b)	$ (3,440,356,813)
(2)	Reconciling Adjustments:	
	a. Benefit Fees (Guaranteed Minimum Income/Withdrawal) and Other	$ (2,625,141,619)
	b. Other	(448,555,104)
(3)	Transfers as Reported in the Summary of Operations of the Life, Accident & Health Annual Statement	
	(1c) + (2) = (Page 4, Line 26)	$ (6,514,053,536)

36. Loss/Claim Adjustment Expenses

The Company does not have loss/claim adjustment expenses that require disclosure.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1, 1A, 2 and 3.

1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? ..... Yes [X] No [ ] N/A [ ]

1.3 State Regulating? ..... MICHIGAN

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

1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001822993

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

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

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2021

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2021

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/21/2023

3.4 By what department or departments?
Michigan Department of Insurance and Financial Services .....

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

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

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity), receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.11 sales of new business? ..... Yes [ ] No [X]
4.12 renewals? ..... Yes [ ] No [X]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.21 sales of new business? ..... Yes [ ] No [X]
4.22 renewals? ..... Yes [ ] No [X]

5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC.

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

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

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

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

7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? ..... Yes [ ] No [X]

7.2 If yes,
7.21 State the percentage of foreign control; ..... 0.0 %
7.22 State the nationality(s) of the foreign person(s) or entity(s); or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact and identify the type of entity(s) (e.g., individual, corporation, government, manager or attorney-in-fact).

1 Nationality	2 Type of Entity
.....	.....

GENERAL INTERROGATORIES

8.1 Is the company a subsidiary of a depository institution holding company (DIHC) or a DIHC itself, regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

8.2 If the response to 8.1 is yes, please identify the name of the DIHC.

.....

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Jackson National Life Distributors, LLC	Franklin, TN				YES

8.5 Is the reporting entity a depository institution holding company with significant insurance operations as defined by the Board of Governors of Federal Reserve System or a subsidiary of the depository institution holding company? ..... Yes [ ] No [X]

8.6 If response to 8.5 is no, is the reporting entity a company or subsidiary of a company that has otherwise been made subject to the Federal Reserve Board's capital rule? ..... Yes [ ] No [X] N/A [ ]

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?

KPMG, LLP Aon Center, 200 E. Randolph St., Suite 5500 Chicago, IL 60601 .....

10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.2 If the response to 10.1 is yes, provide information related to this exemption:

.....

10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.4 If the response to 10.3 is yes, provide information related to this exemption:

.....

10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? ..... Yes [X] No [ ] N/A [ ]

10.6 If the response to 10.5 is no or n/a, please explain.

.....

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?

Ellen Jo Bode 1 Corporate Way Lansing, MI 48951 Vice President/Appointed Actuary .....

12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? ..... Yes [X] No [ ]

12.11 Name of real estate holding company ... AG Essential Housing Fund II, L.P.; Harbert Real Estate Fund V, L.P.; IPI Partners II-A L.P.; Mesa West Real Estate Income Fund IV, L.P.; NNN AGP Oppurtunities Fund, L.P.; NNN AGP Oppurtunities Fund II,L.P.; NNN AGP Oppurtunities Fund III, L.P.; Principal Real Estate Debt Fund II, L.P.; Principal Real Estate Debt Fund III, L.P.; SFR Delos Partners L.P.; Square Mile Credit Partners II, L.P.; Walton Street Real Estate Debt Fund, L.P.

12.12 Number of parcels involved 1,666

12.13 Total book/adjusted carrying value .....$ 336,123,496

12.2 If yes, provide explanation

Real estate is held indirectly through several LLC interests which have underlying investments in real estate. See Schedule BA. .....

13. **FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**

13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?

.....

13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? ..... Yes [ ] No [ ]

13.3 Have there been any changes made to any of the trust indentures during the year? ..... Yes [ ] No [ ]

13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? ..... Yes [ ] No [ ] N/A [ ]

14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]

a. Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

b. Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

c. Compliance with applicable governmental laws, rules and regulations;

d. The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

e. Accountability for adherence to the code.

14.11 If the response to 14.1 is No, please explain:

.....

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

14.21 If the response to 14.2 is yes, provide information related to amendment(s).

.....

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

14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).

.....

GENERAL INTERROGATORIES

15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? ..... Yes [ ] No [X]

15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount
.....	.....	.....	.....

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof? ..... Yes [X] No [ ]

17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof? ..... Yes [X] No [ ]

18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict or is likely to conflict with the official duties of such person? ..... Yes [X] No [ ]

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? ..... Yes [ ] No [X]

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11 To directors or other officers ..... $ 0
- 20.12 To stockholders not officers ..... $ 0
- 20.13 Trustees, supreme or grand (Fraternal Only) ..... $ 0

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.21 To directors or other officers ..... $ 0
- 20.22 To stockholders not officers ..... $ 0
- 20.23 Trustees, supreme or grand (Fraternal Only) ..... $ 0

21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? ..... Yes [ ] No [X]

21.2 If yes, state the amount thereof at December 31 of the current year:
- 21.21 Rented from others ..... $ 0
- 21.22 Borrowed from others ..... $ 0
- 21.23 Leased from others ..... $ 0
- 21.24 Other ..... $ 0

22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? ..... Yes [ ] No [X]

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $ 0
- 22.22 Amount paid as expenses ..... $ 0
- 22.23 Other amounts paid ..... $ 0

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

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

24.1 Does the insurer utilize third parties to pay agent commissions in which the amounts advanced by the third parties are not settled in full within 90 days? ..... Yes [ ] No [X]

24.2 If the response to 24.1 is yes, identify the third-party that pays the agents and whether they are a related party.

Name of Third-Party	Is the Third-Party Agent a Related Party (Yes/No)
.....	.....

INVESTMENT

25.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 25.03)..... Yes [X] No [ ]

GENERAL INTERROGATORIES

25.02 If no, give full and complete information, relating thereto

25.03 For securities lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)
See Note 17

25.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. $ 13,049,799

25.05 For the reporting entity's securities lending program, report amount of collateral for other programs. $ 0

25.06 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? Yes [X] No [ ] N/A [ ]

25.07 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? Yes [X] No [ ] N/A [ ]

25.08 Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities lending Agreement (MSLA) to conduct securities lending? Yes [X] No [ ] N/A [ ]

25.09 For the reporting entity's securities lending program state the amount of the following as of December 31 of the current year:

25.091	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	$ 13,049,799
25.092	Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 13,049,799
25.093	Total payable for securities lending reported on the liability page.	$ 13,049,799

26.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 25.03). Yes [X] No [ ]

26.2 If yes, state the amount thereof at December 31 of the current year:

26.21	Subject to repurchase agreements	$ 0
26.22	Subject to reverse repurchase agreements	$ 0
26.23	Subject to dollar repurchase agreements	$ 0
26.24	Subject to reverse dollar repurchase agreements	$ 0
26.25	Placed under option agreements	$ 0
26.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$ 0
26.27	FHLB Capital Stock	$ 108,018,600
26.28	On deposit with states	$ 101,388,046
26.29	On deposit with other regulatory bodies	$ 0
26.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 4,013,879,003
26.31	Pledged as collateral to FHLB - including assets backing funding agreements	$ 3,525,095,973
26.32	Other	$ 0

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

27.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [X] No [ ]

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

LINES 27.3 through 27.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

27.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity? Yes [ ] No [X]

27.4 If the response to 27.3 is YES, does the reporting entity utilize:

27.41	Special accounting provision of SSAP No. 108	Yes [ ] No [ ]
27.42	Permitted accounting practice	Yes [ ] No [ ]
27.43	Other accounting guidance	Yes [ ] No [ ]

27.5 By responding YES to 27.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: Yes [ ] No [ ]

- The reporting entity has obtained explicit approval from the domiciliary state.
- Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.
- Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guideline Conditional Tail Expectation Amount.
- Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and that the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

28.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes [ ] No [X]

28.2 If yes, state the amount thereof at December 31 of the current year. $ 0

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

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

1 Name of Custodian(s)	2 Custodian's Address
The Bank of New York Mellon	One Wall Street, 15th Floor, New York, NY 10286
US Bank	17th & Farnum Streets, Omaha, NE 68102
RBC Dexia Investor Services Trust	77 King Street West, Royal Trust Tower, 12th Floor, Toronto, Ontario, M5W 1P9
The Northern Trust Company	50 South LaSalle Street, Chicago, IL 60603
Citibank, N.A.	399 Park Avenue, New York, NY 10022
Hancock Whitney	P.O. Box 60050, New Orleans, LA 70160-0002

GENERAL INTERROGATORIES

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

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

29.03 Have there been any changes, including name changes, in the custodian(s) identified in 29.01 during the current year?..... Yes [ ] No [X]

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

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

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

1 Name of Firm or Individual	2 Affiliation
PPM America, Inc.	A
BlackRock Investment Management, LLC	U
PPM Finance, Inc.	A
Apollo Insurance Solutions Group, LLC	U

29.0597 For those firms/individuals listed in the table for Question 29.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [X] No [ ]

29.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 29.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [ ] No [X]

29.06 For those firms or individuals listed in the table for 29.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107269	PPM America, Inc.	JJRYDUHUMCZ72M58YS96	Securities and Exchange Commission	DS
154604	BlackRock Investment Management, LLC	5493006MRTEZZ4S4CQ20	Securities and Exchange Commission	NO
N/A	PPM Finance, Inc.	213800SZ2AADN4ZJM578	Not a registered Investment Advisor	DS
143161	Apollo Insurance Solutions Group, LLC	549300L3R6C4MA4YKN89	Securities and Exchange Commission	DS

30.1 Does the reporting entity have any diversified mutual funds reported in Schedule D, Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5(b)(1)])? ..... Yes [ ] No [X]

30.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
30.2999 - Total		0

30.3 For each mutual fund listed in the table above, complete the following schedule:

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation

GENERAL INTERROGATORIES

31. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Bonds	39,376,191,845	35,369,383,774	(4,006,808,071)
31.2 Preferred stocks	172,812,053	172,812,053	0
31.3 Totals	39,549,003,898	35,542,195,827	(4,006,808,071)

31.4 Describe the sources or methods utilized in determining the fair values:

Fair value sources for publicly traded securities include independent pricing services, broker quotes, and other independent sources. Fair value for private placement securities otherwise not available for independent sources are derived using a matrix pricing model developed by the Company's investment manager which considers appropriate interest rates, spreads to treasury securities, credit quality of issuers and duration.

32.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? ..... Yes [X] No [ ]

32.2 If the answer to 32.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? ..... Yes [ ] No [X]

32.3 If the answer to 32.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

Securities included in Schedule D having a fair value determined by a broker are viewed as having a representative fair value as determined by applicable accounting guidance and reflective of current market levels/conditions. The Company will consider alternative pricing sources when valuations received from brokers are deemed unreasonable or not indicative of fair value.

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

33.2 If no, list exceptions:

34. By self-designating 5GI securities, the reporting entity is certifying the following elements of each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

35. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

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

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

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

37. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:
    a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
    b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
    c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
    d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a - 37.c are reported as long-term investments.

    Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? ..... Yes [X] No [ ] N/A [ ]

GENERAL INTERROGATORIES

38.1 Does the reporting entity directly hold cryptocurrencies? ..... Yes [ ] No [X]

38.2 If the response to 38.1 is yes, on what schedule are they reported?

.....

39.1 Does the reporting entity directly or indirectly accept cryptocurrencies as payments for premiums on policies? ..... Yes [ ] No [X]

39.2 If the response to 39.1 is yes, are the cryptocurrencies held directly or are they immediately converted to U.S. dollars?

39.21 Held directly ..... Yes [ ] No [ ]

39.22 Immediately converted to U.S. dollars ..... Yes [ ] No [ ]

39.3 If the response to 38.1 or 39.1 is yes, list all cryptocurrencies accepted for payments of premiums or that are held directly.

1 Name of Cryptocurrency	2 Immediately Converted to USD, Directly Held, or Both	3 Accepted for Payment of Premiums
.....	.....	.....

OTHER

40.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 1,287,010

40.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid
Moody's	 552,383
Standard and Poor's	 380,025
.....	.....

41.1 Amount of payments for legal expenses, if any? ..... $ 3,712,297

41.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid
.....	.....

42.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 525,548

42.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers, or departments of government during the period covered by this statement.

1 Name	2 Amount Paid
Thorn Run Partners, LLC	 195,000
.....	.....

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? ..... Yes [X] No [ ]

1.2 If yes, indicate premium earned on U.S. business only ..... $ 78,554

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? ..... $ 0

1.31 Reason for excluding:

.....

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. ..... $ 0

1.5 Indicate total incurred claims on all Medicare Supplement insurance. ..... $ 125,428

1.6 Individual policies:

Most current three years:

1.61 Total premium earned ..... $ 0

1.62 Total incurred claims ..... $ 0

1.63 Number of covered lives 0

All years prior to most current three years

1.64 Total premium earned ..... $ 78,554

1.65 Total incurred claims ..... $ 125,428

1.66 Number of covered lives 56

1.7 Group policies:

Most current three years:

1.71 Total premium earned ..... $ 0

1.72 Total incurred claims ..... $ 0

1.73 Number of covered lives 0

All years prior to most current three years

1.74 Total premium earned ..... $ 0

1.75 Total incurred claims ..... $ 0

1.76 Number of covered lives 0

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	0	0
2.2	Premium Denominator	13,227,578,114	16,204,649,433
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	0	0
2.5	Reserve Denominator	25,596,282,933	27,743,177,079
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000

3.1 Does this reporting entity have Separate Accounts? ..... Yes [X] No [ ]

3.2 If yes, has a Separate Accounts Statement been filed with this Department? ..... Yes [X] No [ ] N/A [ ]

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? ..... $ 4,327,291,659

3.4 State the authority under which Separate Accounts are maintained:

Michigan Insurance Code section 500.925 .....

3.5 Was any of the reporting entity's Separate Accounts business reinsured as of December 31? ..... Yes [X] No [ ]

3.6 Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31? ..... Yes [X] No [ ]

3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"? ..... $ 281,386,803

4. For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:

4.1 Amount of loss reserves established by these annuities during the current year: ..... $ 0

4.2 List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.

1 P&C Insurance Company And Location	2 Statement Value on Purchase Date of Annuities (i.e., Present Value)
.....	.....

GENERAL INTERROGATORIES

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

5.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [X]

5.2 If yes, please provide the amount of custodial funds held as of the reporting date. .....$ 0

5.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [X]

5.4 If yes, please provide the balance of funds administered as of the reporting date. .....$ 0

6.1 Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers? ..... Yes [X] No [ ] N/A [ ]

6.2 If the answer to 6.1 is yes, please provide the following:

1	2	3	4	Assets Supporting Reserve Credit		
				5	6	7
Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	Letters of Credit	Trust Agreements	Other
Squire Reassurance Company II Inc.	16094	MI	376,495,704	0	0	376,495,704

7. Provide the following for individual ordinary life insurance* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded):

7.1 Direct Premium Written ..... $ 489,302,666
7.2 Total Incurred Claims ..... $ 1,039,670,187
7.3 Number of Covered Lives 932,980

*Ordinary Life Insurance Includes
Term (whether full underwriting,limited underwriting,jet issue,"short form app")
Whole Life (whether full underwriting,limited underwriting,jet issue,"short form app")
Variable Life (with or without secondary gurarantee)
Universal Life (with or without secondary gurarantee)
Variable Universal Life (with or without secondary gurarantee)

8. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [X] No [ ]

8.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? ..... Yes [ ] No [ ]

Life, Accident and Health Companies Only:

9.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)? ..... Yes [X] No [ ]

9.2 Net reimbursement of such expenses between reporting entities:

9.21 Paid .....$ 0
9.22 Received.....$ 104,191,670

10.1 Does the reporting entity write any guaranteed interest contracts? ..... Yes [X] No [ ]

10.2 If yes, what amount pertaining to these lines is included in:

10.21 Page 3, Line 1 .....$ 0
10.22 Page 4, Line 1 .....$ 0

11. For stock reporting entities only:

11.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: ..... $.....4,631,054,966

12. Total dividends paid stockholders since organization of the reporting entity:

12.11 Cash .....$ 8,906,345,372
12.12 Stock .....$ 8,934,628

13.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: ..... Yes [ ] No [X]
Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.

13.2 If yes, has the reporting entity completed the Workers' Compensation Carve-Out Supplement to the Annual Statement? ..... Yes [ ] No [ ]

13.3 If 13.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

	1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
13.31 Earned premium	0	0	0
13.32 Paid claims	0	0	0
13.33 Claim liability and reserve (beginning of year)	0	0	0
13.34 Claim liability and reserve (end of year)	0	0	0
13.35 Incurred claims	0	0	0

GENERAL INTERROGATORIES

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

13.4 If reinsurance assumed included amounts with attachment points below $1,000,000, the distribution of the amounts reported in Lines 13.31 and 13.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
13.41	<$25,000	0	0
13.42	$25,000 - 99,999	0	0
13.43	$100,000 - 249,999	0	0
13.44	$250,000 - 999,999	0	0
13.45	$1,000,000 or more	0	0

13.5 What portion of earned premium reported in 13.31, Column 1 was assumed from pools? ..... $ 0

Fraternal Benefit Societies Only:

14. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government? ..... Yes [ ] No [ ]
15. How often are meetings of the subordinate branches required to be held?
16. How are the subordinate branches represented in the supreme or governing body?
17. What is the basis of representation in the governing body?
18.1 How often are regular meetings of the governing body held?
18.2 When was the last regular meeting of the governing body held? .....
18.3 When and where will the next regular or special meeting of the governing body be held?
18.4 How many members of the governing body attended the last regular meeting? 0
18.5 How many of the same were delegates of the subordinate branches? 0
19. How are the expenses of the governing body defrayed?
20. When and by whom are the officers and directors elected?
21. What are the qualifications for membership?
22. What are the limiting ages for admission?
23. What is the minimum and maximum insurance that may be issued on any one life?
24. Is a medical examination required before issuing a benefit certificate to applicants? ..... Yes [ ] No [ ]
25. Are applicants admitted to membership without filing an application with and becoming a member of a local branch by ballot and initiation? ..... Yes [ ] No [ ]
26.1 Are notices of the payments required sent to the members? ..... Yes [ ] No [ ] N/A [ ]
26.2 If yes, do the notices state the purpose for which the money is to be used? ..... Yes [ ] No [ ]
27. What proportion of first and subsequent year's payments may be used for management expenses?
27.11 First Year ..... 0.0 %
27.12 Subsequent Years ..... 0.0 %
28.1 Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses? ..... Yes [ ] No [ ]
28.2 If so, what amount and for what purpose? ..... $ 0
29.1 Does the reporting entity pay an old age disability benefit? ..... Yes [ ] No [ ]
29.2 If yes, at what age does the benefit commence? 0
30.1 Has the constitution or have the laws of the reporting entity been amended during the year? ..... Yes [ ] No [ ]
30.2 If yes, when?
31. Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time? ..... Yes [ ] No [ ]
32.1 State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements? ..... Yes [ ] No [ ]
32.2 If so, was an additional reserve included in Exhibit 5? ..... Yes [ ] No [ ] N/A [ ]
32.3 If yes, explain
33.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year? ..... Yes [ ] No [ ]
33.2 If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, absorption, or transfer of membership or funds? ..... Yes [ ] No [ ] N/A [ ]
34. Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement? ..... Yes [ ] No [ ]
35.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? ..... Yes [ ] No [ ]
35.2 If yes, what is the date of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.
$000 omitted for amounts of life insurance

		1 2023	2 2022	3 2021	4 2020	5 2019
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	38,734,678	40,787,047	42,961,101	45,151,094	47,850,874
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	49,948,597	59,680,268	76,525,381	87,417,304	109,656,917
3.	Credit life (Line 21, Col. 6)	0	0	0	0	0
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	1,805,714	1,984,534	2,233,970	2,418,496	2,499,746
5.	Industrial (Line 21, Col. 2)	220,516	229,741	239,655	249,498	259,120
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)	0	0	0	0	0
7.	Total (Line 21, Col. 10)	90,709,505	102,681,590	121,960,107	135,236,392	160,266,657
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated	0	0	0	0	0
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	18,142	20,431	19,323	25,214	40,282
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	701	997	101	13	746
10.	Credit life (Line 2, Col. 6)	0	0	0	0	0
11.	Group (Line 2, Col. 9)	54,030	73,731	46,105	29,148	50,594
12.	Industrial (Line 2, Col. 2)	0	0	0	0	0
13.	Total (Line 2, Col. 10)	72,873	95,159	65,529	54,375	91,622
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Individual life (Line 20.4, Col. 2)	370,299,852	405,740,846	426,233,983	456,244,389	480,381,207
15.	Group life (Line 20.4, Col. 3)	1,908,211	803,984	2,552,743	3,122,976	1,557,314
16.	Individual annuities (Line 20.4, Col. 4)	12,490,291,078	14,807,797,504	18,935,563,278	(9,255,754,489)	18,416,530,335
17.	Group annuities (Line 20.4, Col. 5)	365,078,973	990,307,099	480,950,533	426,513,054	1,670,712,016
18.	Accident & Health (Line 20.4, Col. 6)	0	0	0	0	0
19.	Other lines of business (Line 20.4, Col. 8)	0	0	0	0	0
20.	Total	13,227,578,114	16,204,649,433	19,845,300,537	(8,369,874,070)	20,569,180,872
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	61,127,932,391	70,924,886,470	71,871,583,178	77,046,000,425	73,474,554,192
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	56,475,310,744	64,937,468,811	65,773,397,730	72,265,490,146	68,714,976,454
23.	Aggregate life reserves (Page 3, Line 1)	25,250,874,249	27,779,493,493	27,297,298,086	28,641,465,110	52,691,932,555
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1	0	0	0	0	0
24.	Aggregate A & H reserves (Page 3, Line 2)	0	0	0	0	0
25.	Deposit-type contract funds (Page 3, Line 3)	9,011,731,922	9,691,716,498	9,558,433,704	11,886,021,839	13,092,200,315
26.	Asset valuation reserve (Page 3, Line 24.01)	489,670,272	986,973,575	514,413,769	469,916,514	448,441,678
27.	Capital (Page 3, Lines 29 and 30)	13,800,000	13,800,000	13,800,000	13,800,000	13,800,000
28.	Surplus (Page 3, Line 37)	4,638,821,647	5,973,617,659	6,084,385,448	4,766,710,279	4,745,777,738
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	1,635,133,362	5,544,947,110	4,470,616,918	5,598,912,772	4,591,793,647
	Risk-Based Capital Analysis					
30.	Total adjusted capital	5,158,458,733	6,989,357,584	6,626,929,249	5,263,678,206	5,220,951,446
31.	Authorized control level risk - based capital	413,035,797	642,792,423	571,250,994	758,928,331	712,567,090
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	65.3	64.0	68.3	70.6	72.3
33.	Stocks (Lines 2.1 and 2.2)	2.2	1.6	1.5	1.2	1.2
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	17.5	16.8	16.6	14.6	13.9
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.4	0.3	0.3	0.3	0.4
36.	Cash, cash equivalents and short-term investments (Line 5)	3.5	6.0	1.5	1.7	1.6
37.	Contract loans (Line 6)	7.2	6.1	6.2	5.9	6.4
38.	Derivatives (Page 2, Line 7)	0.1	1.2	2.0	3.2	2.0
39.	Other invested assets (Line 8)	3.6	3.7	3.4	2.2	2.0
40.	Receivables for securities (Line 9)	0.1	0.1	0.1	0.2	0.1
41.	Securities lending reinvested collateral assets (Line 10)	0.0	0.0	0.0	0.0	0.1
42.	Aggregate write-ins for invested assets (Line 11)	0.0	0.0	0.0	0.0	0.0
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)	0	0	0	0	0
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)	0	0	0	0	0
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	726,277,725	609,178,710	667,487,169	613,651,824	618,816,487
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)	0	0	0	0	0
48.	Affiliated mortgage loans on real estate	0	0	0	0	0
49.	All other affiliated	389,811,117	869,821,391	840,632,566	638,893,546	642,353,802
50.	Total of above Lines 44 to 49	1,116,088,842	1,479,000,101	1,508,119,735	1,252,545,370	1,261,170,289
51.	Total Investment in Parent included in Lines 44 to 49 above	0	0	0	0	0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2023	2 2022	3 2021	4 2020	5 2019
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	1,946,921,503	1,177,936,624	1,185,515,480	1,157,182,923	993,515,645
53.	Total admitted assets (Page 2, Line 28, Col. 3)	269,577,110,900	254,629,093,784	303,194,152,849	280,802,361,754	255,055,912,445
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	2,854,546,582	3,259,909,259	3,491,801,163	3,550,551,701	3,648,162,584
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(1,939,868,362)	(334,730,587)	(4,076,745,388)	(4,452,236,387)	(5,372,238,088)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	(652,824,962)	(1,960,366,408)	(95,219,882)	453,210,266	119,356,066
57.	Total of above Lines 54, 55 and 56	261,853,258	964,812,264	(680,164,107)	(448,474,420)	(1,604,719,438)
	Benefits and Reserve Increases (Page 6)					
58.	Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11,12, 13, 14 and 15, Cols. 6, 7 and 8)	23,989,699,972	21,003,406,540	24,816,467,450	20,498,938,667	23,073,073,601
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	0	0	0	0	0
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	(299,627,574)	(337,678,224)	(324,047,178)	(323,550,221)	(337,542,386)
61.	Increase in A & H reserves (Line 19, Col. 6)	0	0	0	0	0
62.	Dividends to policyholders and refunds to members (Line 30, Col. 1)	8,386,105	7,673,929	8,835,613	11,984,812	9,422,606
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	17.3	13.1	13.9	(19.8)	11.1
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	11.3	16.5	9.3	16.1	13.0
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	0.0	0.0	0.0	0.0	0.0
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	0.0	0.0	0.0	0.0	0.0
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	0.0	0.0	0.0	0.0	0.0
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 3)	0	0	XXX	XXX	XXX
69.	Prior years' claim liability and reserve - comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 3)	0	0	XXX	XXX	XXX
70.	Incurred losses on prior years' claims-health other than comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 1 less Col. 3)	0	0	XXX	XXX	XXX
71.	Prior years' claim liability and reserve-health other than comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 1 less Col. 3)	0	0	XXX	XXX	XXX
	Net Gains From Operations After Dividends to Policyholders, Refunds to Members, Federal Income Taxes and Before Realized Capital Gains or (Losses) by Lines of Business (Page 6.x, Line 33)					
72.	Individual industrial life (Page 6.1, Col. 2)	584,197	(424,814)	2,528,642	2,735,160	1,843,386
73.	Individual whole life (Page 6.1, Col. 3)	(34,282,139)	(47,339,428)	(24,358,857)	52,205,576	42,290,419
74.	Individual term life (Page 6.1, Col. 4)	(12,103,472)	116,324,903	40,603,416	(78,164,174)	(60,322,275)
75.	Individual indexed life (Page 6.1, Col. 5)	0	0	0	0	0
76.	Individual universal life (Page 6.1, Col. 6)	(165,848,607)	(129,114,636)	(76,764,466)	(119,174,780)	(83,603,494)
77.	Individual universal life with secondary guarantees (Page 6.1, Col. 7)	(31,272,087)	(22,556,729)	(15,557,234)	(54,182,780)	(50,278,865)
78.	Individual variable life (Page 6.1, Col. 8)	0	0	0	0	0
79.	Individual variable universal life (Page 6.1, Col. 9)	80,635	(256,358)	1,875,491	3,701,738	(2,163,011)
80.	Individual credit life (Page 6.1, Col. 10)	0	0	0	0	0
81.	Individual other life (Page 6.1, Col. 11)	0	0	0	0	0
82.	Individual YRT mortality risk only (Page 6.1, Col. 12)	0	0	0	0	0
83.	Group whole life (Page 6.2, Col. 2)	624,244	322,197	684,503	1,244,361	864,674
84.	Group term life (Page 6.2, Col. 3)	317,672	2,509,331	3,168,176	401,611	409,795
85.	Group universal life (Page 6.2, Col. 4)	559,550	1,485,714	(10,543,387)	3,081,606	1,073,765
86.	Group variable life (Page 6.2, Col. 5)	0	0	0	0	0
87.	Group variable universal life (Page 6.2, Col. 6)	319,489	293,267	68,625	224,122	79,505
88.	Group credit life (Page 6.2, Col. 7)	0	0	0	0	0
89.	Group other life (Page 6.2, Col. 8)	0	0	0	0	0
90.	Group YRT mortality risk only (Page 6.2, Col. 9)	0	0	0	0	0
91.	Individual deferred fixed annuities (Page 6.3, Col. 2)	(20,647,718)	(24,626,124)	13,782,077	(863,122,255)	(147,212,193)
92.	Individual deferred indexed annuities (Page 6.3, Col. 3)	(10,699,036)	(90,404,185)	(10,097,691)	(695,493,258)	470,746,598
93.	Individual deferred variable annuities with guarantees (Page 6.3, Col. 4)	1,966,182,748	3,538,641,782	3,674,589,129	2,758,057,251	4,051,506,271
94.	Individual deferred variable annuities without guarantees (Page 6.3, Col. 5)	(137,693,645)	252,159,587	210,568,293	64,982,067	313,265,887
95.	Individual life contingent payout (immediate and annuitization) (Page 6.3, Col. 6)	46,371,146	29,738,838	43,054,331	(141,252,953)	(72,616,381)
96.	Individual other annuities (Page 6.3, Col. 7)	0	0	0	1,095,952	0
97.	Group deferred fixed annuities (Page 6.4, Col. 2)	84,482,822	132,246,954	29,723,732	1,345,845,880	355,141,641
98.	Group deferred indexed annuities (Page 6.4, Col. 3)	(46,069,772)	(16,487,533)	(21,978,945)	679,330,334	9,424,578
99.	Group deferred variable annuities with guarantees (Page 6.4, Col. 4)	246,071,378	268,274,315	314,087,189	(15,958,782)	83,325,538
100.	Group deferred variable annuities without guarantees (Page 6.4, Col. 5)	(14,677,599)	(10,667,341)	(12,178,701)	(45,569,242)	18,476,902
101.	Group life contingent payout (immediate and annuitization) (Page 6.4, Col. 6)	(76,244,392)	(5,541,876)	22,707,224	(431,760,699)	102,988,955
102.	Group other annuities (Page 6.4, Col. 7)	22,118,914	27,755,303	26,690,305	50,536,680	73,498,764
103.	A & H-comprehensive individual (Page 6.5, Col. 2)	0	0	0	0	0
104.	A & H-comprehensive group (Page 6.5, Col. 3)	0	0	0	0	0
105.	A & H-Medicare supplement (Page 6.5, Col. 4)	0	0	0	0	0
106.	A & H-vision only (Page 6.5, Col. 5)	0	0	0	0	0
107.	A & H-dental only (Page 6.5, Col. 6)	0	0	0	0	0
108.	A & H-Federal employees health benefits plan (Page 6.5, Col. 7)	0	0	0	0	0
109.	A & H-Title XVIII Medicare (Page 6.5, Col. 8)	0	0	0	0	0
110.	A & H-Title XIX Medicaid (Page 6.5, Col. 9)	0	0	0	0	0
111.	A & H-credit (Page 6.5, Col. 10)	0	0	0	0	0
112.	A & H-disability income (Page 6.5, Col. 11)	0	0	0	0	0
113.	A & H-long-term care (Page 6.5, Col. 12)	0	0	0	0	0
114.	A & H-other (Page 6.5, Col. 13)	0	0	0	0	0
115.	Aggregate of all other lines of business (Page 6, Col. 8)	0	0	0	0	0
116.	Fraternal (Page 6, Col. 7)	0	0	0	0	0
117.	Total (Page 6, Col. 1)	1,818,174,329	4,022,333,166	4,212,651,852	2,518,763,415	5,108,740,459

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors? ..... Yes [ ] No [ ]

If no, please explain: .....

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0918 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2023 NAIC Company Code 65056

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	153,034	0	0	0	0	0	0	1,084,029	324,582	1,861,302	0	3,269,913
2. Whole	44,296,279	0	1,543,453	446,702	6,307,147	7,173	8,304,475	376,326,265	2,601,344	29,793,824	0	408,721,434
3. Term	218,239,142	0	0	0	0	0	0	300,044,701	0	22,209,453	0	322,254,154
4. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
5. Universal	161,788,365	0	0	0	0	0	0	308,762,780	2,563,448	122,005,825	0	433,332,053
6. Universal with secondary guarantees	64,623,840	0	0	0	0	0	0	104,341,365	0	14,481,276	0	118,822,641
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	2,755,013	0	0	0	0	0	0	5,802,201	0	3,024,348	0	8,826,549
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	491,855,672	0	1,543,453	446,702	6,307,147	7,173	8,304,475	1,096,361,341	5,489,374	193,376,027	0	1,295,226,742
Group Life												
12. Whole	15,347,171	0	0	0	0	0	0	13,897,294	0	48,830,531	0	62,727,825
13. Term	923,649	0	0	0	0	0	0	2,325,049	0	0	0	2,325,049
14. Universal	747,339	0	0	0	0	0	0	671,600	0	76,242	0	747,842
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	113,767	0	0	0	0	0	0	0	0	6,247	0	6,247
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	17,131,926	0	0	0	0	0	0	16,893,942	0	48,913,020	0	65,806,962
Individual Annuities												
20. Fixed	178,166,001	0	0	0	0	0	0	392,432,974	0	1,782,641,766	0	2,175,074,740
21. Indexed	209,926,014	0	0	0	0	0	0	262,016,808	0	1,531,994,496	0	1,794,011,303
22. Variable with guarantees	10,055,071,480	0	0	0	0	0	0	2,116,089,865	0	13,595,440,342	0	15,711,530,207
23. Variable without guarantees	1,286,756,071	0	0	0	0	0	0	247,269,012	0	2,073,856,021	0	2,321,125,033
24. Life contingent payout	24,918,017	0	0	0	0	0	0	130,114,571	0	121	0	130,114,692
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	11,754,837,583	0	0	0	0	0	0	3,147,923,230	0	18,983,932,746	0	22,131,855,975
Group Annuities												
27. Fixed	36,965,074	0	0	0	0	0	0	35,681,712	0	289,033,684	0	324,715,396
28. Indexed	0	0	0	0	0	0	0	18,526,018	0	162,965,284	0	181,491,302
29. Variable with guarantees	309,619,467	0	0	0	0	0	0	220,851,345	0	1,993,435,587	0	2,214,286,932
30. Variable without guarantees	15,946,427	0	0	0	0	0	0	23,371,575	0	242,787,427	0	266,159,002
31. Life contingent payout	0	0	0	0	0	0	0	0	0	0	0	0
32. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	362,530,968	0	0	0	0	0	0	298,430,649	0	2,688,221,983	0	2,986,652,632
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	87,512	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	8,416,490	0	0	0	0	0	0	XXX	XXX	XXX	64,784,891	64,784,891
44. Long-term care (d)	16,533,541	0	0	0	0	0	0	XXX	XXX	XXX	52,066,104	52,066,104
45. Other health (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
46. Total Accident and Health	25,037,543	0	0	0	0	0	0	XXX	XXX	XXX	116,850,995	116,850,995
47. Total	12,651,393,693 (c)	0	1,543,453	446,702	6,307,147	7,173	8,304,475	4,559,609,162	5,489,374	21,914,443,775	116,850,995	26,596,393,306

LIFE INSURANCE (STATE PAGE) (Continued)[b]

NAIC Group Code 0918 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2023 NAIC Company Code 65056

Line of Business	13 Incurred During Current Year	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits: Claims Settled During Current Year: Totals Paid 14 Number of Pols/ Certs	Totals Paid 15 Amount	Reduction by Compromise 16 Number of Pols/ Certs	Reduction by Compromise 17 Amount	Amount Rejected 18 Number of Pols/ Certs	Amount Rejected 19 Amount	Total Settled During Current Year 20 Number of Pols/ Certs	Total Settled During Current Year 21 Amount	22 Unpaid December 31, Current Year	Policy Exhibit: Issued During Year 23 Number of Pols/ Certs	Issued During Year 24 Amount	Other Changes to In Force (Net) 25 Number of Pols/ Certs	Other Changes to In Force (Net) 26 Amount	In Force December 31, Current Year (b) 27 Number of Pols/ Certs	In Force December 31, Current Year (b) 28 Amount
Individual Life																
1. Industrial	1,017,917	1,438	1,408,611	0	0	0	0	1,438	1,408,611	566,648	0	0	0	0	0	0
2. Whole	367,072,956	14,795	378,927,610	0	0	0	0	14,795	378,927,610	63,448,109	0	0	0	0	0	0
3. Term	273,764,920	2,569	300,044,701	0	0	0	0	2,569	300,044,701	39,261,736	0	0	0	0	0	0
4. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
5. Universal	287,819,344	2,608	311,326,228	0	0	0	0	2,608	311,326,228	60,049,536	0	0	0	0	0	0
6. Universal with secondary guarantees	104,572,023	1,278	104,341,365	0	0	0	0	1,278	104,341,365	16,572,846	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	5,802,201	10	5,802,201	0	0	0	0	10	5,802,201	0	0	0	0	0	0	0
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	300	18,142,247	(69,989)	(10,915,340,367)	935,618	73,632,886,558
11. Total Individual Life	1,040,049,360	22,698	1,101,850,716	0	0	0	0	22,698	1,101,850,716	179,898,875	300	18,142,247	(69,989)	(10,915,340,367)	935,618	73,632,886,558
Group Life																
12. Whole	13,172,294	481	13,897,294	0	0	0	0	481	13,897,294	0	0	0	0	0	0	0
13. Term	3,883,389	8	2,325,049	0	0	0	0	8	2,325,049	1,558,340	0	0	0	0	0	0
14. Universal	350,600	6	671,600	0	0	0	0	6	671,600	0	0	0	0	0	0	0
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	0	0	0	0	0	0	0	0	0	0	392	54,030,000	(1,841)	(225,209,262)	12,386	1,735,685,997
19. Total Group Life	17,406,282	495	16,893,942	0	0	0	0	495	16,893,942	1,558,340	392	54,030,000	(1,841)	(225,209,262)	12,386	1,735,685,997
Individual Annuities																
20. Fixed	354,587,181	10,378	392,432,974	0	0	0	0	10,378	392,432,974	134,543,935	0	0	0	0	0	0
21. Indexed	251,472,546	4,075	262,016,808	0	0	0	0	4,075	262,016,808	79,805,444	0	0	0	0	0	0
22. Variable with guarantees	2,107,005,697	19,876	2,116,089,865	0	0	0	0	19,876	2,116,089,865	0	0	0	0	0	0	0
23. Variable without guarantees	240,800,228	2,410	247,269,012	0	0	0	0	2,410	247,269,012	0	0	0	0	0	0	0
24. Life contingent payout	127,312,517	2,520	130,114,571	0	0	0	0	2,520	130,114,571	27,733,627	0	0	0	0	0	0
25. Other (f)	0	0	0	0	0	0	0	0	0	0	50,082	10,127,430,350	(99,069)	9,262,652,732	1,260,398	213,950,656,578
26. Total Individual Annuities	3,081,178,169	39,259	3,147,923,230	0	0	0	0	39,259	3,147,923,230	242,083,006	50,082	10,127,430,350	(99,069)	9,262,652,732	1,260,398	213,950,656,578
Group Annuities																
27. Fixed	35,204,531	986	35,681,712	0	0	0	0	986	35,681,712	11,937,782	0	0	0	0	0	0
28. Indexed	15,590,519	444	18,526,018	0	0	0	0	444	18,526,018	7,329,690	0	0	0	0	0	0
29. Variable with guarantees	219,376,437	2,304	220,851,345	0	0	0	0	2,304	220,851,345	0	0	0	0	0	0	0
30. Variable without guarantees	22,878,639	274	23,371,575	0	0	0	0	274	23,371,575	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
32. Other (f)	0	0	0	0	0	0	0	0	0	0	6,013	13,620,522	(17,419)	716,217,086	177,618	22,035,994,398
33. Total Group Annuities	293,050,126	4,008	298,430,649	0	0	0	0	4,008	298,430,649	19,267,472	6,013	13,620,522	(17,419)	716,217,086	177,618	22,035,994,398
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(14)	(24,710)	55	74,913
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(3,457)	(2,356,112)	22,923	10,897,259
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(550)	(1,306,558)	7,471	18,502,884
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(4,021)	(3,687,380)	30,449	29,475,057
47. TOTAL	4,431,683,937	66,460	4,565,098,536	0	0	0	0	66,460	4,565,098,536	442,807,694	56,787	10,213,223,120	(192,339)	(1,165,367,192)	2,416,469	311,384,698,587

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 0 2) covering number of lives: 0 3) face amount $ 0

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 1,071,242,693 Group: $ 0 Total: $ 1,071,242,693

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance)

		Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
		1	2	3	4	5	6	Number of 7	Number of 8	9	
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Total Amount of Insurance
1.	In force end of prior year	309,073	229,741	1,203,265	100,467,315	0	0	456	18,579	1,984,534	102,681,590
2.	Issued during year	0	0	343	18,843	0	0	0	392	54,030	72,873
3.	Reinsurance assumed	0	0	411	19,920	0	0	0	0	0	19,920
4.	Revived during year	37	30	674	91,234	0	0	0	0	10	91,274
5.	Increased during year (net)	17	10	600	375,707	0	0	0	0	43,432	419,149
6.	Subtotals, Lines 2 to 5	54	40	2,028	505,704	0	0	0	392	97,472	603,216
7.	Additions by dividends during year	XXX	0	XXX	7,148	XXX	0	XXX	XXX	0	7,148
8.	Aggregate write-ins for increases	0	0	0	0	0	0	0	0	0	0
9.	Totals (Lines 1 and 6 to 8)	309,127	229,781	1,205,293	100,980,167	0	0	456	18,971	2,082,006	103,291,954
	Deductions during year:										
10.	Death	3,112	2,169	29,115	1,331,764	0	0	XXX	55	5,628	1,339,561
11.	Maturity	729	536	2,246	7,055	0	0	XXX	1	5	7,596
12.	Disability	0	0	0	0	0	0	XXX	0	0	0
13.	Expiry	2,455	2,267	5,275	111,571	0	0	2	126	4,317	118,155
14.	Surrender	6,698	4,034	27,076	3,478,448	0	0	0	189	19,906	3,502,388
15.	Lapse	152	172	25,941	7,166,995	0	0	0	1,670	245,364	7,412,531
16.	Conversion	0	0	246	49,951	0	0	XXX	XXX	XXX	49,951
17.	Decreased (net)	13	87	191	151,108	0	0	0	0	1,072	152,267
18.	Reinsurance	0	0	0	0	0	0	0	0	0	0
19.	Aggregate write-ins for decreases	0	0	0	0	0	0	0	0	0	0
20.	Totals (Lines 10 to 19)	13,159	9,265	90,090	12,296,892	0	0	2	2,041	276,292	12,582,449
21.	In force end of year (b) (Line 9 minus Line 20)	295,968	220,516	1,115,203	88,683,275	0	0	454	16,930	1,805,714	90,709,505
22.	Reinsurance ceded end of year	XXX	0	XXX	45,996,288	XXX	0	XXX	XXX	1,046,513	47,042,801
23.	Line 21 minus Line 22	XXX	220,516	XXX	42,686,987	XXX	(a) 0	XXX	XXX	759,201	43,666,704
	DETAILS OF WRITE-INS										
0801.											
0802.											
0803.											
0898.	Summary of remaining write-ins for Line 8 from overflow page.	0	0	0	0	0	0	0	0	0	0
0899.	TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)	0	0	0	0	0	0	0	0	0	0
1901.											
1902.											
1903.											
1998.	Summary of remaining write-ins for Line 19 from overflow page.	0	0	0	0	0	0	0	0	0	0
1999.	TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)	0	0	0	0	0	0	0	0	0	0

Life, Accident and Health Companies Only:

(a) Group $ .....0 ; Individual $ 0

Fraternal Benefit Societies Only:

(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates .....0 , Amount $ 0

Additional accidental death benefits included in life certificates were in amount $ .....0 , Does the society collect any contributions from members for general expenses of the society under fully paid-up certificates? Yes [ ] No [ ]

If not, how are such expenses met?

.....

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance) (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24.	Additions by dividends	XXX	0	XXX	151,389
25.	Other paid-up insurance	290,417	215,981	391,467	3,014,432
26.	Debit ordinary insurance	XXX	XXX	0	0

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27.	Term policies - decreasing	0	0	1,268	21,129
28.	Term policies - other	43	690	193,549	44,761,122
29.	Other term insurance - decreasing	XXX	0	XXX	2,281
30.	Other term insurance	XXX	11	XXX	4,748,644
31.	Totals (Lines 27 to 30)	43	701	194,817	49,533,176
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX	0	XXX	23,321
33.	Totals, extended term insurance	XXX	XXX	64,143	392,100
34.	Totals, whole life and endowment	300	18,142	856,243	38,734,678
35.	Totals (Lines 31 to 34)	343	18,843	1,115,203	88,683,275

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36	Industrial	0	0	217,949	2,567
37.	Ordinary	18,843	0	87,996,536	686,739
38.	Credit Life (Group and Individual)	0	0	0	0
39.	Group	54,030	0	1,805,714	0
40.	Totals (Lines 36 to 39)	72,873	0	90,020,199	689,306

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

		Credit Life		Group	
		1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41.	Amount of insurance included in Line 2 ceded to other companies	XXX	0	XXX	0
42.	Number in force end of year if the number under shared groups is counted on a pro-rata basis	0	XXX	335	XXX
43.	Federal Employees' Group Life Insurance included in Line 21	0	0	0	0
44.	Servicemen's Group Life Insurance included in Line 21	0	0	0	0
45.	Group Permanent Insurance included in Line 21	0	0	654	170,508

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies	1,444,961

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

47. State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Children, etc., policies and riders included above.

47.1 Current commuted values; LOG - Home and family protector - 70%; policies and riders entirely term - '78 and after issues - actual amounts, all others, approx. 60% of initial amount

47.2 Wife - $1000 per unit, child's rider and children's benefits under family riders - $2500 per unit; LOG - actual amounts assume three children for each policy; family term rider - spouse $2,000, children $3,000

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group	
		1	2	3	4	5	6	7	8
	Disability Provisions	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Certificates	Amount of Insurance
48.	Waiver of Premium	90	71	66,290	3,596,818	0	0	622	159,019
49.	Disability Income	0	0	2,160	41,256	0	0	0	0
50.	Extended Benefits	0	0	XXX	XXX	0	0	0	0
51.	Other	0	0	0	0	0	0	0	0
52.	Total	90	(a) 71	68,450	(a) 3,638,074	0	(a) 0	622	(a) 159,019

(a) See the Annual Audited Financial Reports section of the annual statement instructions

EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY CONTRACTS, ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES

SUPPLEMENTARY CONTRACTS

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year	2,170	7,843	671	13
2.	Issued during year	6	188	12	0
3.	Reinsurance assumed	0	0	0	0
4.	Increased during year (net)	0	0	0	0
5.	Total (Lines 1 to 4)	2,176	8,031	683	13
	Deductions during year:				
6.	Decreased (net)	95	1,473	24	1
7.	Reinsurance ceded	0	0	0	0
8.	Totals (Lines 6 and 7)	95	1,473	24	1
9.	In force end of year (line 5 minus line 8)	2,081	6,558	659	12
10.	Amount on deposit	14,195,623	(a) 191,027,115	15,189,029	(a) 414,563
11.	Income now payable	2,056	1,413	658	11
12.	Amount of income payable	(a) 5,011,762	(a) 8,554,822	(a) 1,918,448	(a) 178,788

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	31,428	1,129,122	1,149	329,616
2.	Issued during year	62	49,910	0	5,999
3.	Reinsurance assumed	63	3,077	0	0
4.	Increased during year (net)	3,267	0	0	290
5.	Totals (Lines 1 to 4)	34,820	1,182,109	1,149	335,905
	Deductions during year:				
6.	Decreased (net)	4,542	69,326	34	21,036
7.	Reinsurance ceded	0	0	0	0
8.	Totals (Lines 6 and 7)	4,542	69,326	34	21,036
9.	In force end of year (line 5 minus line 8)	30,278	1,112,783	1,115	314,869
	Income now payable:				
10.	Amount of income payable	(a) 224,562,471	XXX	XXX	(a) 462,009,455
	Deferred fully paid:				
11.	Account balance	XXX	(a) 1,272,268,647	XXX	(a) 6,815,568
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 8,862,721,713	XXX	(a) 715,332,066

ACCIDENT AND HEALTH INSURANCE

		Group		Credit		Other	
		1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1.	In force end of prior year	0	0	0	0	0	0
2.	Issued during year	0	0	0	0	0	0
3.	Reinsurance assumed	0	0	0	0	0	0
4.	Increased during year (net)	0	XXX	0	XXX	0	XXX
5.	Totals (Lines 1 to 4)	0	XXX	0	XXX	0	XXX
	Deductions during year:						
6.	Conversions	0	XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	0	XXX	0	XXX	0	XXX
8.	Reinsurance ceded	0	XXX	0	XXX	0	XXX
9.	Totals (Lines 6 to 8)	0	XXX	0	XXX	0	XXX
10.	In force end of year (line 5 minus line 9)	0	(a) 0	0	(a) 0	0	(a) 0

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds	2 Dividend Accumulations
		Contracts	Contracts
1.	In force end of prior year	1,665	18,068
2.	Issued during year	21	0
3.	Reinsurance assumed	0	0
4.	Increased during year (net)	0	0
5.	Totals (Lines 1 to 4)	1,686	18,068
	Deductions During Year:		
6.	Decreased (net)	124	894
7.	Reinsurance ceded	0	0
8.	Totals (Lines 6 and 7)	124	894
9.	In force end of year (line 5 minus line 8)	1,562	17,174
10.	Amount of account balance	(a) 20,807,872	(a) 44,180,104

(a) See the Annual Audited Financial Reports section of the annual statement instructions.

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	218,794,655
2.	Current year's realized pre-tax capital gains/(losses) of $ (1,655,175,554) transferred into the reserve net of taxes of $ (342,796,974)	(1,312,378,580)
3.	Adjustment for current year's liability gains/(losses) released from the reserve	108,394,656
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	(985,189,269)
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	(732,212,449)
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	(252,976,820)

AMORTIZATION

Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1. 2023	79,440,948	(815,039,362)	3,385,965	(732,212,449)
2. 2024	62,916,041	(75,025,495)	10,178,516	(1,930,939)
3. 2025	42,027,280	(66,840,043)	9,735,920	(15,076,843)
4. 2026	33,530,480	(56,594,497)	8,824,278	(14,239,739)
5. 2027	24,268,148	(46,264,805)	7,889,628	(14,107,028)
6. 2028	18,409,907	(34,943,350)	6,894,703	(9,638,740)
7. 2029	12,409,472	(27,504,682)	6,317,486	(8,777,724)
8. 2030	7,540,182	(23,909,311)	6,115,177	(10,253,952)
9. 2031	3,889,916	(19,781,655)	5,872,021	(10,019,718)
10. 2032	5,873,166	(15,918,967)	5,683,373	(4,362,429)
11. 2033	5,191,356	(11,643,570)	5,466,760	(985,453)
12. 2034	3,632,043	(9,256,194)	5,090,379	(533,772)
13. 2035	938,987	(8,724,617)	4,568,208	(3,217,422)
14. 2036	(677,084)	(8,171,297)	4,025,527	(4,822,854)
15. 2037	(1,230,173)	(7,788,590)	3,460,676	(5,558,088)
16. 2038	(3,032,650)	(6,981,934)	2,795,646	(7,218,937)
17. 2039	(3,600,888)	(6,766,195)	2,363,639	(8,003,444)
18. 2040	(5,694,804)	(6,446,130)	2,012,268	(10,128,665)
19. 2041	(5,746,166)	(6,322,664)	1,654,290	(10,414,540)
20. 2042	(7,717,715)	(6,013,002)	1,308,850	(12,421,867)
21. 2043	(7,389,971)	(5,825,244)	897,988	(12,317,227)
22. 2044	(8,342,892)	(5,744,808)	676,634	(13,411,067)
23. 2045	(6,800,389)	(5,838,316)	619,365	(12,019,339)
24. 2046	(7,371,682)	(5,921,420)	556,165	(12,736,937)
25. 2047	(6,912,772)	(6,222,867)	506,868	(12,628,772)
26. 2048	(6,090,863)	(6,295,569)	437,737	(11,948,695)
27. 2049	(4,459,369)	(5,786,065)	368,416	(9,877,018)
28. 2050	(3,657,763)	(4,585,183)	291,952	(7,950,995)
29. 2051	(1,951,405)	(3,384,302)	215,488	(5,120,219)
30. 2052	(596,684)	(2,183,421)	139,025	(2,641,080)
31. 2053 and Later	0	(655,026)	41,707	(613,319)
32. Total (Lines 1 to 31)	218,794,656	(1,312,378,580)	108,394,656	(985,189,268)

ASSET VALUATION RESERVE

		Default Component			Equity Component			
		1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1.	Reserve as of December 31, prior year	368,619,929	125,448,584	494,068,513	0	492,905,062	492,905,062	986,973,575
2.	Realized capital gains/(losses) net of taxes - General Account	(28,378,138)	(52,125,008)	(80,503,146)	(9,603,131)	(1,828,723,381)	(1,838,326,512)	(1,918,829,658)
3.	Realized capital gains/(losses) net of taxes - Separate Accounts	0	0	0	0	0	0	0
4.	Unrealized capital gains/(losses) net of deferred taxes - General Account	23,325,541	(11,674,204)	11,651,337	12,226,082	(1,948,289,251)	(1,936,063,169)	(1,924,411,832)
5.	Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts	0	0	0	0	0	0	0
6.	Capital gains credited/(losses charged) to contract benefits, payments or reserves	0	0	0	0	0	0	0
7.	Basic contribution	77,043,571	25,138,080	102,181,651	0	163,193	163,193	102,344,844
8.	Accumulated balances (Lines 1 through 5 - 6 + 7)	440,610,903	86,787,452	527,398,356	2,622,951	(3,283,944,377)	(3,281,321,426)	(2,753,923,070)
9.	Maximum reserve	392,045,944	112,764,679	504,810,624	36,991,285	401,861,424	438,852,710	943,663,333
10.	Reserve objective	228,478,840	86,731,985	315,210,825	36,602,418	401,720,190	438,322,608	753,533,433
11.	20% of (Line 10 - Line 8)	(42,426,413)	(11,093)	(42,437,506)	6,795,893	737,132,913	743,928,807	701,491,301
12.	Balance before transfers (Lines 8 + 11)	398,184,491	86,776,359	484,960,850	9,418,844	(2,546,811,463)	(2,537,392,619)	(2,052,431,769)
13.	Transfers	(6,138,547)	6,138,547	0	(4,709,422)	4,709,422	0	0
14.	Voluntary contribution	0	0	0	0	0	0	0
15.	Adjustment down to maximum/up to zero	0	0	0	0	2,542,102,041	2,542,102,041	2,542,102,041
16.	Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	392,045,944	92,914,906	484,960,850	4,709,422	0	4,709,422	489,670,272

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	4,246,462,594	XXX	XXX	4,246,462,594	0.0000	0	0.0000	0	0.0000	0
2.1	1	NAIC Designation Category 1.A	2,645,769,714	XXX	XXX	2,645,769,714	0.0002	529,154	0.0007	1,852,039	0.0013	3,439,501
2.2	1	NAIC Designation Category 1.B	689,988,942	XXX	XXX	689,988,942	0.0004	275,996	0.0011	758,988	0.0023	1,586,975
2.3	1	NAIC Designation Category 1.C	867,587,583	XXX	XXX	867,587,583	0.0006	520,553	0.0018	1,561,658	0.0035	3,036,557
2.4	1	NAIC Designation Category 1.D	1,918,325,350	XXX	XXX	1,918,325,350	0.0007	1,342,828	0.0022	4,220,316	0.0044	8,440,632
2.5	1	NAIC Designation Category 1.E	2,233,465,179	XXX	XXX	2,233,465,179	0.0009	2,010,119	0.0027	6,030,356	0.0055	12,284,058
2.6	1	NAIC Designation Category 1.F	4,955,656,718	XXX	XXX	4,955,656,718	0.0011	5,451,222	0.0034	16,849,233	0.0068	33,698,466
2.7	1	NAIC Designation Category 1.G	4,965,010,252	XXX	XXX	4,965,010,252	0.0014	6,951,014	0.0042	20,853,043	0.0085	42,202,587
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	18,275,803,737	XXX	XXX	18,275,803,737	XXX	17,080,885	XXX	52,125,632	XXX	104,688,775
3.1	2	NAIC Designation Category 2.A	4,624,994,874	XXX	XXX	4,624,994,874	0.0021	9,712,489	0.0063	29,137,468	0.0105	48,562,446
3.2	2	NAIC Designation Category 2.B	6,318,335,430	XXX	XXX	6,318,335,430	0.0025	15,795,839	0.0076	48,019,349	0.0127	80,242,860
3.3	2	NAIC Designation Category 2.C	3,890,630,354	XXX	XXX	3,890,630,354	0.0036	14,006,269	0.0108	42,018,808	0.0180	70,031,346
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	14,833,960,659	XXX	XXX	14,833,960,659	XXX	39,514,597	XXX	119,175,625	XXX	198,836,653
4.1	3	NAIC Designation Category 3.A	254,395,876	XXX	XXX	254,395,876	0.0069	1,755,332	0.0183	4,655,445	0.0262	6,665,172
4.2	3	NAIC Designation Category 3.B	217,537,329	XXX	XXX	217,537,329	0.0099	2,153,620	0.0264	5,742,985	0.0377	8,201,157
4.3	3	NAIC Designation Category 3.C	267,903,323	XXX	XXX	267,903,323	0.0131	3,509,534	0.0350	9,376,616	0.0500	13,395,166
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	739,836,528	XXX	XXX	739,836,528	XXX	7,418,485	XXX	19,775,046	XXX	28,261,495
5.1	4	NAIC Designation Category 4.A	43,933,510	XXX	XXX	43,933,510	0.0184	808,377	0.0430	1,889,141	0.0615	2,701,911
5.2	4	NAIC Designation Category 4.B	82,872,444	XXX	XXX	82,872,444	0.0238	1,972,364	0.0555	4,599,421	0.0793	6,571,785
5.3	4	NAIC Designation Category 4.C	20,734,814	XXX	XXX	20,734,814	0.0310	642,779	0.0724	1,501,201	0.1034	2,143,980
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	147,540,769	XXX	XXX	147,540,769	XXX	3,423,520	XXX	7,989,762	XXX	11,417,675
6.1	5	NAIC Designation Category 5.A	2,582,684	XXX	XXX	2,582,684	0.0472	121,903	0.0846	218,495	0.1410	364,158
6.2	5	NAIC Designation Category 5.B	2,239,306	XXX	XXX	2,239,306	0.0663	148,466	0.1188	266,030	0.1980	443,383
6.3	5	NAIC Designation Category 5.C	1,917,306	XXX	XXX	1,917,306	0.0836	160,287	0.1498	287,212	0.2496	478,560
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	6,739,296	XXX	XXX	6,739,296	XXX	430,655	XXX	771,737	XXX	1,286,101
7.	6	NAIC 6	7,436,219	XXX	XXX	7,436,219	0.0000	0	0.2370	1,762,384	0.2370	1,762,384
8.		Total Unrated Multi-class Securities Acquired by Conversion	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
9.		Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	38,257,779,802	XXX	XXX	38,257,779,802	XXX	67,868,142	XXX	201,600,186	XXX	346,253,083
		PREFERRED STOCKS										
10.	1	Highest Quality	3,539,888	XXX	XXX	3,539,888	0.0005	1,770	0.0016	5,664	0.0033	11,682
11.	2	High Quality	118,760,313	XXX	XXX	118,760,313	0.0021	249,397	0.0064	760,066	0.0106	1,258,859
12.	3	Medium Quality	50,343,430	XXX	XXX	50,343,430	0.0099	498,400	0.0263	1,324,032	0.0376	1,892,913
13.	4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
14.	5	Lower Quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
15.	6	In or Near Default	168,422	XXX	XXX	168,422	0.0000	0	0.2370	39,916	0.2370	39,916
16.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	172,812,053	XXX	XXX	172,812,053	XXX	749,567	XXX	2,129,678	XXX	3,203,370

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		SHORT-TERM BONDS										
18.		Exempt Obligations	841,510,565	XXX	XXX	841,510,565	0.0000	0	0.0000	0	0.0000	0
19.1	1	NAIC Designation Category 1.A	0	XXX	XXX	0	0.0002	0	0.0007	0	0.0013	0
19.2	1	NAIC Designation Category 1.B	3,474,231	XXX	XXX	3,474,231	0.0004	1,390	0.0011	3,822	0.0023	7,991
19.3	1	NAIC Designation Category 1.C	0	XXX	XXX	0	0.0006	0	0.0018	0	0.0035	0
19.4	1	NAIC Designation Category 1.D	0	XXX	XXX	0	0.0007	0	0.0022	0	0.0044	0
19.5	1	NAIC Designation Category 1.E	2,930,851	XXX	XXX	2,930,851	0.0009	2,638	0.0027	7,913	0.0055	16,120
19.6	1	NAIC Designation Category 1.F	27,244,592	XXX	XXX	27,244,592	0.0011	29,969	0.0034	92,632	0.0068	185,263
19.7	1	NAIC Designation Category 1.G	40,062,783	XXX	XXX	40,062,783	0.0014	56,088	0.0042	168,264	0.0085	340,534
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	73,712,456	XXX	XXX	73,712,456	XXX	90,084	XXX	272,630	XXX	549,907
20.1	2	NAIC Designation Category 2.A	142,303,878	XXX	XXX	142,303,878	0.0021	298,838	0.0063	896,514	0.0105	1,494,191
20.2	2	NAIC Designation Category 2.B	37,447,553	XXX	XXX	37,447,553	0.0025	93,619	0.0076	284,601	0.0127	475,584
20.3	2	NAIC Designation Category 2.C	23,437,591	XXX	XXX	23,437,591	0.0036	84,375	0.0108	253,126	0.0180	421,877
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)	203,189,022	XXX	XXX	203,189,022	XXX	476,832	XXX	1,434,242	XXX	2,391,651
21.1	3	NAIC Designation Category 3.A	0	XXX	XXX	0	0.0069	0	0.0183	0	0.0262	0
21.2	3	NAIC Designation Category 3.B	0	XXX	XXX	0	0.0099	0	0.0264	0	0.0377	0
21.3	3	NAIC Designation Category 3.C	0	XXX	XXX	0	0.0131	0	0.0350	0	0.0500	0
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
22.1	4	NAIC Designation Category 4.A	0	XXX	XXX	0	0.0184	0	0.0430	0	0.0615	0
22.2	4	NAIC Designation Category 4.B	0	XXX	XXX	0	0.0238	0	0.0555	0	0.0793	0
22.3	4	NAIC Designation Category 4.C	0	XXX	XXX	0	0.0310	0	0.0724	0	0.1034	0
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
23.1	5	NAIC Designation Category 5.A	0	XXX	XXX	0	0.0472	0	0.0846	0	0.1410	0
23.2	5	NAIC Designation Category 5.B	0	XXX	XXX	0	0.0663	0	0.1188	0	0.1980	0
23.3	5	NAIC Designation Category 5.C	0	XXX	XXX	0	0.0836	0	0.1498	0	0.2496	0
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
24.	6	NAIC 6	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
25.		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)	1,118,412,043	XXX	XXX	1,118,412,043	XXX	566,917	XXX	1,706,872	XXX	2,941,559
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
27.	1	Highest Quality	8,708,862	XXX	XXX	8,708,862	0.0005	4,354	0.0016	13,934	0.0033	28,739
28.	2	High Quality	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
29.	3	Medium Quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
30.	4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
31.	5	Lower Quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
32.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
33.		Total Derivative Instruments	8,708,862	XXX	XXX	8,708,862	XXX	4,354	XXX	13,934	XXX	28,739
34.		Total (Lines 9 + 17 + 25 + 33)	39,557,712,759	XXX	XXX	39,557,712,759	XXX	69,188,980	XXX	205,450,671	XXX	352,426,750

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality	0	0	XXX	0	0.0011	0	0.0057	0	0.0074	0
36.		Farm Mortgages - CM2 - High Quality	0	0	XXX	0	0.0040	0	0.0114	0	0.0149	0
37.		Farm Mortgages - CM3 - Medium Quality	0	0	XXX	0	0.0069	0	0.0200	0	0.0257	0
38.		Farm Mortgages - CM4 - Low Medium Quality	0	0	XXX	0	0.0120	0	0.0343	0	0.0428	0
39.		Farm Mortgages - CM5 - Low Quality	0	0	XXX	0	0.0183	0	0.0486	0	0.0628	0
40.		Residential Mortgages - Insured or Guaranteed	101,212,171	0	XXX	101,212,171	0.0003	30,364	0.0007	70,849	0.0011	111,333
41.		Residential Mortgages - All Other	818,308,264	0	XXX	818,308,264	0.0015	1,227,462	0.0034	2,782,248	0.0046	3,764,218
42.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	5,841,908,519	0	XXX	5,841,908,519	0.0011	6,426,099	0.0057	33,298,879	0.0074	43,230,123
44.		Commercial Mortgages - All Other - CM2 - High Quality	2,818,001,707	0	XXX	2,818,001,707	0.0040	11,272,007	0.0114	32,125,219	0.0149	41,988,225
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	507,905,924	0	XXX	507,905,924	0.0069	3,504,551	0.0200	10,158,118	0.0257	13,053,182
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality	97,767,120	0	XXX	97,767,120	0.0120	1,173,205	0.0343	3,353,412	0.0428	4,184,433
47.		Commercial Mortgages - All Other - CM5 - Low Quality	0	0	XXX	0	0.0183	0	0.0486	0	0.0628	0
		Overdue, Not in Process:										
48.		Farm Mortgages	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
49.		Residential Mortgages - Insured or Guaranteed	21,677,568	0	XXX	21,677,568	0.0006	13,007	0.0014	30,349	0.0023	49,858
50.		Residential Mortgages - All Other	45,929,330	0	XXX	45,929,330	0.0029	133,195	0.0066	303,134	0.0103	473,072
51.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
52.		Commercial Mortgages - All Other	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
		In Process of Foreclosure:										
53.		Farm Mortgages	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
54.		Residential Mortgages - Insured or Guaranteed	5,537,407	0	XXX	5,537,407	0.0000	0	0.0046	25,472	0.0046	25,472
55.		Residential Mortgages - All Other	20,063,546	0	XXX	20,063,546	0.0000	0	0.0149	298,947	0.0149	298,947
56.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
57.		Commercial Mortgages - All Other	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	10,278,311,557	0	XXX	10,278,311,557	XXX	23,779,890	XXX	82,446,626	XXX	107,178,864
59.		Schedule DA Mortgages	0	0	XXX	0	0.0034	0	0.0114	0	0.0149	0
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	10,278,311,557	0	XXX	10,278,311,557	XXX	23,779,890	XXX	82,446,626	XXX	107,178,864

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	246,288,729	XXX	XXX	246,288,729	0.0000	0	0.1215 (a)	29,924,081	0.1215 (a)	29,924,081
2.		Unaffiliated - Private	29,979,617	XXX	XXX	29,979,617	0.0000	0	0.1945	5,831,036	0.1945	5,831,036
3.		Federal Home Loan Bank	108,018,600	XXX	XXX	108,018,600	0.0000	0	0.0061	658,913	0.0097	1,047,780
4.		Affiliated - Life with AVR	720,061,326	XXX	XXX	720,061,326	0.0000	0	0.0000	0	0.0000	0
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations	0	0	0	0	XXX	0	XXX	0	XXX	0
6.		Fixed Income - Highest Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
7.		Fixed Income - High Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
8.		Fixed Income - Medium Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
9.		Fixed Income - Low Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
10.		Fixed Income - Lower Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
11.		Fixed Income - In/Near Default	0	0	0	0	XXX	0	XXX	0	XXX	0
12.		Unaffiliated Common Stock - Public	0	0	0	0	0.0000	0	0.1580 (a)	0	0.1580 (a)	0
13.		Unaffiliated Common Stock - Private	0	0	0	0	0.0000	0	0.1945	0	0.1945	0
14.		Real Estate	0	0	0	0	0.0000 (b)	0	0.0000 (b)	0	0.0000 (b)	0
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)	1,192,334	XXX	XXX	1,192,334	0.0000	0	0.1580	188,389	0.1580	188,389
16.		Affiliated - All Other	0	XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
17.		Total Common Stock (Sum of Lines 1 through 16)	1,105,540,606	0	0	1,105,540,606	XXX	0	XXX	36,602,418	XXX	36,991,285
		REAL ESTATE										
18.		Home Office Property (General Account only)	213,878,327	0	0	213,878,327	0.0000	0	0.0912	19,505,703	0.0912	19,505,703
19.		Investment Properties	7,172,124	0	0	7,172,124	0.0000	0	0.0912	654,098	0.0912	654,098
20.		Properties Acquired in Satisfaction of Debt	5,541,097	0	0	5,541,097	0.0000	0	0.1337	740,845	0.1337	740,845
21.		Total Real Estate (Sum of Lines 18 through 20)	226,591,547	0	0	226,591,547	XXX	0	XXX	20,900,646	XXX	20,900,646
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
23.	1	Highest Quality	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
24.	2	High Quality	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
25.	3	Medium Quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
26.	4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
27.	5	Lower Quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
28.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
31.	2	High Quality	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
32.	3	Medium Quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
33.	4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
34.	5	Lower Quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
35.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
36.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality	0	0	XXX	0	0.0011	0	0.0057	0	0.0074	0
39.		Mortgages - CM2 - High Quality	0	0	XXX	0	0.0040	0	0.0114	0	0.0149	0
40.		Mortgages - CM3 - Medium Quality	0	0	XXX	0	0.0069	0	0.0200	0	0.0257	0
41.		Mortgages - CM4 - Low Medium Quality	0	0	XXX	0	0.0120	0	0.0343	0	0.0428	0
42.		Mortgages - CM5 - Low Quality	0	0	XXX	0	0.0183	0	0.0486	0	0.0628	0
43.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
44.		Residential Mortgages - All Other	0	XXX	XXX	0	0.0015	0	0.0034	0	0.0046	0
45.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
47.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
48.		Residential Mortgages - All Other	0	0	XXX	0	0.0029	0	0.0066	0	0.0103	0
49.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
50.		Commercial Mortgages - All Other	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
52.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
53.		Residential Mortgages - All Other	0	0	XXX	0	0.0000	0	0.0149	0	0.0149	0
54.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
55.		Commercial Mortgages - All Other	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
56.		Total Affiliated (Sum of Lines 38 through 55)	0	0	XXX	0	XXX	0	XXX	0	XXX	0
57.		Unaffiliated - In Good Standing With Covenants	0	0	XXX	0	0.0000 (c)	0	0.0000 (c)	0	0.0000 (c)	0
58.		Unaffiliated - In Good Standing Defeased With Government Securities	0	0	XXX	0	0.0011	0	0.0057	0	0.0074	0
59.		Unaffiliated - In Good Standing Primarily Senior	32,828,729	0	XXX	32,828,729	0.0040	131,315	0.0114	374,248	0.0149	489,148
60.		Unaffiliated - In Good Standing All Other	4,620,048	0	XXX	4,620,048	0.0069	31,878	0.0200	92,401	0.0257	118,735
61.		Unaffiliated - Overdue, Not in Process	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
62.		Unaffiliated - In Process of Foreclosure	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
63.		Total Unaffiliated (Sum of Lines 57 through 62)	37,448,777	0	XXX	37,448,777	XXX	163,193	XXX	466,648	XXX	607,883
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	37,448,777	0	XXX	37,448,777	XXX	163,193	XXX	466,648	XXX	607,883

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public	0	XXX	XXX	0	0.0000	0	0.1580 (a)	0	0.1580 (a)	0
66.		Unaffiliated Private	1,524,941,525	XXX	XXX	1,524,941,525	0.0000	0	0.1945	296,601,127	0.1945	296,601,127
67.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)	69,018,654	XXX	XXX	69,018,654	0.0000	0	0.1580	10,904,947	0.1580	10,904,947
69.		Affiliated Other - All Other	209,053,153	XXX	XXX	209,053,153	0.0000	0	0.1945	40,660,838	0.1945	40,660,838
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	1,803,013,332	XXX	XXX	1,803,013,332	XXX	0	XXX	348,166,912	XXX	348,166,912
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)	0	0	0	0	0.0000	0	0.0912	0	0.0912	0
72.		Investment Properties	92,131,384	0	0	92,131,384	0.0000	0	0.0912	8,402,382	0.0912	8,402,382
73		Properties Acquired in Satisfaction of Debt	0	0	0	0	0.0000	0	0.1337	0	0.1337	0
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	92,131,384	0	0	92,131,384	XXX	0	XXX	8,402,382	XXX	8,402,382
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit	0	0	0	0	0.0003	0	0.0006	0	0.0010	0
76.		Non-guaranteed Federal Low Income Housing Tax Credit	0	0	0	0	0.0063	0	0.0120	0	0.0190	0
77.		Guaranteed State Low Income Housing Tax Credit	0	0	0	0	0.0003	0	0.0006	0	0.0010	0
78.		Non-guaranteed State Low Income Housing Tax Credit	0	0	0	0	0.0063	0	0.0120	0	0.0190	0
79.		All Other Low Income Housing Tax Credit	0	0	0	0	0.0273	0	0.0600	0	0.0975	0
80.		Total LIHTC (Sum of Lines 75 through 79)	0	0	0	0	XXX	0	XXX	0	XXX	0
		RESIDUAL TRANCHES OR INTERESTS										
81.		Fixed Income Instruments - Unaffiliated	56,738,825	XXX	XXX	56,738,825	0.0000	0	0.1580	8,964,734	0.1580	8,964,734
82.		Fixed Income Instruments - Affiliated	73,862,720	XXX	XXX	73,862,720	0.0000	0	0.1580	11,670,310	0.1580	11,670,310
83.		Common Stock - Unaffiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
84.		Common Stock - Affiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
85.		Preferred Stock - Unaffiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
86.		Preferred Stock - Affiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
87.		Real Estate - Unaffiliated	0	0	0	0	0.0000	0	0.1580	0	0.1580	0
88.		Real Estate - Affiliated	0	0	0	0	0.0000	0	0.1580	0	0.1580	0
89.		Mortgage Loans - Unaffiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
90.		Mortgage Loans - Affiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
91.		Other - Unaffiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
92.		Other - Affiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
93.		Total Residual Tranches or Interests (Sum of Lines 81 through 92)	130,601,545	0	0	130,601,545	XXX	0	XXX	20,635,044	XXX	20,635,044
		ALL OTHER INVESTMENTS										
94.		NAIC 1 Working Capital Finance Investments	0	XXX	0	0	0.0000	0	0.0042	0	0.0042	0
95.		NAIC 2 Working Capital Finance Investments	0	XXX	0	0	0.0000	0	0.0137	0	0.0137	0
96.		Other Invested Assets - Schedule BA	19,927,575	XXX	0	19,927,575	0.0000	0	0.1580	3,148,557	0.1580	3,148,557
97.		Other Short-Term Invested Assets - Schedule DA	0	XXX	0	0	0.0000	0	0.1580	0	0.1580	0
98.		Total All Other (Sum of Lines 94, 95, 96 and 97)	19,927,575	XXX	0	19,927,575	XXX	0	XXX	3,148,557	XXX	3,148,557
99.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80, 93 and 98)	2,083,122,612	0	0	2,083,122,612	XXX	163,193	XXX	380,819,544	XXX	380,960,779

(a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).
(b) Determined using the same factors and breakdowns used for directly owned real estate.
(c) This will be the factor associated with the risk category determined in the company generated worksheet.

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
0599999 - Total								

NONE

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
Z13041	Z13041	WA	2017	500,000	500,000	0	No insurable interest
0199999. Death Claims - Ordinary				500,000	500,000	0	XXX
0599999. Death Claims - Disposed Of				500,000	500,000	0	XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of				0	0	0	XXX
1599999. Disability Benefits Claims - Disposed Of				0	0	0	XXX
2099999. Matured Endowments Claims - Disposed Of				0	0	0	XXX
2599999. Annuities with Life Contingency Claims - Disposed Of				0	0	0	XXX
2699999. Claims Disposed of During Current Year				500,000	500,000	0	XXX
3199999. Death Claims - Resisted				0	0	0	XXX
3699999. Additional Accidental Death Benefits Claims - Resisted				0	0	0	XXX
4199999. Disability Benefits Claims - Resisted				0	0	0	XXX
4699999. Matured Endowments Claims - Resisted				0	0	0	XXX
5199999. Annuities with Life Contingencies Claims - Resisted				0	0	0	XXX
5299999. Claims Resisted During Current Year				0	0	0	XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS

		Total		Comprehensive (Hospital and Medical) Individual		Comprehensive (Hospital and Medical) Group		Medicare Supplement		Vision Only		Dental Only		Federal Employees Health Benefits Plan	
		1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %
1.	Premiums written	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX
2.	Premiums earned	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX
3.	Incurred claims	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
4.	Cost containment expenses	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
5.	Incurred claims and cost containment expenses (Lines 3 and 4)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
6.	Increase in contract reserves	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
7.	Commissions (a)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
8.	Other general insurance expenses	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
9.	Taxes, licenses and fees	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
10.	Total other expenses incurred	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
11.	Aggregate write-ins for deductions	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
12.	Gain from underwriting before dividends or refunds	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
13.	Dividends or refunds	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
14.	Gain from underwriting after dividends or refunds	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
	DETAILS OF WRITE-INS														
1101.															
1102.															
1103.															
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0

		Medicare Title XVIII		Medicaid Title XIX		Credit A&H		Disability Income		Long-Term Care		Other Health	
		15 Amount	16 %	17 Amount	18 %	19 Amount	20 %	21 Amount	22 %	23 Amount	24 %	25 Amount	26 %
1.	Premiums written	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX
2.	Premiums earned	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX
3.	Incurred claims	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
4.	Cost containment expenses	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
5.	Incurred claims and cost containment expenses (Lines 3 and 4)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
6.	Increase in contract reserves	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
7.	Commissions (a)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
8.	Other general insurance expenses	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
9.	Taxes, licenses and fees	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
10.	Total other expenses incurred	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
11.	Aggregate write-ins for deductions	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
12.	Gain from underwriting before dividends or refunds	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
13.	Dividends or refunds	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
14.	Gain from underwriting after dividends or refunds	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
	DETAILS OF WRITE-INS												
1101.													
1102.													
1103.													
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0

(a) Includes $ ..... 0 reported as "Contract, membership and other fees retained by agents."

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

PART 2. - RESERVES AND LIABILITIES

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Premium Reserves:													
1. Unearned premiums	0	0	0	0	0	0	0	0	0	0	0	0	0
2. Advance premiums	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Reserve for rate credits	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Total premium reserves, current year	0	0	0	0	0	0	0	0	0	0	0	0	0
5. Total premium reserves, prior year	0	0	0	0	0	0	0	0	0	0	0	0	0
6. Increase in total premium reserves	0	0	0	0	0	0	0	0	0	0	0	0	0
B. Contract Reserves:													
1. Additional reserves (a)	0	0	0	0	0	0	0	0	0	0	0	0	0
2. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Total contract reserves, current year	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Total contract reserves, prior year.	0	0	0	0	0	0	0	0	0	0	0	0	0
5. Increase in contract reserves	0	0	0	0	0	0	0	0	0	0	0	0	0
C. Claim Reserves and Liabilities:													
1. Total current year	0	0	0	0	0	0	0	0	0	0	0	0	0
2. Total prior year	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Increase	0	0	0	0	0	0	0	0	0	0	0	0	0

PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
1. Claims paid during the year:													
1.1 On claims incurred prior to current year	0	0	0	0	0	0	0	0	0	0	0	0	0
1.2 On claims incurred during current year	0	0	0	0	0	0	0	0	0	0	0	0	0
2. Claim reserves and liabilities, December 31, current year:													
2.1 On claims incurred prior to current year	0	0	0	0	0	0	0	0	0	0	0	0	0
2.2 On claims incurred during current year	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Test:													
3.1 Lines 1.1 and 2.1	0	0	0	0	0	0	0	0	0	0	0	0	0
3.2 Claim reserves and liabilities, December 31, prior year	0	0	0	0	0	0	0	0	0	0	0	0	0
3.3 Line 3.1 minus Line 3.2	0	0	0	0	0	0	0	0	0	0	0	0	0

PART 4. - REINSURANCE

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Reinsurance Assumed:													
1. Premiums written	2,657,441	0	0	0	0	0	0	0	0	0	2,657,441	0	0
2. Premiums earned	2,747,414	0	0	0	0	0	0	0	0	0	2,747,414	0	0
3. Incurred claims	10,948,234	0	0	0	0	0	0	0	0	0	10,948,234	0	0
4. Commissions	198,610	0	0	0	0	0	0	0	0	0	198,610	0	0
B. Reinsurance Ceded:													
1. Premiums written	28,653,995	0	0	0	0	0	0	0	0	0	11,603,307	16,963,173	87,515
2. Premiums earned	29,608,242	0	0	0	0	0	0	0	0	0	11,974,547	17,546,267	87,428
3. Incurred claims	101,591,837	0	0	0	0	0	0	0	0	0	48,040,306	53,551,531	0
4. Commissions	1,805,774	0	0	0	0	0	0	0	0	0	1,036,570	769,204	0

(a) Includes $ 0 premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Comprehensive (Hospital and Medical) Individual	2 Comprehensive (Hospital and Medical) Group	3 Medicare Supplement	4 Vision Only	5 Dental Only	6 Federal Employees Health Benefits Plan	7 Medicare Title XVIII	8 Medicaid Title XIX	9 Credit A&H	10 Disability Income	11 Long-Term Care	12 Other Health	13 Total
A. Direct:													
1. Incurred claims	0	0	0	0	0	0	0	0	0	37,092,072	53,551,531	0	90,643,603
2. Beginning claim reserves and liabilities	0	0	0	0	0	0	0	0	0	370,503,714	163,631,925	0	534,135,639
3. Ending claim reserves and liabilities	0	0	0	0	0	0	0	0	0	342,268,583	164,687,379	0	506,955,962
4. Claims paid	0	0	0	0	0	0	0	0	0	65,327,203	52,496,077	0	117,823,280
B. Assumed Reinsurance:													
1. Incurred claims	0	0	0	0	0	0	0	0	0	10,948,234	0	0	10,948,234
2. Beginning claim reserves and liabilities	0	0	0	0	0	0	0	0	0	91,969,298	0	0	91,969,298
3. Ending claim reserves and liabilities	0	0	0	0	0	0	0	0	0	85,515,717	0	0	85,515,717
4. Claims paid	0	0	0	0	0	0	0	0	0	17,401,815	0	0	17,401,815
C. Ceded Reinsurance:													
1. Incurred claims	0	0	0	0	0	0	0	0	0	48,040,306	53,551,531	0	101,591,837
2. Beginning claim reserves and liabilities	0	0	0	0	0	0	0	0	0	462,473,012	163,631,925	0	626,104,937
3. Ending claim reserves and liabilities	0	0	0	0	0	0	0	0	0	427,784,300	164,687,379	0	592,471,679
4. Claims paid	0	0	0	0	0	0	0	0	0	82,729,018	52,496,077	0	135,225,095
D. Net:													
1. Incurred claims	0	0	0	0	0	0	0	0	0	0	0	0	0
2. Beginning claim reserves and liabilities	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Ending claim reserves and liabilities	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Claims paid	0	0	0	0	0	0	0	0	0	0	0	0	0
E. Net Incurred Claims and Cost Containment Expenses:													
1. Incurred claims and cost containment expenses	0	0	0	0	0	0	0	0	0	0	0	0	0
2. Beginning reserves and liabilities	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Ending reserves and liabilities	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Paid claims and cost containment expenses	0	0	0	0	0	0	0	0	0	0	0	0	0

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
78620	38-2764383	10/01/1990	Brooke Life Insurance Company	MI	CO/I	OL	0	0	872	0	0	0
60140	13-3873709	12/31/2008	Jackson National Life Insurance Company of New York	NY	CO/I	VA	0	1,250,581,535	716,077,342	100,882,983	0	0
0299999. General Account - U.S. Affiliates - Other							0	1,250,581,535	716,078,214	100,882,983	0	0
0399999. Total General Account - U.S. Affiliates							0	1,250,581,535	716,078,214	100,882,983	0	0
00000	AA-3770206	01/01/2000	Valley Forge International Life Company	CYM	YRT/I	OL	16,547,094	116,734	103,940	0	0	0
0599999. General Account - Non-U.S. Affiliates - Other							16,547,094	116,734	103,940	0	0	0
0699999. Total General Account - Non-U.S. Affiliates							16,547,094	116,734	103,940	0	0	0
0799999. Total General Account - Affiliates							16,547,094	1,250,698,269	716,182,154	100,882,983	0	0
64190	13-3191369	10/01/2001	Allianz Life Insurance Company of New York	NY	CO/G	XXXLO	20,158,749	16,198,994	281,803	233,702	0	322,271
90611	41-1366075	01/01/1999	Allianz Life Insurance Company of North America	MN	CO/I	OL	0	1,982,303	0	0	0	0
90611	41-1366075	01/01/1999	Allianz Life Insurance Company of North America	MN	CO/I	FA	2,040,299,327	513,259,964	21,855,681	13,989,023	0	0
90611	41-1366075	10/01/2001	Allianz Life Insurance Company of North America	MN	CO/I	OL	19,953,497	51,922	667,689	144,111	0	0
90611	41-1366075	10/01/2001	Allianz Life Insurance Company of North America	MN	CO/G	XXXLO	8,551,499	22,252	286,152	61,762	0	751,966
60488	25-0598210	03/31/1997	American General Life Insurance Company	TX	CO/I	FA	0	1,414,585	0	0	0	0
60895	35-0145825	01/01/1981	American United Life Insurance Company	IN	YRT/I	OL	1,658,442	69,145	(1,541)	0	0	0
61263	36-0770740	01/01/2002	Bankers Life And Casualty Company	IL	CO/I	OL	390,951,375	191,336,915	7,164,573	7,972,177	0	0
76236	31-1213778	01/01/1999	Cincinnati Life Insurance Company	OH	CO/I	OL	5,101,829	3,434,920	19,062	101,155	0	0
62146	36-2136262	06/30/2001	Combined Insurance Company of America	IL	CO/I	OL	16,800,432	9,738,135	195,348	292,568	0	0
78697	14-1537177	06/30/2001	Combined Life Insurance Company of New York	NY	CO/I	OL	24,973,266	17,969,498	103,794	71,751	0	0
71404	47-0463747	05/01/1999	Continental General Insurance Company	TX	CO/I	OL	7,125,492	5,578,433	111,525	70,054	0	0
65536	54-0283385	10/01/1979	Genworth Life And Annuity Insurance Company	VA	MCO/I	OL	1,783,893	0	9,680	0	380,974	0
70025	91-6027719	12/31/1994	Genworth Life Insurance Company	DE	CO/I	OL	10,710,852	2,636,271	98,608	60,000	0	0
65838	01-0233346	10/01/2018	John Hancock Life Insurance Company USA	MI	CO/G	OA	0	3,395,503,709	(17,161)	110,508,534	0	0
86375	13-3646501	01/01/2019	John Hancock Life Insurance Company of New York	NY	CO/G	OA	0	281,789,025	84,128	8,240,820	0	0
65129	44-0308260	04/01/2001	Kansas City Life Insurance Company	MO	CO/I	OL	795,951	509,699	0	3,604	0	0
65676	35-0472300	01/01/1954	Lincoln National Life Insurance Company	IN	YRT/I	OL	183,177	7,063	65,380	0	0	0
66044	46-0164570	01/08/2003	Midland National Life Insurance Company	IA	CO/I	FA	0	32,282,693	1,279,413	937,258	0	0
66044	46-0164570	01/08/2003	Midland National Life Insurance Company	IA	CO/I	OL	1,099,927,802	179,541,324	2,795,756	10,567,245	0	0
66044	46-0164570	01/08/2003	Midland National Life Insurance Company	IA	CO/I	XXXL	27,468,423	2,319,341	968,012	496,857	0	0
66044	46-0164570	01/08/2003	Midland National Life Insurance Company	IA	CO/I	AXXX	187,327,058	29,332,958	456,763	1,726,447	0	0
81442	16-0986348	09/25/1996	Monitor Life Insurance Company of New York	NY	MCO/I	OL	3,705,683	0	86,050	0	1,889,568	0
93734	43-1240953	10/01/2009	Nassau Life And Annuity Company	CT	CO/I	XXXL	2,275,000	478,253	(2,709)	3,543	0	0
67598	04-1768571	07/01/2000	Paul Revere Life Insurance Company	MA	CO/I	OL	379,419,213	64,100,699	1,523,101	223,729	0	0
67598	04-1768571	07/01/2000	Paul Revere Life Insurance Company	MA	CO/I	OL	0	104,204,950	1,860,325	7,570,531	0	0
93548	06-1045829	11/30/2008	PHL Variable Insurance Company	CT	CO/I	XXXL	1,730,122,862	85,543,323	5,909,955	2,856,430	0	0
93548	06-1045829	11/30/2008	PHL Variable Insurance Company	CT	CO/I	OL	618,531	(953,001)	28,646	2,084	0	0
93548	06-1045829	10/01/2009	PHL Variable Insurance Company	CT	CO/I	XXXL	1,365,328,993	49,420,318	1,615,549	1,533,468	0	0
68136	63-0169720	05/15/1997	Protective Life Insurance Company	TN	CO/I	OL	0	0	0	0	0	0
68136	63-0169720	05/15/1997	Protective Life Insurance Company	TN	CO/I	OL	750,000	5,751	78,368	0	0	0
68195	62-0331200	07/01/2000	Provident Life And Accident Insurance Company	TN	CO/I	OL	1,631,003,635	413,511,482	11,328,007	7,963,790	0	0
68195	62-0331200	07/01/2000	Provident Life And Accident Insurance Company	TN	CO/I	XXXLO	107,869,365	19,798,988	0	0	0	0
68195	62-0331200	07/01/2000	Provident Life And Accident Insurance Company	TN	CO/I	AXXX	4,414,854,757	3,650,259,218	17,351,360	32,857,498	0	0
68195	62-0331200	10/01/2006	Provident Life And Accident Insurance Company	TN	CO/I	OL	35,290,125	9,498,233	460,916	102,462	0	0
68209	62-0506281	07/01/2000	Provident Life And Casualty Insurance Company	TN	CO/I	OL	1,101,499	1,101,499	47,952	273	0	0
68209	62-0506281	07/01/2000	Provident Life And Casualty Insurance Company	TN	CO/I	AXXX	24,061,069	21,671,813	221,542	124,060	0	0
67105	41-0451140	01/01/2002	Reliastar Life Insurance Company	MN	CO/I	OL	339,148,238	151,842,363	3,153,808	4,240,311	0	0
79014	33-0515751	12/31/1997	Safehealth Life Insurance Company	CA	CO/I	OL	7,853,622	784,588	105,431	0	0	0
64688	75-6020048	12/31/1981	SCOR Global Life Americas Reinsurance Company	DE	CO/I	OL	1,482,716	768,937	11,390	0	0	0
64688	75-6020048	07/01/2000	SCOR Global Life Americas Reinsurance Company	DE	CO/I	FA	0	2,509,200	0	0	0	0
68713	84-0499703	07/01/2002	Security Life of Denver Insurance Company	CO	CO/I	OL	804,836,702	281,195,950	6,887,268	5,479,019	0	0
69132	58-1449898	12/31/1994	State Mutual Insurance Company	GA	CO/I	OL	118,378,576	64,091,010	1,113,916	2,051,051	0	0
69132	58-1449898	07/07/1993	State Mutual Insurance Company	GA	CO/I	OL	2,415,889	2,459,306	42,745	0	0	0
69132	58-1449898	12/31/1993	State Mutual Insurance Company	GA	CO/I	FA	0	7,921,947	137,689	0	0	0
69132	58-1449898	07/07/1993	State Mutual Insurance Company	GA	CO/I	FA	0	52,167	907	0	0	0
82627	06-0839705	01/01/1982	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	119,865	1,784	1,541	0	0	0
86231	39-0989781	06/30/2000	Transamerica Life Insurance Company	IA	CO/G	XXXL	14,467,700	11,073	0	0	0	0
86231	39-0989781	06/30/2000	Transamerica Life Insurance Company	IA	CO/G	OL	14,107,300	10,797	0	0	0	0

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
62596	31-0252460	10/01/1979	Union Fidelity Life Insurance Company	KS	MCO/I	OL	416,408	0	0	0	88,996	0
69930	36-1896670	01/01/1997	United Insurance Company of America	IL	CO/I	OL	192,085,800	36,534,646	2,143,032	443,536	0	0
67601	04-2381280	07/01/2000	UNUM Insurance Company	ME	CO/I	OL	165,761,184	68,765,342	1,501,527	353,493	0	0
62235	01-0278678	01/01/1997	UNUM Life Insurance Company of America	ME	CO/I	OL	196,639,261	63,109,374	6,005,671	1,846,119	0	0
62235	01-0278678	01/01/1997	UNUM Life Insurance Company of America	ME	CO/I	FA	0	14,091,729	156,293	23,583	0	0
62235	01-0278678	01/01/1997	UNUM Life Insurance Company of America	ME	CO/I	SC	0	3,297,821	0	0	0	0
70319	36-1933760	01/01/2007	Washington National Insurance Company	IN	CO/I	FA	0	79,141,556	178,603	0	0	0
70319	36-1933760	01/01/2007	Washington National Insurance Company	IN	CO/I	SC	0	1,846,541	0	0	0	0
70319	36-1933760	10/01/1980	Washington National Insurance Company	IN	CO/I	OL	1,527,784	1,128,427	14,332	4,696	0	0
70319	36-1933760	10/01/1980	Washington National Insurance Company	IN	CO/I	SC	0	3,078,932	0	0	0	0
70319	36-1933760	01/01/2007	Washington National Insurance Company	IN	CO/I	OL	4,667,205	3,951,803	0	6,961	0	0
70319	36-1933760	01/01/2007	Washington National Insurance Company	IN	CO/I	FA	0	507,848,330	1,112,158	0	0	0
70319	36-1933760	01/01/2007	Washington National Insurance Company	IN	CO/I	IA	0	141,171,002	53,030	0	0	0
70319	36-1933760	01/01/2007	Washington National Insurance Company	IN	CO/I	SC	0	54,758,228	0	0	0	0
62413	36-0947200	05/31/2000	Wilcac Life Insurance Company	IL	CO/I	OL	91,363,018	24,256,870	1,103,896	457,101	0	0
62413	36-0947200	05/31/2000	Wilcac Life Insurance Company	IL	CO/I	FA	0	2,679,354	0	0	0	0
62413	36-0947200	05/31/2000	Wilcac Life Insurance Company	IL	CO/I	SC	0	405,476	0	0	0	0
62413	36-0947200	12/31/1981	Wilcac Life Insurance Company	IL	MCO/I	OL	1,520,890	0	175,516	0	1,439,155	0
62413	36-0947200	01/01/2007	Wilcac Life Insurance Company	IL	CO/I	FA	0	37,210,609	77,705	0	0	0
62413	36-0947200	01/01/2007	Wilcac Life Insurance Company	IL	CO/I	SC	0	1,075,120	0	0	0	0
60704	94-1516991	11/30/1999	Wilton Reassurance Life Company of New York	NY	CO/I	OL	10,092,541	7,270,165	53,009	0	0	0
60704	94-1516991	11/30/1999	Wilton Reassurance Life Company of New York	NY	CO/I	FA	0	3,028,818	0	0	0	0
0899999. General Account - U.S. Non-Affiliates							15,527,056,494	10,669,919,940	100,963,193	223,620,806	3,798,692	1,074,237
00000	AA-1560071	01/01/1997	RBC Life Insurance Company	CAN	CO/I	OL	1,814,000	393,279	35,581	0	0	0
0999999. General Account - Non-U.S. Non-Affiliates							1,814,000	393,279	35,581	0	0	0
1099999. Total General Account - Non-Affiliates							15,528,870,494	10,670,313,219	100,998,774	223,620,806	3,798,692	1,074,237
1199999. Total General Account							15,545,417,588	11,921,011,488	817,180,928	324,503,789	3,798,692	1,074,237
60140	13-3873709	12/31/2008	Jackson National Life Insurance Company of New York	NY	MCO/I	VA	0	0	0	0	14,002,487,742	0
1399999. Separate Accounts - U.S. Affiliates - Other							0	0	0	0	14,002,487,742	0
1499999. Total Separate Accounts - U.S. Affiliates							0	0	0	0	14,002,487,742	0
1799999. Total Separate Accounts - Non-U.S. Affiliates							0	0	0	0	0	0
1899999. Total Separate Accounts - Affiliates							0	0	0	0	14,002,487,742	0
2199999. Total Separate Accounts - Non-Affiliates							0	0	0	0	0	0
2299999. Total Separate Accounts							0	0	0	0	14,002,487,742	0
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							15,527,056,494	11,920,501,475	817,041,407	324,503,789	14,006,286,434	1,074,237
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)							18,361,094	510,013	139,521	0	0	0
9999999 - Totals							15,545,417,588	11,921,011,488	817,180,928	324,503,789	14,006,286,434	1,074,237

SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than for Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
0399999. Total - U.S. Affiliates							0	0	0	0	0	0
0699999. Total - Non-U.S. Affiliates							0	0	0	0	0	0
0799999. Total - Affiliates							0	0	0	0	0	0
90611	41-1366075	10/01/2001	Allianz Life Insurance Company of North America	MN	QA/I	STDI	134	0	7,775	2,041	0	0
90611	41-1366075	10/01/2001	Allianz Life Insurance Company of North America	MN	QA/I	LTDI	0	0	7,755	2,047	0	0
60488	25-0598210	07/01/1998	American General Life Insurance Company	TX	QA/I	STDI	4,903	26	3,988	0	0	0
60488	25-0598210	07/01/1998	American General Life Insurance Company	TX	QA/I	LTDI	40,509	9,542	983,440	25,090	0	0
60895	35-0145825	01/01/1995	American United Life Insurance Company	IN	QA/I	STDI	11,207	463	29,340	3,780	0	0
60895	35-0145825	01/01/1995	American United Life Insurance Company	IN	QA/I	LTDI	336,653	25,480	2,715,026	63,760	0	0
80659	82-4533188	07/01/1992	Canada Life Assurance Company, US Branch	MI	QA/I	STDI	18,735	13,829	13,956	953	0	0
80659	82-4533188	07/01/1992	Canada Life Assurance Company, US Branch	MI	QA/I	LTDI	471,469	74,808	60,273,286	1,363,185	0	0
65242	35-0457540	07/01/1997	Lafayette Life Insurance Company	OH	QA/I	STDI	11,749	558	11,281	0	0	0
65242	35-0457540	07/01/1997	Lafayette Life Insurance Company	OH	QA/I	LTDI	35,730	1,942	1,129,330	21,902	0	0
65676	35-0472300	10/01/1992	Lincoln National Life Insurance Company	IN	QA/I	STDI	32,540	1,301	60,319	0	0	0
65676	35-0472300	10/01/1992	Lincoln National Life Insurance Company	IN	QA/I	LTDI	63,327	5,605	860,107	90,860	0	0
66974	36-2428931	07/01/1991	North American Company for L&H Insurance	IA	QA/I	LTDI	0	0	317,486	8,742	0	0
66974	36-2428931	07/01/1991	North American Company for L&H Insurance	IA	QA/G	STDI	165	118	66	0	0	0
66974	36-2428931	07/01/1991	North American Company for L&H Insurance	IA	QA/G	LTDI	545	0	300,191	9,837	0	0
67539	72-0281240	01/01/1997	Pan-American Life Insurance Company	LA	QA/I	STDI	17,120	166	13,637	0	0	0
67539	72-0281240	01/01/1997	Pan-American Life Insurance Company	LA	QA/I	LTDI	26,843	1,998	1,811,327	51,290	0	0
68136	63-0169720	07/01/1998	Protective Life Insurance Company	TN	QA/I	STDI	14,293	1,380	61,854	8,186	0	0
68136	63-0169720	07/01/1998	Protective Life Insurance Company	TN	QA/I	LTDI	1,055,418	125,961	3,978,144	110,672	0	0
68241	22-1211670	07/01/1999	Prudential Insurance Company of America	NJ	QA/I	STDI	8,853	23,687	392,112	6,320	0	0
68241	22-1211670	07/01/1999	Prudential Insurance Company of America	NJ	QA/I	LTDI	303,613	15,042	6,181,053	176,738	0	0
69116	35-0684263	01/01/1995	State Life Insurance Company	IN	QA/I	STDI	6,351	712	12,281	0	0	0
69116	35-0684263	01/01/1995	State Life Insurance Company	IN	QA/I	LTDI	44,924	7,285	194,945	3,826	0	0
82627	06-0839705	01/01/1998	Swiss Re Life & Health America Inc	MO	OTH/I	STDI	1,022	48	711	0	0	0
82627	06-0839705	01/01/1998	Swiss Re Life & Health America Inc	MO	OTH/I	LTDI	118,199	15,721	4,910,564	114,111	0	0
0899999. U.S. Non-Affiliates							2,624,302	325,672	84,269,974	2,063,340	0	0
1099999. Total - Non-Affiliates							2,624,302	325,672	84,269,974	2,063,340	0	0
1199999. Total U.S. (Sum of 0399999 and 0899999)							2,624,302	325,672	84,269,974	2,063,340	0	0
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)							0	0	0	0	0	0
9999999 - Totals							2,624,302	325,672	84,269,974	2,063,340	0	0

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
16094	81-4741212	12/31/2016	Squire Reassurance Company II, Inc	MI	(2,365,333)	10,014,363
0199999. Life and Annuity - U.S. Affiliates - Captive					(2,365,333)	10,014,363
78620	38-2764383	12/30/1988	Brooke Life Insurance Company	MI	0	285,080
78620	38-2764383	10/01/1990	Brooke Life Insurance Company	MI	0	466,798
0299999. Life and Annuity - U.S. Affiliates - Other					0	751,878
0399999. Total Life and Annuity - U.S. Affiliates					(2,365,333)	10,766,240
0699999. Total Life and Annuity - Non-U.S. Affiliates					0	0
0799999. Total Life and Annuity - Affiliates					(2,365,333)	10,766,240
60895	35-0145825	10/24/1988	American United Life Insurance Company	IN	53,332	55,000
60895	35-0145825	04/01/1987	American United Life Insurance Company	IN	0	66,667
60895	35-0145825	12/09/1997	American United Life Insurance Company	IN	6,195	0
60895	35-0145825	09/08/1997	American United Life Insurance Company	IN	448,640	2,006,488
60895	35-0145825	01/01/1998	American United Life Insurance Company	IN	2,262,232	641,444
61492	44-0188050	06/01/2000	Athene Annuity & Life Assurance Company	DE	0	12,500
61492	44-0188050	02/01/2001	Athene Annuity & Life Assurance Company	DE	25,051	359,999
80659	82-4533188	07/29/2002	Canada Life Assurance Company (U.S. Branch)	MI	0	253,000
80659	82-4533188	03/01/2003	Canada Life Assurance Company (U.S. Branch)	MI	45,868	0
68276	48-1024691	01/01/2000	Employers Reassurance Corporation	KS	10,004	75,000
68276	48-1024691	09/08/1997	Employers Reassurance Corporation	KS	617,066	1,872,913
68276	48-1024691	02/01/2001	Employers Reassurance Corporation	KS	49,102	61,508
68276	48-1024691	04/01/1987	Employers Reassurance Corporation	KS	0	66,667
68276	48-1024691	07/01/1994	Employers Reassurance Corporation	KS	26,667	0
86258	13-2572994	11/01/1984	General Re Life Corporation	CT	0	113,480
88340	59-2859797	12/15/1984	Hannover Life Reassurance Company of America	FL	0	15,000
88340	59-2859797	10/24/1988	Hannover Life Reassurance Company of America	FL	0	25,000
88340	59-2859797	01/01/1986	Hannover Life Reassurance Company of America	FL	1,505,703	0
88340	59-2859797	04/01/1987	Hannover Life Reassurance Company of America	FL	0	66,666
88340	59-2859797	01/01/2000	Hannover Life Reassurance Company of America	FL	56,444	0
88340	59-2859797	05/01/1983	Hannover Life Reassurance Company of America	FL	85,824	478,610
88340	59-2859797	08/01/1985	Hannover Life Reassurance Company of America	FL	0	55,500
65676	35-0472300	11/01/1966	Lincoln National Life Insurance Company	IN	58,282	0
65676	35-0472300	04/01/1989	Lincoln National Life Insurance Company	IN	313,396	378,285
65676	35-0472300	01/01/1997	Lincoln National Life Insurance Company	IN	0	574,289
65676	35-0472300	09/08/1997	Lincoln National Life Insurance Company	IN	0	17,974
65676	35-0472300	03/01/1996	Lincoln National Life Insurance Company	IN	0	86,932
65676	35-0472300	01/01/1982	Lincoln National Life Insurance Company	IN	0	166,626
65676	35-0472300	04/01/1999	Lincoln National Life Insurance Company	IN	0	5,610
65676	35-0472300	10/01/1977	Lincoln National Life Insurance Company	IN	537,300	451,388
65676	35-0472300	03/01/1977	Lincoln National Life Insurance Company	IN	178,281	0
66346	58-0828824	09/08/1997	Munich American Reassurance Company	GA	116,374	298,709
66346	58-0828824	03/01/1996	Munich American Reassurance Company	GA	0	254,862
66346	58-0828824	01/01/2000	Munich American Reassurance Company	GA	75,115	0
66346	58-0828824	06/01/2001	Munich American Reassurance Company	GA	79,992	43,918
93734	43-1240953	07/01/2003	Nassau Life and Annuity Company	CT	0	53,078
88099	75-1608507	01/01/1981	Optimum Re Insurance Company	TX	0	50,000
88099	75-1608507	09/01/1986	Optimum Re Insurance Company	TX	154,750	0
88099	75-1608507	06/01/1976	Optimum Re Insurance Company	TX	39,101	0
88099	75-1608507	05/01/1990	Optimum Re Insurance Company	TX	79,141	0
67466	95-1079000	07/29/2002	Pacific Life Insurance Company	NE	526,856	392,000
67466	95-1079000	09/08/1997	Pacific Life Insurance Company	NE	0	1,174
93572	43-1235868	10/24/1988	RGA Reinsurance Company	MO	0	25,000
93572	43-1235868	05/01/1994	RGA Reinsurance Company	MO	58,561	0
93572	43-1235868	04/15/1993	RGA Reinsurance Company	MO	1,563	15,000
93572	43-1235868	04/01/1997	RGA Reinsurance Company	MO	0	112,287
93572	43-1235868	06/01/1996	RGA Reinsurance Company	MO	0	883,721
93572	43-1235868	04/01/1999	RGA Reinsurance Company	MO	0	172,267
93572	43-1235868	01/01/2000	RGA Reinsurance Company	MO	65,055	12,500
93572	43-1235868	01/01/2000	RGA Reinsurance Company	MO	0	148,743
93572	43-1235868	10/01/1996	RGA Reinsurance Company	MO	0	813,723
93572	43-1235868	04/01/1989	RGA Reinsurance Company	MO	274,221	0
93572	43-1235868	06/01/1992	RGA Reinsurance Company	MO	0	66,240
93572	43-1235868	03/01/2003	RGA Reinsurance Company	MO	68,802	0
93572	43-1235868	02/01/2001	RGA Reinsurance Company	MO	121,114	720,803
93572	43-1235868	01/01/1997	RGA Reinsurance Company	MO	0	92,952
93572	43-1235868	09/08/1997	RGA Reinsurance Company	MO	136,349	440,400
93572	43-1235868	09/17/2001	RGA Reinsurance Company	MO	0	247,118
93572	43-1235868	06/11/2001	RGA Reinsurance Company	MO	37,500	104,500
93572	43-1235868	08/01/1991	RGA Reinsurance Company	MO	0	124,825
93572	43-1235868	10/01/1998	RGA Reinsurance Company	MO	125,908	78,586
93572	43-1235868	07/29/2002	RGA Reinsurance Company	MO	37,500	392,000
93572	43-1235868	09/01/1993	RGA Reinsurance Company	MO	803,965	2,650,322
97071	13-3126819	01/01/2004	SCOR Global Life USA Reinsurance Company	DE	187,802	205,047
87017	62-1003368	01/01/2000	SCOR Global Life Reinsurance Company of Delaware	DE	150,229	75,000
87017	62-1003368	02/01/2001	SCOR Global Life Reinsurance Company of Delaware	DE	18,750	234,375
87017	62-1003368	02/01/2001	SCOR Global Life Reinsurance Company of Delaware	DE	0	17,493
87017	62-1003368	10/01/1998	SCOR Global Life Reinsurance Company of Delaware	DE	0	98,532
87017	62-1003368	09/17/2001	SCOR Global Life Reinsurance Company of Delaware	DE	4,838	215,514
87017	62-1003368	03/01/1999	SCOR Global Life Reinsurance Company of Delaware	DE	165,840	134,387
68713	84-0499703	03/01/1996	Security Life of Denver Insurance Company	CO	41,047	185,554
68713	84-0499703	09/08/1997	Security Life of Denver Insurance Company	CO	0	11,674
68713	84-0499703	05/28/1998	Security Life of Denver Insurance Company	CO	248,097	750,268
68713	84-0499703	09/01/1992	Security Life of Denver Insurance Company	CO	245,073	493,145
82627	06-0839705	09/08/1997	Swiss Re Life & Health America Inc	MO	0	2,449,544
82627	06-0839705	01/01/2000	Swiss Re Life & Health America Inc	MO	0	37,500
82627	06-0839705	11/01/1981	Swiss Re Life & Health America Inc	MO	0	31,264
82627	06-0839705	10/01/1998	Swiss Re Life & Health America Inc	MO	0	161,901
82627	06-0839705	03/01/1996	Swiss Re Life & Health America Inc	MO	0	185,554
82627	06-0839705	01/31/1996	Swiss Re Life & Health America Inc	MO	0	699,970
82627	06-0839705	07/05/1991	Swiss Re Life & Health America Inc	MO	0	123,514
82627	06-0839705	01/01/1988	Swiss Re Life & Health America Inc	MO	130,583	0
82627	06-0839705	01/01/1984	Swiss Re Life & Health America Inc	MO	0	55,421
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc	MO	74,790	166,628
82627	06-0839705	06/01/1996	Swiss Re Life & Health America Inc	MO	0	35,000
82627	06-0839705	10/01/1996	Swiss Re Life & Health America Inc	MO	6,596	913,723
82627	06-0839705	06/01/1982	Swiss Re Life & Health America Inc	MO	0	22,147
82627	06-0839705	04/01/1999	Swiss Re Life & Health America Inc	MO	0	7,480
82627	06-0839705	10/01/1997	Swiss Re Life & Health America Inc	MO	130,580	98,508
82627	06-0839705	06/01/1991	Swiss Re Life & Health America Inc	MO	1,904,777	1,436,113
82627	06-0839705	10/01/1995	Swiss Re Life & Health America Inc	MO	116,952	258,649
82627	06-0839705	06/01/1972	Swiss Re Life & Health America Inc	MO	192,704	1,058,529
86231	39-0989781	09/15/1980	Transamerica Life Insurance Company	IA	71,248	132,213
86231	39-0989781	10/01/1994	Transamerica Life Insurance Company	IA	0	10,000
86231	39-0989781	04/01/1983	Transamerica Life Insurance Company	IA	439,569	441,324
86231	39-0989781	03/01/2003	Transamerica Life Insurance Company	IA	11,467	0
86231	39-0989781	01/01/1969	Transamerica Life Insurance Company	IA	331,393	794,861

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
0899999. Life and Annuity - U.S. Non-Affiliates					13,553,587	27,642,106
00000	CR-3190982	06/01/2020	Athene Life Re Ltd	BMU	220,924,135	0
00000	AA-3194154	01/01/2002	Chubb Tempest Life Reinsurance Ltd	BMU	1,249,310	0
00000	AA-1460146	07/01/2012	Swiss Reinsurance Co. Ltd	CHE	(872,970)	19,723,964
00000	AA-3190878	01/01/2000	Wilton Reinsurance Bermuda Ltd	BMU	0	48,743
00000	AA-3190878	09/17/2001	Wilton Reinsurance Bermuda Ltd	BMU	0	308,860
00000	AA-3191315	02/01/2001	XL Bermuda Ltd.	BMU	401,861	519,978
0999999. Life and Annuity - Non-U.S. Non-Affiliates					221,702,336	20,601,545
1099999. Total Life and Annuity - Non-Affiliates					235,255,923	48,243,651
1199999. Total Life and Annuity					232,890,590	59,009,891
1499999. Total Accident and Health - U.S. Affiliates					0	0
1799999. Total Accident and Health - Non-U.S. Affiliates					0	0
1899999. Total Accident and Health - Affiliates					0	0
20443	36-2114545	04/30/2004	Continental Casualty Company	IL	0	10,155,666
68276	48-1024691	03/01/1993	Employers Reassurance Corporation	KS	3,348,517	921,157
88340	59-2859797	05/01/1998	Hannover Life Reassurance Company of America	FL	0	4,639,532
65676	35-0472300	10/01/1970	Lincoln National Life Insurance Company	IN	4,394,607	1,212,145
66346	58-0828824	10/01/1963	Munich American Reassurance Company	GA	22,146	11,974
68136	63-0169720	12/23/1974	Protective Life Insurance Company	TN	0	7
82627	06-0839705	09/01/1991	Swiss Re Life & Health America Inc	MO	587,862	133,592
39845	48-0921045	01/01/1990	Westport Insurance Corporation	MO	0	193,388
1999999. Accident and Health - U.S. Non-Affiliates					8,353,132	17,267,461
00000	AA-1460146	07/01/2012	Swiss Reinsurance Company Ltd	CHE	(8,353,132)	7,536,230
2099999. Accident and Health - Non-U.S. Non-Affiliates					(8,353,132)	7,536,230
2199999. Total Accident and Health - Non-Affiliates					0	24,803,691
2299999. Total Accident and Health					0	24,803,691
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					19,541,387	55,675,807
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					213,349,203	28,137,775
9999999 Totals - Life, Annuity and Accident and Health					232,890,590	83,813,582

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
16094	81-4741212	12/31/2016	Squire Reassurance Company II, Inc	MI	COFW/I	XXXL	5,890,115,424	345,067,495	411,723,207	27,476,729	0	0	0	235,816,410
16094	81-4741212	12/31/2016	Squire Reassurance Company II, Inc	MI	COFW/G	XXXL	219,386,200	31,428,209	34,005,640	10,660,315	0	0	0	21,477,790
0199999. General Account - Authorized U.S. Affiliates - Captive							6,109,501,624	376,495,704	445,728,847	38,137,044	0	0	0	257,294,200
78620	38-2764383	12/30/1988	Brooke Life Insurance Company	MI	CO/I	OL	29,057,683	15,612,772	16,796,260	297,542	0	0	0	0
78620	38-2764383	10/01/1990	Brooke Life Insurance Company	MI	CO/I	OL	11,510,625	8,356,713	9,230,370	224,771	0	0	0	0
0299999. General Account - Authorized U.S. Affiliates - Other							40,568,308	23,969,485	26,026,630	522,313	0	0	0	0
0399999. Total General Account - Authorized U.S. Affiliates							6,150,069,932	400,465,189	471,755,477	38,659,357	0	0	0	257,294,200
0699999. Total General Account - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
0799999. Total General Account - Authorized Affiliates							6,150,069,932	400,465,189	471,755,477	38,659,357	0	0	0	257,294,200
60895	35-0145825	04/01/1987	American United Life Insurance Company	IN	CO/I	OL	979,778	25,679	44,466	35,870	0	0	0	0
60895	35-0145825	10/24/1988	American United Life Insurance Company	IN	CO/I	OL	10,154,399	212,517	216,041	302,439	0	0	0	0
60895	35-0145825	01/01/1989	American United Life Insurance Company	IN	CO/I	OL	2,326,546,586	27,460,748	26,318,779	5,075,989	0	0	0	0
60895	35-0145825	01/01/1989	American United Life Insurance Company	IN	CO/I	XXXL	69,994,895	671,691	684,364	166,443	0	0	0	0
60895	35-0145825	10/01/1991	American United Life Insurance Company	IN	CO/I	OL	496,843	29,220	34,637	40,346	0	0	0	0
60895	35-0145825	10/01/1991	American United Life Insurance Company	IN	CO/I	XXXL	186,788	1,551	2,564	8,318	0	0	0	0
60895	35-0145825	01/01/1993	American United Life Insurance Company	IN	CO/I	OL	47,666	1,703	1,516	2,848	0	0	0	0
60895	35-0145825	01/01/1993	American United Life Insurance Company	IN	CO/I	XXXL	254,580	6,246	6,073	1,692	0	0	0	0
60895	35-0145825	05/01/1994	American United Life Insurance Company	IN	CO/I	OL	149,580	1,092	981	1,724	0	0	0	0
60895	35-0145825	06/01/1996	American United Life Insurance Company	IN	CO/I	OL	455,601	20,343	18,975	2,577	0	0	0	0
60895	35-0145825	06/01/1996	American United Life Insurance Company	IN	CO/I	XXXL	45,311	712	643	600	0	0	0	0
60895	35-0145825	10/15/1994	American United Life Insurance Company	IN	YRT/I	OL	4,374,907	65,646	65,648	(102,782)	0	0	0	0
60895	35-0145825	10/15/1994	American United Life Insurance Company	IN	YRT/I	AXXX	14,391,728	339,713	314,761	227,946	0	0	0	0
60895	35-0145825	10/24/1988	American United Life Insurance Company	IN	YRT/I	OL	1,389,190	31,222	30,668	13,998	0	0	0	0
60895	35-0145825	04/01/1993	American United Life Insurance Company	IN	YRT/I	OL	23,849	147	137	108	0	0	0	0
60895	35-0145825	01/01/1998	American United Life Insurance Company	IN	CO/I	OL	969,680,342	7,254,052	6,855,405	1,436,464	0	0	0	0
60895	35-0145825	01/01/1998	American United Life Insurance Company	IN	CO/I	XXXL	227,094,400	10,450,743	12,973,564	336,413	0	0	0	0
60895	35-0145825	01/01/1998	American United Life Insurance Company	IN	YRT/I	AXXX	12,102,122	85,734	82,865	192,872	0	0	0	0
60895	35-0145825	01/01/1998	American United Life Insurance Company	IN	YRT/I	OL	32,824,657	296,365	277,570	523,128	0	0	0	0
61492	44-0188050	01/01/2000	Athene Annuity & Life Assurance Company	DE	CO/I	XXXL	179,606,803	1,771,926	2,022,465	2,291,478	0	0	0	0
61492	44-0188050	05/08/1995	Athene Annuity & Life Assurance Company	DE	YRT/I	OL	40,266	8,466	326	36	0	0	0	0
61492	44-0188050	05/08/1995	Athene Annuity & Life Assurance Company	DE	YRT/I	AXXX	1,252,669	15,876	14,500	10,748	0	0	0	0
62345	47-0766667	12/01/1986	Berkshire Hathaway Life Insurance Company	NE	YRT/I	OL	2,314,888	64,520	59,218	73,965	0	0	0	0
80659	82-4533188	11/22/2000	Canada Life Assurance Company (U.S. Branch)	MI	CO/I	OL	175,741	71,009	66,047	40	0	0	0	0
80659	82-4533188	11/22/2000	Canada Life Assurance Company (U.S. Branch)	MI	CO/I	XXXL	1,260,140,002	88,942,850	90,776,817	1,992,269	0	0	0	0
80659	82-4533188	01/01/1994	Canada Life Assurance Company (U.S. Branch)	MI	YRT/I	OL	349,234	4,582	14,365	11,109	0	0	0	0
80659	82-4533188	01/01/1994	Canada Life Assurance Company (U.S. Branch)	MI	YRT/I	AXXX	6,671,478	85,929	84,234	64,490	0	0	0	0
80659	82-4533188	02/28/1996	Canada Life Assurance Company (U.S. Branch)	MI	YRT/I	OL	99,993	660	13,414	3,996	0	0	0	0
62308	06-0303370	06/01/1962	Connecticut General Life Insurance Company	CT	YRT/I	OL	3,281,964	131,925	115,748	142,552	0	0	0	0
71404	47-0463747	10/01/1997	Continental General Insurance Company	TX	CO/I	OA	0	76,936	65,193	0	0	0	0	0
71404	47-0463747	10/01/1997	Continental General Insurance Company	TX	CO/I	OL	4,071,183	2,248,339	2,384,218	42,479	0	0	0	0
71404	47-0463747	10/01/1997	Continental General Insurance Company	TX	CO/G	OA	0	18,118	15,928	0	0	0	0	0
68276	48-1024691	04/01/1987	Employers Reassurance Corporation	KS	CO/I	OL	2,470,452	47,369	63,697	61,760	0	0	0	0
68276	48-1024691	08/01/1987	Employers Reassurance Corporation	KS	CO/I	OL	1,605,639,980	20,443,809	20,250,060	6,746,572	0	0	0	0
68276	48-1024691	08/01/1987	Employers Reassurance Corporation	KS	CO/I	XXXL	194,896,522	10,872,751	12,706,917	108,479	0	0	0	0
68276	48-1024691	01/01/1985	Employers Reassurance Corporation	KS	YRT/I	OL	35,038,648	226,937	249,753	145,356	0	0	0	0
68276	48-1024691	01/01/1985	Employers Reassurance Corporation	KS	YRT/I	AXXX	30,642,066	815,041	774,729	581,717	0	0	0	0
68276	48-1024691	07/01/1994	Employers Reassurance Corporation	KS	CO/I	OL	3,261,694	57,654	61,513	46,921	0	0	0	0
68276	48-1024691	07/01/1994	Employers Reassurance Corporation	KS	CO/I	XXXL	269,335	2,682	2,354	3,875	0	0	0	0
68276	48-1024691	07/01/1994	Employers Reassurance Corporation	KS	YRT/I	AXXX	983,390	10,257	10,992	26,243	0	0	0	0
68276	48-1024691	06/01/1991	Employers Reassurance Corporation	KS	YRT/I	OL	4,055,275	66,949	62,587	108,219	0	0	0	0
86258	13-2572994	01/01/1987	General Re Life Corporation	CT	CO/I	OL	500,000	8,175	3,522	21,792	0	0	0	0
86258	13-2572994	06/01/1992	General Re Life Corporation	CT	YRT/I	AXXX	218,839	8,907	8,877	0	0	0	0	0
86258	13-2572994	10/01/1991	General Re Life Corporation	CT	CO/I	OL	320,443	26,926	32,620	50,853	0	0	0	0
86258	13-2572994	10/01/1991	General Re Life Corporation	CT	CO/I	XXXL	416,477	7,692	8,548	2,230	0	0	0	0
86258	13-2572994	04/01/1968	General Re Life Corporation	CT	YRT/I	OL	31,239,431	956,569	908,625	1,384,421	0	0	0	0
86258	13-2572994	08/01/1972	General Re Life Corporation	CT	YRT/I	OL	3,836	236	237	966	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
86258	13-2572994	10/23/1995	General Re Life Corporation	CT	YRT/I	OL	10,188	173	267	(382)	0	0	0	0
86258	13-2572994	06/01/1991	General Re Life Corporation	CT	YRT/I	OL	2,730,000	40,274	39,327	(4,964)	0	0	0	0
86258	13-2572994	07/12/1993	General Re Life Corporation	CT	OTH/I	ADB	0	59	59	112	0	0	0	0
86258	13-2572994	07/12/1993	General Re Life Corporation	CT	CO/I	OL	1,057,750	6,571	6,273	11,287	0	0	0	0
86258	13-2572994	07/12/1993	General Re Life Corporation	CT	CO/I	XXXL	738,063	2,932	2,925	7,876	0	0	0	0
86258	13-2572994	07/12/1993	General Re Life Corporation	CT	YRT/I	AXXX	466,740	2,169	1,976	7,552	0	0	0	0
86258	13-2572994	07/12/1993	General Re Life Corporation	CT	YRT/I	OL	3,488,046	41,865	43,385	56,441	0	0	0	0
88340	59-2859797	04/01/1981	Hannover Life Reassurance Company of America	FL	CO/I	OL	50,000	1,350	1,200	2,763	0	0	0	0
88340	59-2859797	04/01/1981	Hannover Life Reassurance Company of America	FL	YRT/I	OL	50,214,835	1,396,386	1,557,789	1,560,015	0	0	0	0
88340	59-2859797	12/01/1982	Hannover Life Reassurance Company of America	FL	YRT/I	OL	300,000	5,550	5,000	1,675	0	0	0	0
88340	59-2859797	01/01/1986	Hannover Life Reassurance Company of America	FL	CO/I	OL	1,460,440	164,553	147,553	34,729	0	0	0	0
88340	59-2859797	04/01/1987	Hannover Life Reassurance Company of America	FL	CO/I	OL	3,818,247	79,703	93,149	106,171	0	0	0	0
88340	59-2859797	08/24/1987	Hannover Life Reassurance Company of America	FL	YRT/I	OL	674,455	21,087	9,926	9,346	0	0	0	0
88340	59-2859797	10/24/1988	Hannover Life Reassurance Company of America	FL	YRT/I	OL	3,442,136	344,836	397,843	97,904	0	0	0	0
88340	59-2859797	10/24/1988	Hannover Life Reassurance Company of America	FL	CO/I	OL	1,249,988	54,738	50,432	106,059	0	0	0	0
88340	59-2859797	10/01/1991	Hannover Life Reassurance Company of America	FL	YRT/I	OL	639,093	8,726	207,458	310,424	0	0	0	0
88340	59-2859797	10/23/1995	Hannover Life Reassurance Company of America	FL	YRT/I	OL	1,028,618	37,625	51,182	29,798	0	0	0	0
88340	59-2859797	03/01/1996	Hannover Life Reassurance Company of America	FL	CO/I	OL	11,764,350	95,558	91,097	542,803	0	0	0	0
88340	59-2859797	03/01/1996	Hannover Life Reassurance Company of America	FL	CO/I	XXXL	135,934	2,135	1,930	1,799	0	0	0	0
88340	59-2859797	05/15/1997	Hannover Life Reassurance Company of America	FL	CO/I	OL	0	0	10,848	52,245	0	0	0	0
88340	59-2859797	02/01/1998	Hannover Life Reassurance Company of America	FL	CO/I	OL	283,261,926	3,836,290	3,684,255	759,164	0	0	0	0
88340	59-2859797	02/01/1998	Hannover Life Reassurance Company of America	FL	CO/I	XXXL	1,471,031	20,870	24,391	15,092	0	0	0	0
88340	59-2859797	02/01/1998	Hannover Life Reassurance Company of America	FL	YRT/I	OL	3,477,646	127,730	148,959	380,439	0	0	0	0
88340	59-2859797	02/01/1998	Hannover Life Reassurance Company of America	FL	YRT/I	AXXX	1,879,345	65,289	75,967	45	0	0	0	0
88340	59-2859797	01/01/2000	Hannover Life Reassurance Company of America	FL	CO/I	XXXL	6,214,164	58,610	75,596	77,576	0	0	0	0
88340	59-2859797	10/01/1987	Hannover Life Reassurance Company of America	FL	YRT/I	OL	47,188,211	6,973	0	271,458	0	0	0	0
88340	59-2859797	04/01/1993	Hannover Life Reassurance Company of America	FL	YRT/I	OL	259,000	140,172	137,542	70,068	0	0	0	0
70815	06-0838648	01/01/2001	Hartford Life and Accident Insurance Company	CT	CO/G	OL	14,746,539	10,947,484	10,933,951	103,899	0	0	0	0
65242	35-0457540	10/01/1999	Lafayette Life Insurance Company	OH	CO/I	OA	0	2,403,640	2,638,921	0	0	0	0	0
65676	35-0472300	12/01/1996	Lincoln National Life Insurance Company	IN	ADB/I	OL	0	44,460	48,639	0	0	0	0	0
65676	35-0472300	09/08/1997	Lincoln National Life Insurance Company	IN	CO/I	OL	163,500	3,442	3,255	39,534	0	0	0	0
65676	35-0472300	01/01/1982	Lincoln National Life Insurance Company	IN	YRT/I	OL	552,114	21,280	19,186	0	0	0	0	0
65676	35-0472300	03/01/1996	Lincoln National Life Insurance Company	IN	YRT/I	OL	164,847,811	3,893,378	3,931,193	2,587,828	0	0	0	0
65676	35-0472300	03/01/1996	Lincoln National Life Insurance Company	IN	YRT/I	AXXX	12,620,423	260,881	254,471	1,350,390	0	0	0	0
65676	35-0472300	07/01/1951	Lincoln National Life Insurance Company	IN	YRT/I	OL	93,844,618	168,616	171,579	261,188	0	0	0	0
65676	35-0472300	07/01/1951	Lincoln National Life Insurance Company	IN	YRT/I	XXXL	83,364,640	69,714	75,201	430	0	0	0	0
65676	35-0472300	11/01/1966	Lincoln National Life Insurance Company	IN	YRT/I	OL	42,974,397	519,344	525,342	598,849	0	0	0	0
65676	35-0472300	09/01/1986	Lincoln National Life Insurance Company	IN	YRT/I	OL	569,892	25,960	73,815	38,329	0	0	0	0
65676	35-0472300	09/01/1987	Lincoln National Life Insurance Company	IN	YRT/I	OL	1,614,162	39,119	37,646	40,159	0	0	0	0
65676	35-0472300	11/01/1988	Lincoln National Life Insurance Company	IN	YRT/I	OL	2,469,429	107,547	180,716	229,178	0	0	0	0
65676	35-0472300	01/01/1990	Lincoln National Life Insurance Company	IN	YRT/I	OL	7,799,502	781,495	740,108	779,770	0	0	0	0
65676	35-0472300	10/01/1977	Lincoln National Life Insurance Company	IN	CO/I	OL	1,194,894,927	8,167,303	7,616,443	1,468,577	0	0	0	0
65676	35-0472300	10/01/1977	Lincoln National Life Insurance Company	IN	CO/I	XXXL	352,013,489	24,086,712	25,994,169	432,640	0	0	0	0
65676	35-0472300	10/01/1980	Lincoln National Life Insurance Company	IN	YRT/I	AXXX	2,511,438	14,846	13,931	33,590	0	0	0	0
65676	35-0472300	10/01/1980	Lincoln National Life Insurance Company	IN	YRT/I	OL	15,436,011	104,048	93,441	206,451	0	0	0	0
65676	35-0472300	03/01/1955	Lincoln National Life Insurance Company	IN	OTH/I	ADB	0	1,170	1,317	1,710	0	0	0	0
65676	35-0472300	03/01/1955	Lincoln National Life Insurance Company	IN	CO/I	OL	4,808,075	37,694	36,146	49,070	0	0	0	0
65676	35-0472300	03/01/1955	Lincoln National Life Insurance Company	IN	CO/I	XXXL	4,017,375	18,842	18,441	41,000	0	0	0	0
65676	35-0472300	03/01/1955	Lincoln National Life Insurance Company	IN	YRT/I	AXXX	15,316,327	110,636	108,728	185,383	0	0	0	0
65676	35-0472300	03/01/1955	Lincoln National Life Insurance Company	IN	YRT/I	OL	49,774,552	1,124,420	1,195,609	602,452	0	0	0	0
65676	35-0472300	03/01/1955	Lincoln National Life Insurance Company	IN	YRT/I	XXXL	93,824	122	488	1,136	0	0	0	0
65978	13-5581829	12/15/1990	Metropolitan Life Insurance Company	NY	CO/I	FA	0	181,820	365,482	0	0	0	0	0
66346	58-0828824	09/08/1997	Munich American Reassurance Company	GA	CO/I	OL	120,070,879	1,745,533	1,948,760	1,933,424	0	0	0	0
66346	58-0828824	09/08/1997	Munich American Reassurance Company	GA	CO/I	XXXL	48,025,714	336,794	311,794	66,906	0	0	0	0
66346	58-0828824	02/05/1975	Munich American Reassurance Company	GA	YRT/I	OL	91,676,191	1,782,099	1,843,149	1,063,370	0	0	0	0
66346	58-0828824	02/05/1975	Munich American Reassurance Company	GA	YRT/I	AXXX	60,372,244	1,180,817	1,257,173	1,583,792	0	0	0	0

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
66346	58-0828824	06/01/2001	Munich American Reassurance Company	GA	CO/I	OL	37,130,243	307,152	337,049	512,869	0	0	0	0
66346	58-0828824	06/01/2001	Munich American Reassurance Company	GA	YRT/I	AXXX	14,302,717	255,725	282,697	254,092	0	0	0	0
66346	58-0828824	06/01/2001	Munich American Reassurance Company	GA	YRT/I	OL	30,909,464	342,067	332,257	549,116	0	0	0	0
66346	58-0828824	05/15/1976	Munich American Reassurance Company	GA	OTH/I	ADB	0	59	59	162	0	0	0	0
66346	58-0828824	05/15/1976	Munich American Reassurance Company	GA	CO/I	OL	100,000	8,742	9,214	8,531	0	0	0	0
66346	58-0828824	05/15/1976	Munich American Reassurance Company	GA	YRT/I	OL	1,426,230	30,734	31,866	52,456	0	0	0	0
93734	43-1240953	07/01/2003	Nassau Life and Annuity Company	CT	CO/I	OL	8,735,749	3,176,715	3,363,682	353,545	0	0	0	0
66540	84-6024157	09/01/1985	National Farmers Union Life Insurance Company	TX	CO/I	OL	1,671,355	2,477,767	2,575,937	1,437	0	0	0	0
66974	36-2428931	11/30/1999	North American Company for Life And Health Insurance	IA	CO/G	OA	0	71,026,229	81,176,833	1,192,848	0	0	0	0
88099	75-1608507	02/02/1976	Optimum Re Insurance Company	TX	CO/I	OL	1,405,000	58,960	58,750	50,743	0	0	0	0
88099	75-1608507	06/01/1980	Optimum Re Insurance Company	TX	CO/I	OL	4,201,800	53,800	57,290	49,700	0	0	0	0
88099	75-1608507	05/01/1990	Optimum Re Insurance Company	TX	CO/I	OL	37,489,841	344,689	329,183	510,426	0	0	0	0
88099	75-1608507	08/01/1974	Optimum Re Insurance Company	TX	YRT/I	OL	2,326,858	33,206	32,260	12,147	0	0	0	0
88099	75-1608507	10/30/1978	Optimum Re Insurance Company	TX	YRT/I	OL	2,807,166	67,709	84,793	14,643	0	0	0	0
88099	75-1608507	11/01/1988	Optimum Re Insurance Company	TX	YRT/I	OL	9,989,561	478,310	435,091	4,258	0	0	0	0
88099	75-1608507	01/01/1990	Optimum Re Insurance Company	TX	YRT/I	OL	7,198,986	107,697	124,333	1,384,601	0	0	0	0
88099	75-1608507	09/01/1990	Optimum Re Insurance Company	TX	YRT/I	OL	2,319,566	19,135	17,744	407,438	0	0	0	0
88099	75-1608507	05/01/1994	Optimum Re Insurance Company	TX	YRT/I	OL	331,670	2,098	1,898	0	0	0	0	0
88099	75-1608507	09/01/1984	Optimum Re Insurance Company	TX	YRT/I	OL	3,163,366	138,733	131,758	0	0	0	0	0
88099	75-1608507	09/01/1986	Optimum Re Insurance Company	TX	YRT/I	OL	1,322,206	40,062	40,053	0	0	0	0	0
88099	75-1608507	09/01/1987	Optimum Re Insurance Company	TX	YRT/I	OL	7,515,951	527,265	495,293	0	0	0	0	0
88099	75-1608507	09/01/1996	Optimum Re Insurance Company	TX	YRT/I	OL	247,209	3,993	3,677	0	0	0	0	0
88099	75-1608507	05/08/1995	Optimum Re Insurance Company	TX	YRT/I	OL	0	0	12,488	0	0	0	0	0
88099	75-1608507	01/01/1982	Optimum Re Insurance Company	TX	YRT/I	OL	311,780	12,495	60,695	0	0	0	0	0
88099	75-1608507	05/01/1990	Optimum Re Insurance Company	TX	YRT/I	OL	7,033,712	73,709	70,578	(42,633)	0	0	0	0
88099	75-1608507	06/01/1991	Optimum Re Insurance Company	TX	YRT/I	OL	57,500	0	0	4,461	0	0	0	0
76112	86-0216483	10/01/1991	Oxford Life Insurance Company	AZ	CO/I	OA	0	5,336,400	5,444,585	0	0	0	0	0
67466	95-1079000	07/29/2002	Pacific Life Insurance Company	NE	CO/I	XXXL	1,065,563,196	65,131,842	70,642,745	2,360,863	0	0	0	0
67466	95-1079000	07/29/2002	Pacific Life Insurance Company	NE	CO/I	OL	349,860	144,871	95,651	0	0	0	0	0
67466	95-1079000	09/08/1997	Pacific Life Insurance Company	NE	CO/I	OL	5,148,515	65,069	68,070	96,759	0	0	0	0
67466	95-1079000	04/01/1982	Pacific Life Insurance Company	NE	YRT/I	OL	11,999,855	542,754	507,414	554,543	0	0	0	0
67466	95-1079000	04/01/1982	Pacific Life Insurance Company	NE	YRT/I	AXXX	2,080,659	68,505	62,768	53,328	0	0	0	0
93548	06-1045829	07/01/2002	PHL Variable Insurance Company	CT	CO/I	OA	0	632,905	1,173,987	0	0	0	0	0
93548	06-1045829	07/01/2002	PHL Variable Insurance Company	CT	CO/I	OL	68,774,670	3,092,026	3,090,904	0	0	0	0	0
68241	22-1211670	12/01/1981	Prudential Insurance Company of America	NJ	YRT/I	OL	0	0	0	2,518	0	0	0	0
93572	43-1235868	07/29/2002	RGA Reinsurance Company	MO	CO/G	OA	0	3,793,447	4,679,794	0	0	0	0	0
93572	43-1235868	05/01/2000	RGA Reinsurance Company	MO	CO/I	OA	0	45,493,905	52,212,362	123,871	0	0	0	0
93572	43-1235868	10/24/1988	RGA Reinsurance Company	MO	CO/I	OL	1,567,835	66,423	60,957	223,880	0	0	0	0
93572	43-1235868	04/01/1993	RGA Reinsurance Company	MO	CO/I	OL	640,188	93,589	94,333	0	0	0	0	0
93572	43-1235868	04/01/1993	RGA Reinsurance Company	MO	CO/I	XXXL	1,098,418	56,315	80,665	6,189	0	0	0	0
93572	43-1235868	04/01/1993	RGA Reinsurance Company	MO	CO/I	AXXX	500,000	19,192	17,522	11,645	0	0	0	0
93572	43-1235868	04/15/1993	RGA Reinsurance Company	MO	CO/I	OL	3,697,568	60,916	62,863	80,072	0	0	0	0
93572	43-1235868	05/01/1994	RGA Reinsurance Company	MO	CO/I	OL	149,580	1,092	981	2,684	0	0	0	0
93572	43-1235868	05/01/1994	RGA Reinsurance Company	MO	CO/I	XXXL	184,932	3,935	4,808	519,624	0	0	0	0
93572	43-1235868	05/01/1994	RGA Reinsurance Company	MO	YRT/I	XXXL	162,195	3,606	4,096	0	0	0	0	0
93572	43-1235868	05/01/1996	RGA Reinsurance Company	MO	CO/I	OL	0	965	841	903	0	0	0	0
93572	43-1235868	06/01/1996	RGA Reinsurance Company	MO	CO/I	OL	9,949,865	105,193	100,903	253,693	0	0	0	0
93572	43-1235868	06/01/1996	RGA Reinsurance Company	MO	CO/I	XXXL	1,526,782	34,409	36,708	5,456	0	0	0	0
93572	43-1235868	02/01/1998	RGA Reinsurance Company	MO	CO/I	OL	429,018,659	5,857,403	5,671,867	1,236,268	0	0	0	0
93572	43-1235868	02/01/1998	RGA Reinsurance Company	MO	CO/I	XXXL	4,907,110	65,303	75,718	54,613	0	0	0	0
93572	43-1235868	01/01/2000	RGA Reinsurance Company	MO	CO/I	XXXL	9,961,626	98,395	117,947	124,784	0	0	0	0
93572	43-1235868	07/29/2002	RGA Reinsurance Company	MO	CO/I	OL	286,650,831	4,505,245	4,917,574	3,176,670	0	0	0	0
93572	43-1235868	07/29/2002	RGA Reinsurance Company	MO	CO/I	XXXL	1,457,657,832	66,728,469	78,331,281	4,523,280	0	0	0	0
93572	43-1235868	02/15/1981	RGA Reinsurance Company	MO	YRT/I	OL	1,606,658	26,225	25,690	49,652	0	0	0	0
93572	43-1235868	08/01/1986	RGA Reinsurance Company	MO	YRT/I	OL	321,992	15,349	17,868	16,530	0	0	0	0
93572	43-1235868	08/01/1986	RGA Reinsurance Company	MO	YRT/I	OL	694,884	14,456	14,276	14,229	0	0	0	0

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
93572	43-1235868	05/01/1987	RGA Reinsurance Company	MO	YRT/I	OL	299,176,470	4,739,436	4,775,001	8,373,829	0	0	0	0
93572	43-1235868	05/01/1987	RGA Reinsurance Company	MO	YRT/I	XXXL	5,307,386	47,075	47,418	0	0	0	0	0
93572	43-1235868	10/24/1988	RGA Reinsurance Company	MO	YRT/I	OL	3,654,640	100,901	105,099	348,964	0	0	0	0
93572	43-1235868	10/24/1988	RGA Reinsurance Company	MO	YRT/I	AXXX	167,001,588	2,595,475	2,423,380	3,317,115	0	0	0	0
93572	43-1235868	11/01/1993	RGA Reinsurance Company	MO	YRT/I	OL	3,900,214	126,701	131,278	0	0	0	0	0
93572	43-1235868	11/01/1988	RGA Reinsurance Company	MO	YRT/I	OL	734,001	19,469	18,427	21,282	0	0	0	0
93572	43-1235868	09/01/1993	RGA Reinsurance Company	MO	YRT/I	OL	91,241	3,197	2,747	7,776	0	0	0	0
93572	43-1235868	10/23/1995	RGA Reinsurance Company	MO	YRT/I	OL	10,188	173	267	(382)	0	0	0	0
93572	43-1235868	02/28/1996	RGA Reinsurance Company	MO	YRT/I	OL	99,993	660	13,414	3,996	0	0	0	0
93572	43-1235868	12/02/1996	RGA Reinsurance Company	MO	YRT/I	OL	918,437	36,792	37,501	212,404	0	0	0	0
93572	43-1235868	04/01/1997	RGA Reinsurance Company	MO	YRT/I	OL	825,000	15,998	18,102	18,728	0	0	0	0
93572	43-1235868	02/01/1998	RGA Reinsurance Company	MO	YRT/I	OL	5,163,358	183,892	221,687	624,285	0	0	0	0
93572	43-1235868	02/01/1998	RGA Reinsurance Company	MO	YRT/I	AXXX	1,714,376	44,999	54,849	170	0	0	0	0
93572	43-1235868	04/01/1999	RGA Reinsurance Company	MO	YRT/I	OL	17,710	888	6,334	594	0	0	0	0
93572	43-1235868	04/01/1999	RGA Reinsurance Company	MO	YRT/I	AXXX	0	0	34,103	6,259	0	0	0	0
93572	43-1235868	09/01/1993	RGA Reinsurance Company	MO	CO/I	OL	367,627,291	3,739,749	3,880,797	593,665	0	0	0	0
93572	43-1235868	09/01/1993	RGA Reinsurance Company	MO	CO/I	XXXL	2,691,570,968	83,354,264	96,954,804	4,346,499	0	0	0	0
93572	43-1235868	09/01/1993	RGA Reinsurance Company	MO	YRT/I	AXXX	41,743,708	364,158	421,643	2,292,858	0	0	0	0
93572	43-1235868	09/01/1993	RGA Reinsurance Company	MO	YRT/I	OL	154,247,309	4,678,208	4,370,829	8,472,346	0	0	0	0
93572	43-1235868	01/01/1990	RGA Reinsurance Company	MO	OTH/I	ADB	0	115	134	228	0	0	0	0
93572	43-1235868	01/01/1990	RGA Reinsurance Company	MO	YRT/I	AXXX	53,383,687	565,832	588,650	546,644	0	0	0	0
93572	43-1235868	01/01/1990	RGA Reinsurance Company	MO	YRT/I	OL	24,827,049	237,164	173,455	254,227	0	0	0	0
93572	43-1235868	01/01/1990	RGA Reinsurance Company	MO	YRT/I	XXXL	337,500	1,933	1,773	3,456	0	0	0	0
64688	75-6020048	07/29/2002	SCOR Global Life Americas Reinsurance Company	DE	ADB/I	OL	0	101,234	112,624	0	0	0	0	0
64688	75-6020048	12/31/1986	SCOR Global Life Americas Reinsurance Company	DE	CO/G	OL	986,441	474,838	483,350	0	0	0	0	0
64688	75-6020048	01/01/2000	SCOR Global Life Americas Reinsurance Company	DE	CO/I	OL	56,175	15,369	14,480	32,826	0	0	0	0
64688	75-6020048	01/01/2000	SCOR Global Life Americas Reinsurance Company	DE	CO/I	XXXL	237,096,390	16,191,241	16,485,900	394,596	0	0	0	0
64688	75-6020048	01/01/2000	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL	270,000	821	746	8,428	0	0	0	0
64688	75-6020048	01/01/2000	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	AXXX	32,645,775	423,195	394,907	262,543	0	0	0	0
64688	75-6020048	08/01/1990	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	578,836	11,112	10,099	23,287	0	0	0	0
87017	62-1003368	10/01/1997	SCOR Global Life Reinsurance Company of Delaware	DE	CO/I	OL	176,340,490	2,085,942	2,303,735	1,163,358	0	0	0	0
87017	62-1003368	10/01/1997	SCOR Global Life Reinsurance Company of Delaware	DE	CO/I	OL	557,467	53,673	51,100	978	0	0	0	0
87017	62-1003368	10/01/1997	SCOR Global Life Reinsurance Company of Delaware	DE	CO/I	XXXL	459,638,173	23,883,008	24,532,694	1,096,854	0	0	0	0
87017	62-1003368	10/01/1997	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	2,027,426	37,088	34,956	18,671	0	0	0	0
87017	62-1003368	10/01/1997	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	AXXX	7,803,079	185,125	201,644	135,940	0	0	0	0
87017	62-1003368	10/01/1997	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	AXXX	4,459,414	23,645	21,784	13,915	0	0	0	0
87017	62-1003368	10/01/1997	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	1,210,971	19,892	26,193	31,208	0	0	0	0
87017	62-1003368	03/01/1999	SCOR Global Life Reinsurance Company of Delaware	DE	CO/I	OL	439,798,936	3,435,331	3,219,835	511,256	0	0	0	0
87017	62-1003368	03/01/1999	SCOR Global Life Reinsurance Company of Delaware	DE	CO/I	XXXL	63,174,545	3,556,210	3,911,599	73,439	0	0	0	0
87017	62-1003368	03/01/1999	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	AXXX	5,755,895	31,880	33,051	112,382	0	0	0	0
87017	62-1003368	03/01/1999	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	6,348,461	63,861	61,130	123,952	0	0	0	0
97071	13-3126819	01/01/2004	SCOR Global Life USA Reinsurance Company	DE	OTH/I	ADB	0	0	160,646	25,781	0	0	0	0
97071	13-3126819	01/01/2005	SCOR Global Life USA Reinsurance Company	DE	CO/I	XXXL	834,702,639	27,623,803	30,644,170	1,736,020	0	0	0	0
97071	13-3126819	01/01/2005	SCOR Global Life USA Reinsurance Company	DE	YRT/I	AXXX	17,033,576	411,915	430,614	430,339	0	0	0	0
97071	13-3126819	01/01/2005	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	11,001,949	74,791	69,559	277,955	0	0	0	0
68675	48-0409770	06/01/1991	Security Benefit Life Insurance Company	KS	YRT/I	OL	252,500	0	0	10,852	0	0	0	0
68713	84-0499703	03/01/1992	Security Life of Denver Insurance Company	CO	CO/I	OL	1,083,563,705	12,789,567	11,904,917	1,789,932	0	0	0	0
68713	84-0499703	03/01/1992	Security Life of Denver Insurance Company	CO	CO/I	XXXL	137,845	10,929	11,852	228	0	0	0	0
68713	84-0499703	02/01/1998	Security Life of Denver Insurance Company	CO	CO/I	OL	245,865,939	3,412,690	3,265,193	561,692	0	0	0	0
68713	84-0499703	02/01/1998	Security Life of Denver Insurance Company	CO	CO/I	XXXL	44,940	1,634	1,674	160	0	0	0	0
68713	84-0499703	01/01/2000	Security Life of Denver Insurance Company	CO	CO/I	XXXL	753,923	6,604	6,247	9,717	0	0	0	0
68713	84-0499703	10/01/1990	Security Life of Denver Insurance Company	CO	YRT/I	OL	93,701,985	1,106,955	1,106,582	1,520,835	0	0	0	0
68713	84-0499703	10/01/1990	Security Life of Denver Insurance Company	CO	YRT/I	AXXX	11,355,347	374,991	375,845	574,088	0	0	0	0
68713	84-0499703	02/01/1998	Security Life of Denver Insurance Company	CO	YRT/I	AXXX	170,000	3,485	3,144	0	0	0	0	0
68713	84-0499703	09/01/1992	Security Life of Denver Insurance Company	CO	CO/I	OL	25,405,216	228,850	228,687	108,745	0	0	0	0
68713	84-0499703	09/01/1992	Security Life of Denver Insurance Company	CO	CO/I	XXXL	304,397,245	13,252,799	15,225,166	1,302,954	0	0	0	0

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
68713	84-0499703	01/01/1965	Security Life of Denver Insurance Company	CO	YRT/I	AXXX	154,175,798	66,959,472	64,042,500	3,235,257	0	0	0	0
68713	84-0499703	01/01/1965	Security Life of Denver Insurance Company	CO	YRT/I	OL	4,652,959	141,380	201,596	97,471	0	0	0	0
68713	84-0499703	04/28/2000	Security Life of Denver Insurance Company	CO	ACO/I	OA	0	7,233,749	7,748,025	0	0	0	0	0
68713	84-0499703	01/01/2000	Security Life of Denver Insurance Company	CO	CO/I	OL	52,239,076	40,345,682	39,666,868	0	0	0	0	0
68713	84-0499703	07/01/2002	Security Life of Denver Insurance Company	CO	CO/I	OL	28,984,244	25,594,093	25,478,883	0	0	0	0	0
82627	06-0839705	10/01/1991	Swiss Re Life & Health America Inc	MO	CO/I	OL	1,516,855,723	18,810,052	18,071,719	4,811,791	0	0	0	0
82627	06-0839705	10/01/1991	Swiss Re Life & Health America Inc	MO	CO/I	XXXL	1,277,914,762	53,189,562	67,286,240	(712,769)	0	0	0	0
82627	06-0839705	01/01/1988	Swiss Re Life & Health America Inc	MO	CO/I	OL	990,440	11,006	11,033	17,332	0	0	0	0
82627	06-0839705	02/01/1998	Swiss Re Life & Health America Inc	MO	CO/I	OL	1,382,588	13,956	12,660	(87)	0	0	0	0
82627	06-0839705	07/22/1983	Swiss Re Life & Health America Inc	MO	YRT/I	OL	317,528,908	5,996,392	6,556,114	3,165,191	0	0	0	0
82627	06-0839705	07/22/1983	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL	2,653,694	23,537	23,709	263,097	0	0	0	0
82627	06-0839705	07/22/1983	Swiss Re Life & Health America Inc	MO	YRT/I	AXXX	188,694,486	3,664,308	3,381,986	3,561,273	0	0	0	0
82627	06-0839705	02/14/1974	Swiss Re Life & Health America Inc	MO	YRT/I	OL	2,889,524	55,209	22,514	7,760	0	0	0	0
82627	06-0839705	07/01/1980	Swiss Re Life & Health America Inc	MO	YRT/I	OL	315,219	4,134	4,134	0	0	0	0	0
82627	06-0839705	07/01/1980	Swiss Re Life & Health America Inc	MO	YRT/I	OL	76,479	468	468	60,619	0	0	0	0
82627	06-0839705	08/14/1990	Swiss Re Life & Health America Inc	MO	YRT/I	OL	292,968	9,150	8,332	0	0	0	0	0
82627	06-0839705	01/01/1991	Swiss Re Life & Health America Inc	MO	YRT/I	OL	4,177,177	61,945	58,715	2,419	0	0	0	0
82627	06-0839705	10/01/1991	Swiss Re Life & Health America Inc	MO	YRT/I	OL	0	0	501	0	0	0	0	0
82627	06-0839705	02/01/1998	Swiss Re Life & Health America Inc	MO	YRT/I	AXXX	0	0	56,700	0	0	0	0	0
82627	06-0839705	10/01/1995	Swiss Re Life & Health America Inc	MO	CO/I	OL	84,189,963	766,336	806,660	1,151,254	0	0	0	0
82627	06-0839705	10/01/1995	Swiss Re Life & Health America Inc	MO	CO/I	XXXL	191,666	3,917	7,063	2,621	0	0	0	0
82627	06-0839705	01/01/1995	Swiss Re Life & Health America Inc	MO	YRT/I	AXXX	14,123,662	101,012	106,777	391,193	0	0	0	0
82627	06-0839705	01/01/1995	Swiss Re Life & Health America Inc	MO	YRT/I	OL	40,653,680	604,548	595,403	1,126,014	0	0	0	0
82627	06-0839705	01/01/1977	Swiss Re Life & Health America Inc	MO	CO/I	OL	150,679,471	2,503,409	2,668,644	2,385,405	0	0	0	0
82627	06-0839705	01/01/1977	Swiss Re Life & Health America Inc	MO	CO/I	XXXL	146,667	3,434	6,627	2,322	0	0	0	0
82627	06-0839705	06/01/1972	Swiss Re Life & Health America Inc	MO	YRT/I	AXXX	17,013,764	150,241	146,429	783,811	0	0	0	0
82627	06-0839705	06/01/1972	Swiss Re Life & Health America Inc	MO	YRT/I	OL	111,158,782	5,059,914	4,745,464	5,229,104	0	0	0	0
82627	06-0839705	06/01/1991	Swiss Re Life & Health America Inc	MO	CO/I	OL	1,284,629,464	9,211,981	8,652,021	2,708,215	0	0	0	0
82627	06-0839705	06/01/1991	Swiss Re Life & Health America Inc	MO	CO/I	XXXL	3,333,821,328	110,454,634	122,016,746	7,028,255	0	0	0	0
82627	06-0839705	06/01/1991	Swiss Re Life & Health America Inc	MO	YRT/I	AXXX	32,973,917	491,141	605,010	606,986	0	0	0	0
82627	06-0839705	06/01/1991	Swiss Re Life & Health America Inc	MO	YRT/I	OL	51,376,328	584,747	562,194	945,738	0	0	0	0
82627	06-0839705	10/15/1980	Swiss Re Life & Health America Inc	MO	YRT/I	OL	1,130,239	83,265	82,254	29,397	0	0	0	0
86231	39-0989781	06/01/1986	Transamerica Life Insurance Company	IA	CO/I	OL	300,000	0	0	745	0	0	0	0
86231	39-0989781	01/01/1969	Transamerica Life Insurance Company	IA	CO/I	OL	3,666,807	8,147	8,230	32,473	0	0	0	0
86231	39-0989781	09/15/1980	Transamerica Life Insurance Company	IA	CO/I	OL	100,000	2,972	3,030	1,704	0	0	0	0
86231	39-0989781	01/01/1987	Transamerica Life Insurance Company	IA	CO/I	OL	437,500	7,257	2,676	10,518	0	0	0	0
86231	39-0989781	01/01/1987	Transamerica Life Insurance Company	IA	CO/I	XXXL	245,186,260	2,380,022	16,856,667	(5,603,222)	0	0	0	0
86231	39-0989781	04/01/1993	Transamerica Life Insurance Company	IA	CO/I	OL	2,734,419	23,793	23,109	106,204	0	0	0	0
86231	39-0989781	05/01/1994	Transamerica Life Insurance Company	IA	CO/I	XXXL	369,865	7,871	9,616	2,089	0	0	0	0
86231	39-0989781	05/01/1994	Transamerica Life Insurance Company	IA	CO/I	OL	149,580	1,092	981	2,684	0	0	0	0
86231	39-0989781	07/01/1969	Transamerica Life Insurance Company	IA	YRT/I	OL	18,224,389	776,182	1,155,547	491,417	0	0	0	0
86231	39-0989781	07/01/1969	Transamerica Life Insurance Company	IA	YRT/I	AXXX	16,819,010	230,077	215,922	155,868	0	0	0	0
86231	39-0989781	01/01/1969	Transamerica Life Insurance Company	IA	YRT/I	OL	78,556	793	4,921	16,616	0	0	0	0
86231	39-0989781	09/15/1980	Transamerica Life Insurance Company	IA	YRT/I	OL	49,810,116	616,412	658,160	658,972	0	0	0	0
86231	39-0989781	12/01/1981	Transamerica Life Insurance Company	IA	YRT/I	OL	591,942	2,197	2,203	617	0	0	0	0
86231	39-0989781	01/01/1990	Transamerica Life Insurance Company	IA	YRT/I	OL	922,300	6,576	5,945	11,638	0	0	0	0
86231	39-0989781	09/01/1990	Transamerica Life Insurance Company	IA	YRT/I	OL	252,489	12,037	11,074	0	0	0	0	0
86231	39-0989781	05/01/1994	Transamerica Life Insurance Company	IA	YRT/I	OL	134,836	1,706	2,747	0	0	0	0	0
86231	39-0989781	05/01/1994	Transamerica Life Insurance Company	IA	YRT/I	XXXL	324,391	7,211	8,191	0	0	0	0	0
86231	39-0989781	01/01/1969	Transamerica Life Insurance Company	IA	CO/I	OL	35,122,779	352,744	371,969	142,569	0	0	0	0
86231	39-0989781	01/01/1969	Transamerica Life Insurance Company	IA	CO/I	XXXL	931,609,724	35,754,583	45,112,930	3,781,561	0	0	0	0
86231	39-0989781	01/01/1969	Transamerica Life Insurance Company	IA	YRT/I	AXXX	12,121,132	70,367	76,305	257,735	0	0	0	0
86231	39-0989781	01/01/1969	Transamerica Life Insurance Company	IA	YRT/I	OL	31,256,742	471,606	447,239	683,863	0	0	0	0
86231	39-0989781	04/07/1989	Transamerica Life Insurance Company	IA	OTH/I	ADB	0	194	194	233	0	0	0	0
86231	39-0989781	04/07/1989	Transamerica Life Insurance Company	IA	CO/I	OL	607,750	3,969	3,842	6,683	0	0	0	0
86231	39-0989781	04/07/1989	Transamerica Life Insurance Company	IA	CO/I	XXXL	813,062	4,078	3,983	8,940	0	0	0	0

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
86231	39-0989781	04/07/1989	Transamerica Life Insurance Company	IA	YRT/I	AXXX	1,306,262	5,548	5,177	32,245	0	0	0	0
86231	39-0989781	04/07/1989	Transamerica Life Insurance Company	IA	YRT/I	OL	4,424,745	103,309	64,624	109,224	0	0	0	0
62413	36-0947200	01/01/1984	Wilcac Life Insurance Company	IL	CO/I	OL	7,708,693	4,467,911	4,726,886	71,177	0	0	0	0
66133	41-1760577	11/22/2000	Wilton Reassurance Company	MN	CO/I	XXXL	359,961	1,706	1,516	(551)	0	0	0	0
0899999. General Account - Authorized U.S. Non-Affiliates							31,327,797,433	1,128,537,500	1,236,726,728	138,888,548	0	0	0	0
1099999. Total General Account - Authorized Non-Affiliates							31,327,797,433	1,128,537,500	1,236,726,728	138,888,548	0	0	0	0
1199999. Total General Account Authorized							37,477,867,365	1,529,002,689	1,708,482,205	177,547,905	0	0	0	257,294,200
1499999. Total General Account - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0	0
1799999. Total General Account - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
1899999. Total General Account - Unauthorized Affiliates							0	0	0	0	0	0	0	0
87572	23-2038295	10/24/1988	Scottish Re (U.S.) Inc	DE	CO/I	OL	0	0	138,304	80,198	0	0	0	0
87572	23-2038295	10/01/1991	Scottish Re (U.S.) Inc	DE	CO/I	OL	0	0	34,637	7,887	0	0	0	0
87572	23-2038295	10/01/1991	Scottish Re (U.S.) Inc	DE	CO/I	XXXL	0	0	3,275	792	0	0	0	0
87572	23-2038295	01/01/1993	Scottish Re (U.S.) Inc	DE	CO/I	OL	0	0	1,516	2,132	0	0	0	0
87572	23-2038295	01/01/1993	Scottish Re (U.S.) Inc	DE	CO/I	XXXL	0	0	10,881	1,104	0	0	0	0
87572	23-2038295	01/01/1997	Scottish Re (U.S.) Inc	DE	CO/I	OL	0	0	137,846	48,239	0	0	0	0
87572	23-2038295	01/01/1997	Scottish Re (U.S.) Inc	DE	CO/I	OL	0	0	4,410,226	238,706	0	0	0	0
87572	23-2038295	01/01/1969	Scottish Re (U.S.) Inc	DE	YRT/I	OL	0	0	178,789	42,108	0	0	0	0
87572	23-2038295	10/24/1988	Scottish Re (U.S.) Inc	DE	YRT/I	OL	0	0	105,099	10,899	0	0	0	0
87572	23-2038295	10/01/1991	Scottish Re (U.S.) Inc	DE	YRT/I	OL	0	0	4,844	1,431	0	0	0	0
87572	23-2038295	06/01/1992	Scottish Re (U.S.) Inc	DE	YRT/I	OL	0	0	17,250	3,302	0	0	0	0
87572	23-2038295	04/01/1993	Scottish Re (U.S.) Inc	DE	YRT/I	OL	0	0	131,008	38,088	0	0	0	0
87572	23-2038295	01/01/1997	Scottish Re (U.S.) Inc	DE	YRT/I	OL	0	0	2,465,761	(167,759)	0	0	0	0
87572	23-2038295	01/01/1997	Scottish Re (U.S.) Inc	DE	YRT/I	AXXX	0	0	2,055,664	551,808	0	0	0	0
87572	23-2038295	05/26/1981	Scottish Re (U.S.) Inc	DE	CO/I	OL	0	0	1,913,171	9,854	0	0	0	0
87572	23-2038295	04/25/1969	Scottish Re (U.S.) Inc	DE	YRT/I	AXXX	0	0	76	0	0	0	0	0
87572	23-2038295	04/25/1969	Scottish Re (U.S.) Inc	DE	YRT/I	OL	0	0	15,760	(9,940)	0	0	0	0
1999999. General Account - Unauthorized U.S. Non-Affiliates							0	0	11,624,107	858,849	0	0	0	0
00000	AA-3190526	01/01/1986	Manulife Reinsurance Corp USA	CAN	YRT/I	OL	0	0	78,832	0	0	0	0	0
00000	AA-3190829	03/31/2004	Markel Bermuda Ltd	BMU	CO/I	OA	0	549,361	654,582	0	0	0	0	0
00000	AA-3190829	03/31/2004	Markel Bermuda Ltd	BMU	CO/I	OL	21,724,208	15,910,160	17,766,796	0	0	0	0	0
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates							21,724,208	16,459,521	18,500,210	0	0	0	0	0
2199999. Total General Account - Unauthorized Non-Affiliates							21,724,208	16,459,521	30,124,317	858,849	0	0	0	0
2299999. Total General Account Unauthorized							21,724,208	16,459,521	30,124,317	858,849	0	0	0	0
2599999. Total General Account - Certified U.S. Affiliates							0	0	0	0	0	0	0	0
2899999. Total General Account - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0	0
2999999. Total General Account - Certified Affiliates							0	0	0	0	0	0	0	0
00000	CR-3190982	06/01/2020	Athene Life Re Ltd	BMU	COFW/I	FA	0	8,872,351,524	10,744,291,335	(9,383,001)	0	0	0	8,935,100,181
00000	CR-3190982	06/01/2020	Athene Life Re Ltd	BMU	COFW/I	IA	0	9,595,847,515	11,173,263,097	(22,413,802)	0	0	0	9,663,713,012
00000	AA-3194154	01/01/2002	Chubb Tempest Life Reinsurance Ltd	BMU	CO/I	VA	0	1,146,443	20,420,014	10,023,481	0	0	0	0
00000	AA-1460146	07/01/2012	Swiss Reinsurance Company Ltd	CHE	COFW/G	OL	255,573,367	513,715	554,794	3,399,197	0	0	0	0
00000	AA-1460146	07/01/2012	Swiss Reinsurance Company Ltd	CHE	COFW/I	OL	3,567,929,135	557,486,565	587,403,904	13,706,904	0	0	0	0
00000	AA-1460146	07/01/2012	Swiss Reinsurance Company Ltd	CHE	COFW/I	SC	0	6,982,332	6,109,523	916,937	0	0	0	0
00000	AA-1460146	07/01/2012	Swiss Reinsurance Company Ltd	CHE	COFW/I	FA	0	35,618,430	40,219,705	6,953,056	0	0	0	0
00000	AA-1460146	07/01/2012	Swiss Reinsurance Company Ltd	CHE	COFW/I	OA	0	28,366,464	29,455,032	1,706,836	0	0	0	0
00000	AA-1460146	07/01/2012	Swiss Reinsurance Company Ltd	CHE	COFW/I	XXXL	349,935,630	7,205,663	8,137,413	9,901,368	0	0	0	85,893,686
00000	AA-1460146	07/01/2012	Swiss Reinsurance Company Ltd	CHE	COFW/I	OL	4,438,915,826	3,691,730,019	3,662,664,099	17,572,908	0	0	0	3,432,768,931
00000	AA-3190878	09/17/2001	Wilton Reinsurance Bermuda Ltd	BMU	CO/I	XXXL	10,457,178	82,356	78,482	52,270	0	0	0	0
00000	AA-3190878	09/17/2001	Wilton Reinsurance Bermuda Ltd	BMU	YRT/I	OL	29,371,891	337,351	355,748	0	0	0	0	0
00000	AA-3190878	09/17/2001	Wilton Reinsurance Bermuda Ltd	BMU	YRT/I	AXXX	51,791,305	724,881	671,136	704,275	0	0	0	0
00000	AA-3191315	02/01/2001	XL Bermuda Ltd	BMU	CO/I	OL	102,296	48,161	45,497	58	0	0	0	0
00000	AA-3191315	02/01/2001	XL Bermuda Ltd	BMU	CO/I	XXXL	835,869,554	44,813,623	55,337,170	(2,672,239)	0	0	0	0
00000	AA-3191315	02/01/2001	XL Bermuda Ltd	BMU	YRT/I	OL	2,417,570	29,263	17,122	32,557	0	0	0	0
00000	AA-3191315	02/01/2001	XL Bermuda Ltd	BMU	YRT/I	AXXX	845,354	16,012	14,529	11,247	0	0	0	0
3199999. General Account - Certified Non-U.S. Non-Affiliates							9,543,209,106	22,843,300,317	26,329,038,600	30,512,052	0	0	0	22,117,475,810

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
3299999. Total General Account - Certified Non-Affiliates							9,543,209,106	22,843,300,317	26,329,038,600	30,512,052	0	0	0	22,117,475,810
3399999. Total General Account Certified							9,543,209,106	22,843,300,317	26,329,038,600	30,512,052	0	0	0	22,117,475,810
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates							0	0	0	0	0	0	0	0
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates							0	0	0	0	0	0	0	0
4099999. Total General Account - Reciprocal Jurisdiction Affiliates							0	0	0	0	0	0	0	0
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates							0	0	0	0	0	0	0	0
4499999. Total General Account Reciprocal Jurisdiction							0	0	0	0	0	0	0	0
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							47,042,800,679	24,388,762,527	28,067,645,122	208,918,806	0	0	0	22,374,770,010
4899999. Total Separate Accounts - Authorized U.S. Affiliates							0	0	0	0	0	0	0	0
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
5299999. Total Separate Accounts - Authorized Affiliates							0	0	0	0	0	0	0	0
93548	06-1045829	07/01/2002	PHL Variable Insurance Company	CT	COMB/I	OA	0	0	0	0	0	0	39,525,834	0
93548	06-1045829	07/01/2002	PHL Variable Insurance Company	CT	COMB/G	OA	0	0	0	0	0	0	16,385,382	0
5399999. Separate Accounts - Authorized U.S. Non-Affiliates							0	0	0	0	0	0	55,911,216	0
5599999. Total Separate Accounts - Authorized Non-Affiliates							0	0	0	0	0	0	55,911,216	0
5699999. Total Separate Accounts Authorized							0	0	0	0	0	0	55,911,216	0
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0	0
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
6399999. Total Separate Accounts - Unauthorized Affiliates							0	0	0	0	0	0	0	0
6699999. Total Separate Accounts - Unauthorized Non-Affiliates							0	0	0	0	0	0	0	0
6799999. Total Separate Accounts Unauthorized							0	0	0	0	0	0	0	0
7099999. Total Separate Accounts - Certified U.S. Affiliates							0	0	0	0	0	0	0	0
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0	0
7499999. Total Separate Accounts - Certified Affiliates							0	0	0	0	0	0	0	0
7799999. Total Separate Accounts - Certified Non-Affiliates							0	0	0	0	0	0	0	0
7899999. Total Separate Accounts Certified							0	0	0	0	0	0	0	0
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates							0	0	0	0	0	0	0	0
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates							0	0	0	0	0	0	0	0
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates							0	0	0	0	0	0	0	0
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates							0	0	0	0	0	0	0	0
8999999. Total Separate Accounts Reciprocal Jurisdiction							0	0	0	0	0	0	0	0
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							0	0	0	0	0	0	55,911,216	0
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							37,477,867,365	1,529,002,689	1,720,106,312	178,406,754	0	0	55,911,216	257,294,200
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							9,564,933,314	22,859,759,838	26,347,538,810	30,512,052	0	0	0	22,117,475,810
9999999 - Totals							47,042,800,679	24,388,762,527	28,067,645,122	208,918,806	0	0	55,911,216	22,374,770,010

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates							0	0	0	0	0	0	0
0699999. Total General Account - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0
0799999. Total General Account - Authorized Affiliates							0	0	0	0	0	0	0
80659	82-4533188	11/01/1973	Canada Life Assurance Company, US Branch	MI	OTH/I	STDI	168	0	0	0	0	0	0
80659	82-4533188	11/01/1973	Canada Life Assurance Company, US Branch	MI	OTH/I	LTDI	168	74	0	0	0	0	0
61735	75-0916066	02/28/1993	Central Security Life Insurance Company	TX	QA/I	OM	462	6	0	0	0	0	0
20443	36-2114545	04/30/2004	Continental Casualty Company	IL	QA/I	LTC	14,206,950	4,280,886	396,532,186	0	0	0	0
71404	47-0463747	09/01/1995	Continental General Insurance	TX	QA/I	OM	4,253	0	0	0	0	0	0
68276	48-1024691	03/01/1993	Employers Reassurance Corporation	KS	QA/I	LTC	1,168,597	218,160	140,630,827	0	0	0	0
88340	59-2859797	05/01/1998	Hannover Life Reassurance Company of America	FL	QA/I	LTC	1,340,140	203,809	18,097,056	0	0	0	0
65676	35-0472300	10/01/1970	Lincoln National Life Insurance Company	IN	QA/I	STDI	(20)	0	173,632	0	0	0	0
65676	35-0472300	10/01/1970	Lincoln National Life Insurance Company	IN	QA/I	LTDI	(518,206)	53,121	62,656,244	0	0	0	0
65676	35-0472300	10/01/1970	Lincoln National Life Insurance Company	IN	OTH/I	LTDI	0	206	0	0	0	0	0
66346	58-0828824	10/01/1963	Munich American Reassurance Company	GA	QA/I	STDI	1,691	315	2,839	0	0	0	0
66346	58-0828824	10/01/1963	Munich American Reassurance Company	GA	QA/I	LTDI	155,772	56,742	696,997	0	0	0	0
19445	25-0687550	03/14/2002	National Union Fire Insurance Company	PA	QA/G	OM	85,052	3,643	73,339	0	0	0	0
68136	63-0169720	12/23/1974	Protective Life Insurance Company	TN	QA/I	STDI	661	84	794	0	0	0	0
82627	06-0839705	09/01/1991	Swiss Re Life & Health America Inc.	MO	QA/I	LTDI	0	0	8,562,452	0	0	0	0
39845	48-0921045	01/01/1990	Westport Insurance Corporation	MO	OTH/I	STDI	377,759	45,181	11,046,552	0	0	0	0
0899999. General Account - Authorized U.S. Non-Affiliates							16,823,447	4,862,227	638,472,918	0	0	0	0
1099999. Total General Account - Authorized Non-Affiliates							16,823,447	4,862,227	638,472,918	0	0	0	0
1199999. Total General Account Authorized							16,823,447	4,862,227	638,472,918	0	0	0	0
1499999. Total General Account - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0
1799999. Total General Account - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0
1899999. Total General Account - Unauthorized Affiliates							0	0	0	0	0	0	0
2199999. Total General Account - Unauthorized Non-Affiliates							0	0	0	0	0	0	0
2299999. Total General Account Unauthorized							0	0	0	0	0	0	0
2599999. Total General Account - Certified U.S. Affiliates							0	0	0	0	0	0	0
2899999. Total General Account - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0
2999999. Total General Account - Certified Affiliates							0	0	0	0	0	0	0
00000	AA-1460146	07/01/2012	Swiss Reinsurance Company LTD	CHE	QA/I	STDI	23,595	3,133	740,874	0	0	0	215,654
00000	AA-1460146	07/01/2012	Swiss Reinsurance Company LTD	CHE	QA/I	LTDI	8,796,805	1,223,834	348,616,494	0	0	0	101,475,407
00000	AA-1460146	07/01/2012	Swiss Reinsurance Company LTD	CHE	QA/I	SD	2,595,724	300,952	17,175,892	0	0	0	4,999,565
00000	AA-1460146	07/01/2012	Swiss Reinsurance Company LTD	CHE	QA/I	STM	14,670	1,482	76,714	0	0	0	22,330
00000	AA-1460146	07/01/2012	Swiss Reinsurance Company LTD	CHE	QA/I	LB	35,804	2,738	158,069	0	0	0	46,011
00000	AA-1460146	07/01/2012	Swiss Reinsurance Company LTD	CHE	QA/I	CMM	249	26	6,769	0	0	0	1,970
00000	AA-1460146	07/01/2012	Swiss Reinsurance Company LTD	CHE	QA/I	OH	4,493	2,640	10,917	0	0	0	3,178
00000	AA-1460146	07/01/2012	Swiss Reinsurance Company LTD	CHE	QA/I	LTC	343,165	44,393	313,353	0	0	0	91,211
00000	AA-1460146	07/01/2012	Swiss Reinsurance Company LTD	CHE	QA/I	OH	130	116	7,115	0	0	0	2,071
00000	AA-1460146	07/01/2012	Swiss Reinsurance Company LTD	CHE	QA/G	LTDI	1,893	398	1,189,841	0	0	0	346,339
3199999. General Account - Certified Non-U.S. Non-Affiliates							11,816,528	1,579,712	368,296,038	0	0	0	107,203,736
3299999. Total General Account - Certified Non-Affiliates							11,816,528	1,579,712	368,296,038	0	0	0	107,203,736
3399999. Total General Account Certified							11,816,528	1,579,712	368,296,038	0	0	0	107,203,736
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates							0	0	0	0	0	0	0
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates							0	0	0	0	0	0	0
4099999. Total General Account - Reciprocal Jurisdiction Affiliates							0	0	0	0	0	0	0
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates							0	0	0	0	0	0	0
4499999. Total General Account Reciprocal Jurisdiction							0	0	0	0	0	0	0
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							28,639,975	6,441,939	1,006,768,956	0	0	0	107,203,736
4899999. Total Separate Accounts - Authorized U.S. Affiliates							0	0	0	0	0	0	0
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0
5299999. Total Separate Accounts - Authorized Affiliates							0	0	0	0	0	0	0
5599999. Total Separate Accounts - Authorized Non-Affiliates							0	0	0	0	0	0	0
5699999. Total Separate Accounts Authorized							0	0	0	0	0	0	0

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0
6399999. Total Separate Accounts - Unauthorized Affiliates							0	0	0	0	0	0	0
6699999. Total Separate Accounts - Unauthorized Non-Affiliates							0	0	0	0	0	0	0
6799999. Total Separate Accounts Unauthorized							0	0	0	0	0	0	0
7099999. Total Separate Accounts - Certified U.S. Affiliates							0	0	0	0	0	0	0
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0
7499999. Total Separate Accounts - Certified Affiliates							0	0	0	0	0	0	0
7799999. Total Separate Accounts - Certified Non-Affiliates							0	0	0	0	0	0	0
7899999. Total Separate Accounts Certified							0	0	0	0	0	0	0
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates							0	0	0	0	0	0	0
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates							0	0	0	0	0	0	0
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates							0	0	0	0	0	0	0
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates							0	0	0	0	0	0	0
8999999. Total Separate Accounts Reciprocal Jurisdiction							0	0	0	0	0	0	0
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							0	0	0	0	0	0	0
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							16,823,447	4,862,227	638,472,918	0	0	0	0
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							11,816,528	1,579,712	368,296,038	0	0	0	107,203,736
9999999 - Totals							28,639,975	6,441,939	1,006,768,956	0	0	0	107,203,736

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
0399999. Total General Account - Life and Annuity U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
0799999. Total General Account - Life and Annuity Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
00000	AA-3190829	03/31/2004	Markel Bermuda Ltd	16,459,521	0	0	16,459,521	0		22,738,550	0	0	0	16,459,521
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates				16,459,521	0	0	16,459,521	0	XXX	22,738,550	0	0	0	16,459,521
1099999. Total General Account - Life and Annuity Non-Affiliates				16,459,521	0	0	16,459,521	0	XXX	22,738,550	0	0	0	16,459,521
1199999. Total General Account Life and Annuity				16,459,521	0	0	16,459,521	0	XXX	22,738,550	0	0	0	16,459,521
1499999. Total General Account - Accident and Health U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
1799999. Total General Account - Accident and Health Non-U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
1899999. Total General Account - Accident and Health Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
2199999. Total General Account - Accident and Health Non-Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
2299999. Total General Account Accident and Health				0	0	0	0	0	XXX	0	0	0	0	0
2399999. Total General Account				16,459,521	0	0	16,459,521	0	XXX	22,738,550	0	0	0	16,459,521
2699999. Total Separate Accounts - U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
2999999. Total Separate Accounts - Non-U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3099999. Total Separate Accounts - Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3399999. Total Separate Accounts - Non-Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3499999. Total Separate Accounts				0	0	0	0	0	XXX	0	0	0	0	0
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)				0	0	0	0	0	XXX	0	0	0	0	0
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				16,459,521	0	0	16,459,521	0	XXX	22,738,550	0	0	0	16,459,521
9999999 - Totals				16,459,521	0	0	16,459,521	0	XXX	22,738,550	0	0	0	16,459,521

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount

NONE

SCHEDULE S - PART 5

Reinsurance Ceded to Certified Reinsurers as of December 31, Current Year ($000 Omitted)

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Collateral							23	24	25	26
															16	17	18	19	20	21	22				
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% - 100%)	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total Recoverable/ Reserve Credit Taken (Col. 9 + 10 + 11)	Miscellaneous Balances (Credit)	Net Obligation Subject to Collateral (Col. 12 - 13)	Dollar Amount of Collateral Required for Full Credit (Col. 14 Times Col. 8)	Multiple Beneficiary Trust	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Total Collateral Provided (Col. 16 + 17 + 19 + 20 + 21)	Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to Exceed 100%)	Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	Liability for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 14 - Col. 25)
0399999. Total General Account - Life and Annuity U.S. Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
0799999. Total General Account - Life and Annuity Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
00000	CR-3190982	06/01/2020	Athene Life Re Ltd	BMU	3	.06/11/2020	20.0	18,468,199	220,924	18,415	18,707,538	5,903	18,701,635	3,740,327	0	1,200,000	0001	76,795	16,312,159	0	17,588,954	94.1	100.0	18,701,635	0
00000	AA-3194154	01/01/2002	Chubb Tempest Life Reinsurance Ltd	BMU	2	.01/01/2021	10.0	1,146	1,249	0	2,395	0	2,395	240	0	0		10,023	0	0	10,023	418.5	100.0	2,395	0
00000	AA-1460146	07/01/2012	Swiss Reinsurance Company Ltd	CHE	2	.09/08/2020	10.0	4,327,903	56,923	9,064	4,393,890	0	4,393,890	439,389	0	0		920,271	3,518,663	0	4,438,934	101.0	100.0	4,393,890	0
00000	AA-3190878	09/17/2001	Wilton Reinsurance Bermuda Ltd	BMU	3	.05/30/2019	20.0	1,145	358	0	1,503	0	1,503	301	0	1,950	0002	0	0	0	1,950	129.7	100.0	1,503	0
00000	AA-3191315	02/01/2001	XL Bermuda Ltd	BMU	2	.05/09/2019	10.0	44,907	922	0	45,829	0	45,829	4,583	0	54,000	0003	0	0	0	54,000	117.8	100.0	45,829	0
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates								22,843,300	280,376	27,479	23,151,155	5,903	23,145,252	4,184,839	0	1,255,950	XXX	1,007,089	19,830,822	0	22,093,861	XXX	XXX	23,145,252	0
1099999. Total General Account - Life and Annuity Non-Affiliates								22,843,300	280,376	27,479	23,151,155	5,903	23,145,252	4,184,839	0	1,255,950	XXX	1,007,089	19,830,822	0	22,093,861	XXX	XXX	23,145,252	0
1199999. Total General Account Life and Annuity								22,843,300	280,376	27,479	23,151,155	5,903	23,145,252	4,184,839	0	1,255,950	XXX	1,007,089	19,830,822	0	22,093,861	XXX	XXX	23,145,252	0
1499999. Total General Account - Accident and Health U.S. Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
1799999. Total General Account - Accident and Health Non-U.S. Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
1899999. Total General Account - Accident and Health Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
00000	AA-1460146	07/01/2012	Swiss Reinsurance Company Ltd	CHE	2	.09/08/2020	10.0	369,876	2,167	0	372,043	0	372,043	37,204	0	0		295,923	107,204	0	403,127	108.4	100.0	372,043	0
2099999. General Account - Accident and Health Non-U.S. Non-Affiliates								369,876	2,167	0	372,043	0	372,043	37,204	0	0	XXX	295,923	107,204	0	403,127	XXX	XXX	372,043	0
2199999. Total General Account - Accident and Health Non-Affiliates								369,876	2,167	0	372,043	0	372,043	37,204	0	0	XXX	295,923	107,204	0	403,127	XXX	XXX	372,043	0
2299999. Total General Account Accident and Health								369,876	2,167	0	372,043	0	372,043	37,204	0	0	XXX	295,923	107,204	0	403,127	XXX	XXX	372,043	0
2399999. Total General Account								23,213,176	282,543	27,479	23,523,198	5,903	23,517,295	4,222,043	0	1,255,950	XXX	1,303,012	19,938,026	0	22,496,988	XXX	XXX	23,517,295	0
2699999. Total Separate Accounts - U.S. Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
2999999. Total Separate Accounts - Non-U.S. Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
3099999. Total Separate Accounts - Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
3399999. Total Separate Accounts - Non-Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
3499999. Total Separate Accounts								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)								23,213,176	282,543	27,479	23,523,198	5,903	23,517,295	4,222,043	0	1,255,950	XXX	1,303,012	19,938,026	0	22,496,988	XXX	XXX	23,517,295	0
9999999 - Totals								23,213,176	282,543	27,479	23,523,198	5,903	23,517,295	4,222,043	0	1,255,950	XXX	1,303,012	19,938,026	0	22,496,988	XXX	XXX	23,517,295	0

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
0001	1	026008073	Credit Agricole Corporate and Investment Bank, NY Branch	400,000
0001	1	026004226	Societe Generale	500,000
0001	1	026009674	Sumitomo Mitsui Banking Corp	150,000
0001	1	026009632	MUFG Bank, LTD	150,000
0002	1	121000248	Wells Fargo Bank N.A.	1,050
0002	1	121000248	Wells Fargo Bank N.A.	900
0003	2	026007689	BNP Paribas, NY Branch	9,459
0003	2	026008073	Credit Agricole Corporate and Investment Bank, NY Branch	12,727
0003	2	026003780	Deutsche Bank AG, NY Branch	15,476
0003	2	021001088	HSBC Bank USA N.A.	9,459
0003	2	026004226	Societe Generale, NY Branch	6,879

SCHEDULE S - PART 6

Five Year Exhibit of Reinsurance Ceded Business
($000 Omitted)

		1 2023	2 2022	3 2021	4 2020	5 2019
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	237,559	298,198	401,116	27,146,170	506,847
2.	Commissions and reinsurance expense allowances	54,250	56,511	67,993	1,236,333	33,080
3.	Contract claims	1,249,948	1,553,035	1,558,064	1,268,300	833,768
4.	Surrender benefits and withdrawals for life contracts	3,611,279	2,710,952	2,000,985	194,681	50,244
5.	Dividends to policyholders and refunds to members	47	46	0	50	52
6.	Reserve adjustments on reinsurance ceded	0	0	0	0	0
7.	Increase in aggregate reserve for life and accident and health contracts	(3,727,954)	(2,953,146)	(1,816,302)	25,197,996	(175,444)
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	51,484	72,482	(22,812)	78,854	166,203
9.	Aggregate reserves for life and accident and health contracts	25,261,331	28,989,285	31,942,431	33,758,732	8,560,736
10.	Liability for deposit-type contracts	140,643	119,358	96,763	73,942	46,760
11.	Contract claims unpaid	152,267	202,251	186,321	169,340	182,033
12.	Amounts recoverable on reinsurance	232,891	316,700	310,695	287,219	36,108
13.	Experience rating refunds due or unpaid	68	68	88	71	72
14.	Policyholders' dividends and refunds to members (not included in Line 10)	4,046	4,054	414	4,230	4,233
15.	Commissions and reinsurance expense allowances due	948	2,439	2,216	2,387	3,015
16.	Unauthorized reinsurance offset	0	33,126	37,080	33,889	64,949
17.	Offset for reinsurance with Certified Reinsurers	0	0	0	0	0
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)	0	0	3,637,906	3,626,685	3,761,022
19.	Letters of credit (L)	0	0	153,478	446,839	180,701
20.	Trust agreements (T)	22,739	29,214	1,449,891	1,580,684	1,534,000
21.	Other (O)	0	0	0	0	0
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust	0	0	0	0	0
23.	Funds deposited by and withheld from (F)	19,938,026	22,940,061	25,368,476	28,155,618	0
24.	Letters of credit (L)	1,255,950	1,285,191	1,187,742	1,200,000	0
25.	Trust agreements (T)	1,303,012	1,553,298	312,614	65,408	0
26.	Other (O)	0	0	0	0	0

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	58,577,034,357	1,008,746	58,578,043,103
2.	Reinsurance (Line 16)	139,988,993	(253,627,145)	(113,638,152)
3.	Premiums and considerations (Line 15)	203,084,449	51,484,109	254,568,558
4.	Net credit for ceded reinsurance	XXX	22,173,559,011	22,173,559,011
5.	All other admitted assets (balance)	2,207,824,592	0	2,207,824,592
6.	Total assets excluding Separate Accounts (Line 26)	61,127,932,391	21,972,424,721	83,100,357,112
7.	Separate Account assets (Line 27)	208,449,178,509	0	208,449,178,509
8.	Total assets (Line 28)	269,577,110,900	21,972,424,721	291,549,535,621
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	25,250,874,249	25,261,330,809	50,512,205,058
10.	Liability for deposit-type contracts (Line 3)	9,011,731,922	140,642,614	9,152,374,536
11.	Claim reserves (Line 4)	760,037,227	152,266,700	912,303,927
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	8,239,285	4,045,513	12,284,798
13.	Premium & annuity considerations received in advance (Line 8)	2,001,208	1,448,171	3,449,379
14.	Other contract liabilities (Line 9)	(41,967,906)	47,246,681	5,278,775
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	0	0	0
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	3,628,585,238	(3,628,585,238)	0
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)	0	0	0
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)	0	0	0
19.	All other liabilities (balance)	17,855,809,521	(5,970,529)	17,849,838,992
20.	Total liabilities excluding Separate Accounts (Line 26)	56,475,310,744	21,972,424,721	78,447,735,465
21.	Separate Account liabilities (Line 27)	208,449,178,509	0	208,449,178,509
22.	Total liabilities (Line 28)	264,924,489,253	21,972,424,721	286,896,913,974
23.	Capital & surplus (Line 38)	4,652,621,647	XXX	4,652,621,647
24.	Total liabilities, capital & surplus (Line 39)	269,577,110,900	21,972,424,721	291,549,535,621
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	25,261,330,809		
26.	Claim reserves	152,266,700		
27.	Policyholder dividends/reserves	4,045,513		
28.	Premium & annuity considerations received in advance	1,448,171		
29.	Liability for deposit-type contracts	140,642,614		
30.	Other contract liabilities	47,246,681		
31.	Reinsurance ceded assets	253,627,145		
32.	Other ceded reinsurance recoverables	(1,008,746)		
33.	Total ceded reinsurance recoverables	25,859,598,887		
34.	Premiums and considerations	51,484,109		
35.	Reinsurance in unauthorized companies	0		
36.	Funds held under reinsurance treaties with unauthorized reinsurers	3,628,585,238		
37.	Reinsurance with Certified Reinsurers	0		
38.	Funds held under reinsurance treaties with Certified Reinsurers	0		
39.	Other ceded reinsurance payables/offsets	5,970,529		
40.	Total ceded reinsurance payable/offsets	3,686,039,876		
41.	Total net credit for ceded reinsurance	22,173,559,011		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit-Type Contracts
1.	Alabama AL	L	8,027,812	131,647,595	138,584	0	139,813,991	0
2.	Alaska AK	L	502,091	12,310,607	13,478	0	12,826,176	0
3.	Arizona AZ	L	8,896,784	231,498,103	376,393	0	240,771,280	0
4.	Arkansas AR	L	6,289,953	81,771,030	162,946	0	88,223,929	0
5.	California CA	L	58,233,864	1,133,065,621	1,541,902	0	1,192,841,387	1,000,000
6.	Colorado CO	L	6,896,179	203,553,463	254,193	0	210,703,835	400,000
7.	Connecticut CT	L	6,185,221	272,457,935	53,835	0	278,696,991	0
8.	Delaware DE	L	1,187,117	85,108,904	28,457	0	86,324,478	803,403,000
9.	District of Columbia DC	L	405,445	21,436,469	11,936	0	21,853,851	0
10.	Florida FL	L	36,971,077	947,917,334	1,059,422	0	985,947,834	0
11.	Georgia GA	L	27,193,029	320,271,381	265,465	0	347,729,875	0
12.	Hawaii HI	L	1,859,259	84,195,455	237,607	0	86,292,322	0
13.	Idaho ID	L	2,437,458	46,092,048	116,199	0	48,645,705	0
14.	Illinois IL	L	25,414,469	631,874,273	887,349	0	658,176,092	95,000
15.	Indiana IN	L	9,324,450	276,013,384	132,351	0	285,470,185	262,000,000
16.	Iowa IA	L	6,617,371	143,139,253	274,188	0	150,030,812	0
17.	Kansas KS	L	6,275,861	130,040,758	285,264	0	136,601,882	0
18.	Kentucky KY	L	5,721,718	99,734,067	268,708	0	105,724,493	0
19.	Louisiana LA	L	10,301,366	132,113,881	209,254	0	142,624,501	0
20.	Maine ME	L	917,591	60,365,517	27,471	0	61,310,579	0
21.	Maryland MD	L	10,670,161	327,235,044	251,282	0	338,156,487	205,457
22.	Massachusetts MA	L	9,653,115	446,097,249	127,101	0	455,877,464	20,000
23.	Michigan MI	L	24,720,184	684,893,167	384,046	0	709,997,397	456,956
24.	Minnesota MN	L	8,241,640	227,102,180	196,424	0	235,540,244	0
25.	Mississippi MS	L	4,572,828	68,377,150	129,788	0	73,079,767	0
26.	Missouri MO	L	12,192,297	198,007,830	274,168	0	210,474,295	126,952
27.	Montana MT	L	1,156,292	25,455,743	41,533	0	26,653,568	115,000
28.	Nebraska NE	L	4,706,726	65,054,014	182,073	0	69,942,813	0
29.	Nevada NV	L	3,437,708	113,115,007	100,921	0	116,653,635	0
30.	New Hampshire NH	L	1,795,695	94,945,376	22,278	0	96,763,349	127,500
31.	New Jersey NJ	L	13,348,120	663,484,865	142,148	0	676,975,132	0
32.	New Mexico NM	L	2,935,366	40,293,862	326,281	0	43,555,508	0
33.	New York NY	N	4,806,398	72,005,525	105,343	0	76,917,266	0
34.	North Carolina NC	L	19,635,067	344,169,154	513,549	0	364,317,770	0
35.	North Dakota ND	L	1,566,731	28,774,728	101,895	0	30,443,353	0
36.	Ohio OH	L	16,188,403	524,937,054	328,198	0	541,453,655	0
37.	Oklahoma OK	L	7,209,940	85,447,197	201,733	0	92,858,870	0
38.	Oregon OR	L	4,524,754	86,527,169	236,526	0	91,288,449	1,000,000
39.	Pennsylvania PA	L	18,408,322	704,345,826	329,575	0	723,083,722	458,717
40.	Rhode Island RI	L	1,041,913	72,716,597	21,818	0	73,780,328	0
41.	South Carolina SC	L	16,747,821	212,861,755	175,210	0	229,784,786	115,000
42.	South Dakota SD	L	1,747,240	29,058,564	143,879	0	30,949,683	0
43.	Tennessee TN	L	12,541,959	203,557,025	267,991	0	216,366,975	0
44.	Texas TX	L	38,740,460	784,153,655	6,839,112	0	829,733,227	863,285
45.	Utah UT	L	3,392,114	92,810,892	27,527	0	96,230,534	0
46.	Vermont VT	L	408,133	47,360,668	6,387	0	47,775,188	0
47.	Virginia VA	L	13,103,961	327,370,973	364,216	0	340,839,150	0
48.	Washington WA	L	8,790,549	166,153,508	6,110,389	0	181,054,446	855,826
49.	West Virginia WV	L	1,171,572	73,285,893	127,243	0	74,584,708	0
50.	Wisconsin WI	L	8,333,967	242,354,348	172,123	0	250,860,437	0
51.	Wyoming WY	L	714,819	16,237,714	23,468	0	16,976,001	0
52.	American Samoa AS	N	0	0	0	0	0	0
53.	Guam GU	N	73,161	0	0	0	73,161	0
54.	Puerto Rico PR	N	424,335	1,501,950	414,317	0	2,340,602	0
55.	U.S. Virgin Islands VI	N	40,410	1,305,021	0	0	1,345,431	0
56.	Northern Mariana Islands MP	N	513	0	0	0	513	0
57.	Canada CAN	N	76,360	0	3,531	0	79,891	0
58.	Aggregate Other Alien OT	XXX	2,210,450	1,764,775	471	0	3,975,696	0
59.	Subtotal	XXX	508,987,598	12,117,368,551	25,037,544	0	12,651,393,693	1,071,242,693
90.	Reporting entity contributions for employee benefits plans	XXX	0	0	0	0	0	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	6,307,147	0	0	0	6,307,147	0
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	11,631,534	0	980,984	0	12,612,518	0
94.	Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	526,926,279	12,117,368,551	26,018,528	0	12,670,313,358	1,071,242,693
96.	Plus reinsurance assumed	XXX	100,427,631	744,621,722	2,657,441	0	847,706,794	0
97	Totals (All Business)	XXX	627,353,910	12,861,990,273	28,675,969	0	13,518,020,152	1,071,242,693
98.	Less reinsurance ceded	XXX	251,883,339	(22,318,503)	28,675,969	0	258,240,805	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	375,470,571	12,884,308,776	(c) 0	0	13,259,779,347	1,071,242,693
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	2,210,450	1,764,775	471	0	3,975,696	0
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	2,210,450	1,764,775	471	0	3,975,696	0
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 50
2. R - Registered - Non-domiciled RRGs..... 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state..... 0
4. Q - Qualified - Qualified or accredited reinsurer..... 0
5. N - None of the above - Not allowed to write business in the state..... 7

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations

Premiums and annuity considerations are allocated by state according to the residency of the policy or contract holder on the date the premium/consideration is received. GU and Canada- Admitted to service exisiting business.

(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4 and 16.4, Col. 6, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Col. 6.

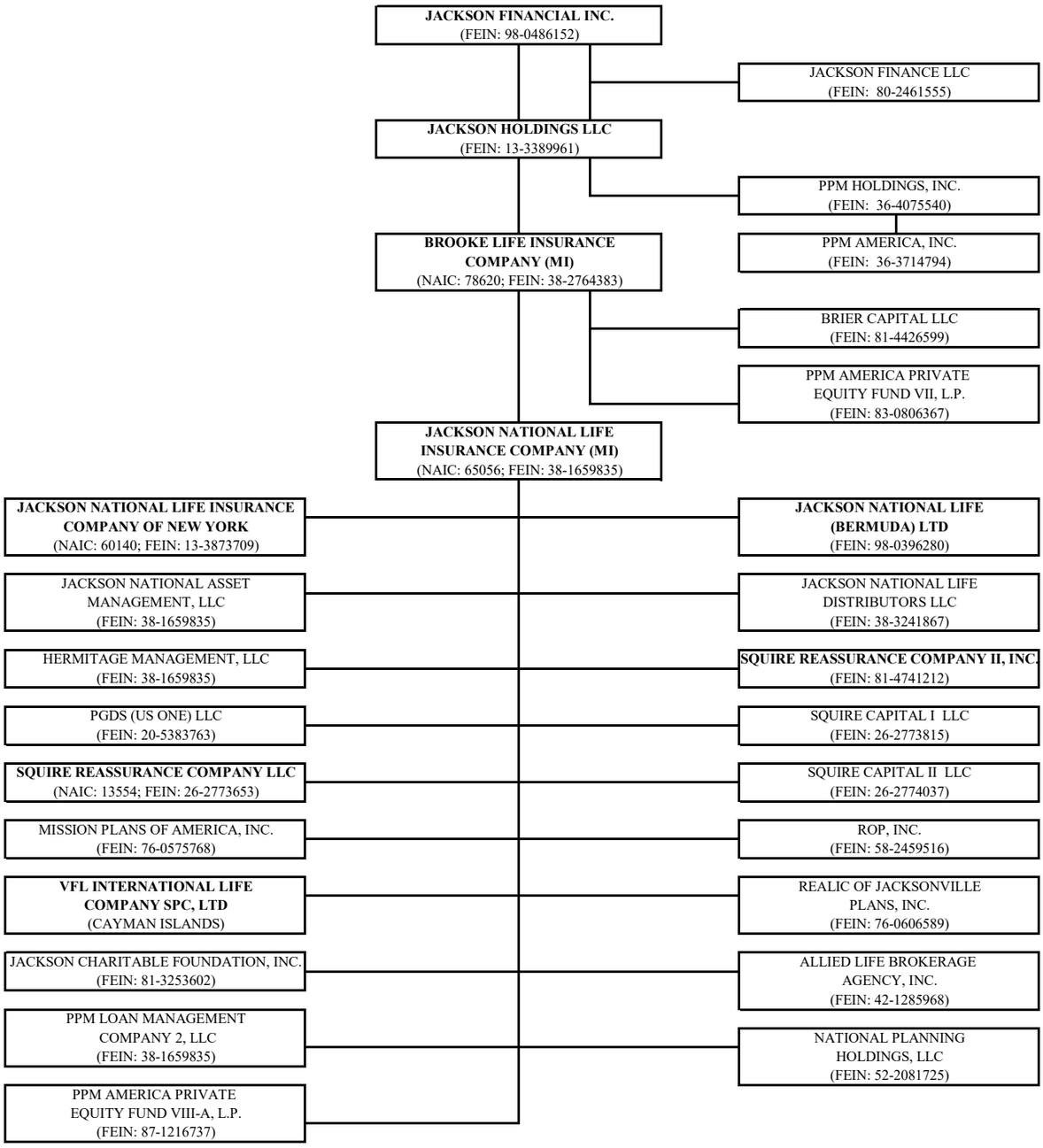
SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	8,027,812	131,647,595	96,587	39,667	0	139,811,661
2. Alaska	AK	502,091	12,310,607	3,438	9,445	0	12,825,581
3. Arizona	AZ	8,896,784	231,498,103	85,122	289,876	0	240,769,885
4. Arkansas	AR	6,289,953	81,771,030	130,793	31,255	0	88,223,031
5. California	CA	58,233,864	1,133,065,621	1,131,297	393,379	1,000,000	1,193,824,162
6. Colorado	CO	6,896,179	203,553,463	122,974	128,470	400,000	211,101,086
7. Connecticut	CT	6,185,221	272,457,935	51,997	1,051	0	278,696,204
8. Delaware	DE	1,187,117	85,108,904	6,965	21,301	803,403,000	889,727,287
9. District of Columbia	DC	405,445	21,436,469	7,602	4,334	0	21,853,851
10. Florida	FL	36,971,077	947,917,334	533,529	525,702	0	985,947,643
11. Georgia	GA	27,193,029	320,271,381	212,298	53,167	0	347,729,875
12. Hawaii	HI	1,859,259	84,195,455	224,845	12,762	0	86,292,322
13. Idaho	ID	2,437,458	46,092,048	19,227	96,972	0	48,645,705
14. Illinois	IL	25,414,469	631,874,273	653,796	229,732	95,000	658,267,271
15. Indiana	IN	9,324,450	276,013,384	88,508	42,889	262,000,000	547,469,230
16. Iowa	IA	6,617,371	143,139,253	30,217	243,446	0	150,030,287
17. Kansas	KS	6,275,861	130,040,758	106,523	178,741	0	136,601,882
18. Kentucky	KY	5,721,718	99,734,067	183,790	84,854	0	105,724,428
19. Louisiana	LA	10,301,366	132,113,881	179,313	28,259	0	142,622,819
20. Maine	ME	917,591	60,365,517	14,558	12,913	0	61,310,579
21. Maryland	MD	10,670,161	327,235,044	218,073	31,705	205,457	338,360,439
22. Massachusetts	MA	9,653,115	446,097,249	121,780	2,207	20,000	455,894,350
23. Michigan	MI	24,720,184	684,893,167	173,485	208,265	456,956	710,452,056
24. Minnesota	MN	8,241,640	227,102,180	89,298	107,126	0	235,540,244
25. Mississippi	MS	4,572,828	68,377,150	87,573	39,576	0	73,077,128
26. Missouri	MO	12,192,297	198,007,830	73,562	200,120	126,952	210,600,762
27. Montana	MT	1,156,292	25,455,743	11,206	30,327	115,000	26,768,568
28. Nebraska	NE	4,706,726	65,054,014	26,637	151,864	0	69,939,241
29. Nevada	NV	3,437,708	113,115,007	50,397	49,760	0	116,652,871
30. New Hampshire	NH	1,795,695	94,945,376	19,302	2,976	127,500	96,890,849
31. New Jersey	NJ	13,348,120	663,484,865	116,083	20,795	0	676,969,862
32. New Mexico	NM	2,935,366	40,293,862	22,701	302,936	0	43,554,864
33. New York	NY	4,806,398	72,005,525	72,924	32,419	0	76,917,266
34. North Carolina	NC	19,635,067	344,169,154	395,121	112,734	0	364,312,076
35. North Dakota	ND	1,566,731	28,774,728	3,916	97,978	0	30,443,353
36. Ohio	OH	16,188,403	524,937,054	268,837	57,190	0	541,451,484
37. Oklahoma	OK	7,209,940	85,447,197	163,945	36,178	0	92,857,260
38. Oregon	OR	4,524,754	86,527,169	43,392	193,134	1,000,000	92,288,449
39. Pennsylvania	PA	18,408,322	704,345,826	255,279	71,583	458,717	723,539,727
40. Rhode Island	RI	1,041,913	72,716,597	12,707	8,968	0	73,780,185
41. South Carolina	SC	16,747,821	212,861,755	95,325	77,261	115,000	229,897,162
42. South Dakota	SD	1,747,240	29,058,564	19,085	124,584	0	30,949,473
43. Tennessee	TN	12,541,959	203,557,025	153,188	113,820	0	216,365,992
44. Texas	TX	38,740,460	784,153,655	1,041,557	5,783,815	863,285	830,582,772
45. Utah	UT	3,392,114	92,810,892	16,452	11,075	0	96,230,534
46. Vermont	VT	408,133	47,360,668	3,729	2,658	0	47,775,188
47. Virginia	VA	13,103,961	327,370,973	272,665	89,105	0	340,836,704
48. Washington	WA	8,790,549	166,153,508	65,575	6,044,814	855,826	181,910,272
49. West Virginia	WV	1,171,572	73,285,893	111,465	15,778	0	74,584,708
50. Wisconsin	WI	8,333,967	242,354,348	105,188	65,573	0	250,859,076
51. Wyoming	WY	714,819	16,237,714	4,347	19,001	0	16,975,882
52. American Samoa	AS	0	0	0	0	0	0
53. Guam	GU	73,161	0	0	0	0	73,161
54. Puerto Rico	PR	424,335	1,501,950	414,317	0	0	2,340,602
55. U.S. Virgin Islands	VI	40,410	1,305,021	0	0	0	1,345,431
56. Northern Mariana Islands	MP	513	0	0	0	0	513
57. Canada	CAN	76,360	0	3,531	0	0	79,891
58. Aggregate Other Alien	OT	2,210,450	1,764,775	471	0	0	3,975,696
59. Total		508,987,598	12,117,368,551	8,416,490	16,533,541	1,071,242,693	13,722,548,874

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



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0918	JACKSON	65056	38-1659835				JACKSON NATIONAL LIFE INSURANCE COMPANY	MI	RE	BROOKE LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
0918	JACKSON	78620	38-2764383				BROOKE LIFE INSURANCE COMPANY	MI	UDP	JACKSON HOLDINGS LLC	Ownership	100.000	JACKSON FINANCIAL INC	NO	
0918	JACKSON	60140	13-3873709				JACKSON NATIONAL LIFE INSURANCE COMPANY OF NEW YORK	NY	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
0918	JACKSON	13554	26-2773653				SQUIRE REASSURANCE COMPANY LLC	MI	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
0918	JACKSON	16094	81-4741212				SQUIRE REASSURANCE COMPANY II, INC.	MI	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			81-4426599				BRIER CAPITAL LLC	MI	NIA	BROOKE LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			13-3389961				JACKSON HOLDINGS LLC	DE	UIP	JACKSON FINANCIAL INC	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			98-0486152		0001822993	NEW YORK STOCK EXCHANGE	JACKSON FINANCIAL INC.	DE	UIP	PUBLICLY TRADED	Board of Directors	0.000	JACKSON FINANCIAL INC	NO	
			80-2461555				JACKSON FINANCE LLC	MI	NIA	JACKSON FINANCIAL INC	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			38-1659835				HERMITAGE MANAGEMENT, LLC	MI	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			38-1659835				JACKSON NATIONAL ASSET MANAGEMENT, LLC	MI	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			38-3241867				JACKSON NATIONAL LIFE DISTRIBUTORS LLC	MI	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			98-0396280				JACKSON NATIONAL LIFE (BERMUDA) LTD.	BMU	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			20-5383763				PGDS (US ONE) LLC	DE	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			26-2773815				SQUIRE CAPITAL I LLC	MI	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			26-2774037				SQUIRE CAPITAL II LLC	MI	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			76-0575768				MISSION PLANS OF AMERICA, INC.	TX	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			58-2459516				ROP, INC.	DE	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
							VFL INTERNATIONAL LIFE COMPANY SPC, LTD.	CYM	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			76-0606589				REALIC OF JACKSONVILLE PLANS, INC.	TX	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			42-1285968				ALLIED LIFE BROKERAGE AGENCY, INC.	IA	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			52-2081725				NATIONAL PLANNING HOLDINGS, LLC	DE	NIA	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			83-0806367				PPM AMERICA PRIVATE EQUITY FUND VII L.P.	DE	NIA	PPM AMERICA, INC	Management	0.000	JACKSON FINANCIAL INC	NO	
			38-1659835				PPM LOAN MANAGEMENT COMPANY 2, LLC	DE	NIA	PPM AMERICA, INC	Management	0.000	JACKSON FINANCIAL INC	NO	
			87-1216737				PPM AMERICA PRIVATE EQUITY FUND VIII-A L.P.	DE	NIA	PPM AMERICA, INC	Management	0.000	JACKSON FINANCIAL INC	NO	
			36-4075540				PPM HOLDINGS, INC	DE	NIA	JACKSON HOLDINGS LLC	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			36-3714794				PPM AMERICA, INC.	DE	NIA	PPM HOLDINGS, INC.	Management	0.000	JACKSON FINANCIAL INC	NO	
			81-3253602				JACKSON CHARITABLE FOUNDATION, INC.	MI	NIA	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	

Asterisk	Explanation

SCHEDULE Y
PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
78620	38-2764383	Brooke Life Insurance Company	90,000,000	0	0	0	(817,218)	0		(89,960,000)	(777,218)	(35,926,979)
	38-1659835	Jackson National Asset Management, LLC	(607,000,000)	0	0	0	(16,914,603)	0		0	(623,914,603)	0
65056	38-1659835	Jackson National Life Insurance Company	157,000,000	(155,000,000)	(421,488,024)	0	7,933,655	0		0	(411,554,369)	(942,715,155)
60140	13-3873709	Jackson National Life Insurance Company of New York	0	0	0	0	(24,274,600)	0		0	(24,274,600)	1,631,744,826
	52-2081725	National Planning Holdings, LLC	0	5,000,000	0	0	0	0		0	5,000,000	0
	38-3241867	Jackson National Life Distributors LLC	0	0	0	0	(21,775,039)	0		0	(21,775,039)	0
	98-0486152	Jackson Financial Inc.	360,000,000	135,000,000	413,332,157	0	7,697,847	0		0	916,030,004	0
	36-4075540	PPM Holdings, Inc.	0	15,000,000	0	0	(8,951,394)	0		0	6,048,606	0
	36-3714794	PPM America, Iinc.	0	0	0	0	57,487,956	0		0	57,487,956	0
16094	81-4741212	Squire Reaassurance Company II, Inc.	0	0	8,155,867	0	(376,466)	0		0	7,779,401	(381,570,872)
		VFL International LIfe Company SPC, LTD	0	0	0	0	0	0		0	0	116,734
13554	26-2773653	Squire	0	0	0	0	(10,138)	0		0	(10,138)	0
	80-2461555	Jackson Finance LLC	0	0	0	0	0	0		89,960,000	89,960,000	0
9999999 Control Totals			0	0	0	0	0	0	XXX	0	0	271,648,554

SCHEDULE Y

PART 3 - ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

1 Insurers in Holding Company	2 Owners with Greater Than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control\ Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Column 5 of Column 6)	8 Granted Disclaimer of Control\ Affiliation of Column 5 Over Column 6 (Yes/No)
BROOKE LIFE INSURANCE COMPANY	JACKSON HOLDINGS LLC	100.000	NO	JACKSON FINANCIAL INC.	JACKSON	100.000	NO
JACKSON NATIONAL LIFE INSURANCE COMPANY	BROOKE LIFE INSURANCE COMPANY	100.000	NO	JACKSON FINANCIAL INC.	JACKSON	100.000	NO
JACKSON NATIONAL LIFE INSURANCE COMPANY OF NEW YORK	JACKSON NATIONAL LIFE INSURANCE COMPANY	100.000	NO	JACKSON FINANCIAL INC.	JACKSON	100.000	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

REQUIRED FILINGS

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
7.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
8.	Will an audited financial report be filed by June 1?	YES
9.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES

SUPPLEMENTAL FILINGS

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

	MARCH FILING	
10.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
11.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	YES
12.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
13.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
14.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
15.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
17.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
18.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
20.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
22.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
23.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
24.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	SEE EXPLANATION
25.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

26.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	NO
27.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
28.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	NO
29.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
30.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
31.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
32.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
33.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
34.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES
35.	Will the Health Supplement be filed with the state of domicile and the NAIC by March 1?	YES
36.	Will the Market Conduct Annual Statement (MCAS) Premium Exhibit for Year be filed with appropriate jurisdictions and with the NAIC by March 1?	YES
	APRIL FILING	
37.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
38.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	YES
39.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	NO
40.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
41.	Will the Supplemental Health Care Exhibit (Parts 1 and 2) be filed with the state of domicile and the NAIC by April 1?	WAIVED
42.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	NO
43.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
44.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	YES
45.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
46.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
47.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
	AUGUST FILING	
48.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

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12.
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21.
22.
24. Certifications will be prepared in accordance with VM-31 and included in the PBR Actuarial Report which shall be submitted to the state of domicile no later than April 1.
25.
26.
27.
28.
30.
31.
32.
33.
39.
42.

Bar Codes:

10. SIS Stockholder Information Supplement [Document Identifier 420]

12. Trusteed Surplus Statement [Document Identifier 490]

16. Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]

17. Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]

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

19. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]

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

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

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

25. Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]

26. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

27. Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities [Document Identifier 454]

28. Workers' Compensation Carve-Out Supplement [Document Identifier 495]

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

31. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]

32. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]

33. Relief from the Requirements for Audit Committees [Document Identifier 226]

39. Credit Insurance Experience Exhibit [Document Identifier 230]

41. Supplemental Health Care Exhibit (Parts 1 and 2) [Document Identifier 216]

42. Actuarial Memorandum Required by Actuarial Guideline XXXVIII 8D [Document Identifier 435]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504. Prepaid operating expenses	28,002,023	28,002,023	0	0
2505. Guarantee fees receivable	470,845	0	470,845	396,930
2506. Miscellaneous assets	0	0	0	5,554
2507. Receivable for derivatives	757,311,990	0	757,311,990	0
2597. Summary of remaining write-ins for Line 25 from overflow page	785,784,858	28,002,023	757,782,835	402,484

Additional Write-ins for Liabilities Line 25

	1 Current Year	2 Prior Year
2504. Interest payable on death claims	19,544,994	24,230,500
2505. Interest payable - surplus note	0	5,999,306
2506. Investment escrow & unallocated proceeds	90,456,085	7,240,056
2507. Unclaimed property	41,654,148	39,765,555
2508. Collateral payable	780,433,000	610,882,492
2509. Repurchase agreements	0	1,011,761,751
2510. Other liabilities	1,679	8,536
2597. Summary of remaining write-ins for Line 25 from overflow page	932,089,906	1,699,888,196

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year	2 Prior Year
08.304. Reinsurance experience and other refunds	(2,896,822)	3,863,240
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(2,896,822)	3,863,240

Additional Write-ins for Summary of Operations Line 27

	1 Current Year	2 Prior Year
2704. Reinsurance on in-force business	(10,186,395)	(162,653,568)
2705. Reinsurance on in-force business - Athene	(109,610,871)	(84,817,643)
2797. Summary of remaining write-ins for Line 27 from overflow page	(119,797,266)	(247,471,211)

Additional Write-ins for Exhibit of Capital Gains and Losses Line 9

	1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
0904. FX on Bonds	(2,513,188)	0	(2,513,188)	0	0
0905. Miscellaneous Gain	(127)	0	(127)	0	0
0997. Summary of remaining write-ins for Line 9 from overflow page	(2,513,315)	0	(2,513,315)	0	0

Additional Write-ins for Exhibit 2 Line 9.3

	Insurance				5	6	7
	1	Accident and Health		4			
	Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Fraternal	Total
09.304. Total Consultants	9,906,901	0	0	0	897,500	0	10,804,401
09.397. Summary of remaining write-ins for Line 9.3 from overflow page	9,906,901	0	0	0	897,500	0	10,804,401

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations - Summary Line 8.3

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
08.304. Reinsurance experience and other refunds	(2,896,822)	(2,897,236)	56	358	0	0	0	0	0
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(2,896,822)	(2,897,236)	56	358	0	0	0	0	0

Additional Write-ins for Analysis of Operations - Summary Line 27

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
2704. Reinsurance on in-force business - Athene	(109,610,871)	0	0	(101,058,165)	(8,552,706)	0	0	0	0
2797. Summary of remaining write-ins for Line 27 from overflow page	(109,610,871)	0	0	(101,058,165)	(8,552,706)	0	0	0	0

Additional Write-ins for Analysis of Operations - Individual Annuities Line 8.3

	1	Deferred				6	7
		2	3	4	5		
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
08.304. Reinsurance experience and other refunds	357	357	0	0	0	0	0
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	357	357	0	0	0	0	0

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments	4,246,462,599	7.246	4,246,462,599	0	4,246,462,599	7.249
	1.02 All other governments	653,341,951	1.115	653,341,951	0	653,341,951	1.115
	1.03 U.S. states, territories and possessions, etc. guaranteed	277,358,421	0.473	277,358,421	0	277,358,421	0.473
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	52,206,094	0.089	52,206,094	0	52,206,094	0.089
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	829,634,914	1.416	829,634,914	0	829,634,914	1.416
	1.06 Industrial and miscellaneous	32,114,040,806	54.800	32,114,040,806	0	32,114,040,806	54.824
	1.07 Hybrid securities	26,454,377	0.045	26,454,377	0	26,454,377	0.045
	1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
	1.09 SVO identified funds	0	0.000	0	0	0	0.000
	1.10 Unaffiliated bank loans	58,280,640	0.099	58,280,640	0	58,280,640	0.099
	1.11 Unaffiliated certificates of deposit	0	0.000	0	0	0	0.000
	1.12 Total long-term bonds	38,257,779,802	65.283	38,257,779,802	0	38,257,779,802	65.312
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	172,812,053	0.295	172,812,053	0	172,812,053	0.295
	2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
	2.03 Total preferred stocks	172,812,053	0.295	172,812,053	0	172,812,053	0.295
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	227,575	0.000	227,575	0	227,575	0.000
	3.02 Industrial and miscellaneous Other (Unaffiliated)	117,303,995	0.200	117,303,995	0	117,303,995	0.200
	3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
	3.04 Parent, subsidiaries and affiliates Other	726,277,725	1.239	721,253,660	0	721,253,660	1.231
	3.05 Mutual funds	266,755,376	0.455	266,755,376	0	266,755,376	0.455
	3.06 Unit investment trusts	0	0.000	0	0	0	0.000
	3.07 Closed-end funds	0	0.000	0	0	0	0.000
	3.08 Exchange traded funds	0	0.000	0	0	0	0.000
	3.09 Total common stocks	1,110,564,671	1.895	1,105,540,606	0	1,105,540,606	1.887
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages	0	0.000	0	0	0	0.000
	4.02 Residential mortgages	1,002,349,209	1.710	1,002,349,209	0	1,002,349,209	1.711
	4.03 Commercial mortgages	8,423,390,541	14.374	8,423,390,541	0	8,423,390,541	14.380
	4.04 Mezzanine real estate loans	867,380,778	1.480	867,380,778	0	867,380,778	1.481
	4.05 Total valuation allowance	(14,808,971)	(0.025)	(14,808,971)	0	(14,808,971)	(0.025)
	4.06 Total mortgage loans	10,278,311,557	17.539	10,278,311,557	0	10,278,311,557	17.547
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company	213,878,328	0.365	213,878,327	0	213,878,327	0.365
	5.02 Properties held for production of income	7,172,124	0.012	7,172,124	0	7,172,124	0.012
	5.03 Properties held for sale	5,541,097	0.009	5,541,097	0	5,541,097	0.009
	5.04 Total real estate	226,591,548	0.387	226,591,548	0	226,591,548	0.387
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	192,715,787	0.329	192,715,787	0	192,715,787	0.329
	6.02 Cash equivalents (Schedule E, Part 2)	753,199,633	1.285	753,199,633	13,049,799	766,249,432	1.308
	6.03 Short-term investments (Schedule DA)	1,118,412,043	1.908	1,118,412,043	0	1,118,412,043	1.909
	6.04 Total cash, cash equivalents and short-term investments	2,064,327,463	3.523	2,064,327,463	13,049,799	2,077,377,262	3.546
7.	Contract loans	4,243,593,375	7.241	4,241,715,886	0	4,241,715,886	7.241
8.	Derivatives (Schedule DB)	84,816,291	0.145	84,816,291	0	84,816,291	0.145
9.	Other invested assets (Schedule BA)	2,101,790,972	3.587	2,083,122,612	0	2,083,122,612	3.556
10.	Receivables for securities	48,966,740	0.084	48,966,740	0	48,966,740	0.084
11.	Securities Lending (Schedule DL, Part 1)	13,049,799	0.022	13,049,799	XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13.	Total invested assets	58,602,604,271	100.000	58,577,034,357	13,049,799	58,577,034,357	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		236,841,132
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	6,345,504	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	1,781,545	8,127,049
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		(6,176,270)
5.	Deduct amounts received on disposals, Part 3, Column 15		4,418,748
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	7,505,228	
	8.2 Totals, Part 3, Column 9	276,387	7,781,616
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		226,591,548
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		226,591,548

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		11,588,751,919
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	631,106,203	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	206,760,753	837,866,956
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	217,349	
	3.2 Totals, Part 3, Column 11	0	217,349
4.	Accrual of discount		6,952,354
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		(21,894,166)
7.	Deduct amounts received on disposals, Part 3, Column 15		2,083,497,054
8.	Deduct amortization of premium and mortgage interest points and commitment fees		4,939,026
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	22,778,594	
	9.2 Totals, Part 3, Column 13	12,883,602	35,662,196
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	66,000,000	66,000,000
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		10,293,120,528
12.	Total valuation allowance		(14,808,971)
13.	Subtotal (Line 11 plus 12)		10,278,311,557
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		10,278,311,557

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		2,584,231,276
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	55,626,631	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	394,752,023	450,378,654
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		7,475
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13	59,831,648	
	5.2 Totals, Part 3, Column 9	(435,065,185)	(375,233,537)
6.	Total gain (loss) on disposals, Part 3, Column 19		383,381,533
7.	Deduct amounts received on disposals, Part 3, Column 16		928,952,468
8.	Deduct amortization of premium and depreciation		1,879,552
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	490,111	
	9.2 Totals, Part 3, Column 14	0	490,111
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	8,035,929	
	10.2 Totals, Part 3, Column 11	2,596,591	10,632,519
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		2,101,790,972
12.	Deduct total nonadmitted amounts		18,668,360
13.	Statement value at end of current period (Line 11 minus Line 12)		2,083,122,612

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		45,197,102,693
2.	Cost of bonds and stocks acquired, Part 3, Column 7		3,471,003,946
3.	Accrual of discount		56,688,825
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	304,866	
	4.2. Part 2, Section 1, Column 15	(2,689,330)	
	4.3. Part 2, Section 2, Column 13	125,535,825	
	4.4. Part 4, Column 11	33,028,875	156,180,236
5.	Total gain (loss) on disposals, Part 4, Column 19		(499,423,421)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		8,695,256,835
7.	Deduct amortization of premium		91,952,502
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	19,538,673	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	753,169	20,291,842
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	25,144,377	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	5,006,364	
	9.4. Part 4, Column 13	41,354,439	71,505,180
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		(1,973,078)
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		39,541,156,526
12.	Deduct total nonadmitted amounts		5,024,065
13.	Statement value at end of current period (Line 11 minus Line 12)		39,536,132,461

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	4,246,462,599	3,486,813,781	4,195,585,405	4,320,294,740
Governments	2.	Canada	85,043,194	83,251,523	92,427,209	80,474,000
(Including all obligations guaranteed by governments)	3.	Other Countries	568,298,757	447,812,448	568,306,269	528,116,000
	4.	Totals	4,899,804,550	4,017,877,752	4,856,318,883	4,928,884,740
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	277,358,421	261,807,275	283,564,704	265,333,415
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	52,206,094	49,980,508	54,519,060	48,199,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	829,634,914	758,829,016	836,221,886	798,493,007
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8.	United States	24,464,846,600	22,025,636,811	24,614,811,910	24,102,301,254
	9.	Canada	599,812,852	563,443,277	604,987,487	592,973,716
	10.	Other Countries	7,134,116,371	6,572,974,447	7,192,179,205	7,078,876,848
	11.	Totals	32,198,775,823	29,162,054,535	32,411,978,602	31,774,151,818
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	38,257,779,802	34,250,549,086	38,442,603,135	37,815,061,980
PREFERRED STOCKS	14.	United States	121,385,217	121,385,217	131,057,131	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	0	0	0	
	16.	Other Countries	51,426,836	51,426,836	71,075,000	
	17.	Totals	172,812,053	172,812,053	202,132,131	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	172,812,053	172,812,053	202,132,131	
COMMON STOCKS	20.	United States	376,132,250	376,132,250	383,477,773	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21.	Canada	0	0	0	
	22.	Other Countries	8,154,696	8,154,696	8,154,696	
	23.	Totals	384,286,946	384,286,946	391,632,469	
Parent, Subsidiaries and Affiliates	24.	Totals	726,277,725	726,277,726	499,943,303	
	25.	Total Common Stocks	1,110,564,671	1,110,564,672	891,575,772	
	26.	Total Stocks	1,283,376,724	1,283,376,725	1,093,707,903	
	27.	Total Bonds and Stocks	39,541,156,526	35,533,925,811	39,536,311,038	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	1,656,397,398	327,938,577	854,147,160	1,673,675,240	575,814,785	XXX	5,087,973,160	12.9	5,681,007,146	12.5	5,087,973,159	1
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	1,656,397,398	327,938,577	854,147,160	1,673,675,240	575,814,785	XXX	5,087,973,160	12.9	5,681,007,146	12.5	5,087,973,159	1
2. All Other Governments												
2.1 NAIC 1	0	51,222,160	23,205,044	88,971,898	65,778,389	XXX	229,177,491	0.6	261,482,805	0.6	181,565,618	47,611,873
2.2 NAIC 2	0	11,525,159	0	41,356,762	367,257,332	XXX	420,139,253	1.1	445,170,256	1.0	404,949,195	15,190,058
2.3 NAIC 3	0	0	4,025,208	0	0	XXX	4,025,208	0.0	4,027,513	0.0	4,025,208	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	735,217	0.0	0	0
2.7 Totals	0	62,747,319	27,230,252	130,328,660	433,035,721	XXX	653,341,952	1.7	711,415,791	1.6	590,540,021	62,801,931
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	10,815,608	88,248,628	65,165,124	96,976,102	16,152,959	XXX	277,358,421	0.7	285,657,474	0.6	144,227,446	133,130,975
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	10,815,608	88,248,628	65,165,124	96,976,102	16,152,959	XXX	277,358,421	0.7	285,657,474	0.6	144,227,446	133,130,975
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	1,166,854	11,046,379	27,455,641	12,537,221	0	XXX	52,206,095	0.1	47,778,574	0.1	52,206,095	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	1,166,854	11,046,379	27,455,641	12,537,221	0	XXX	52,206,095	0.1	47,778,574	0.1	52,206,095	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	34,521,832	125,012,922	176,458,174	334,058,340	158,948,124	XXX	828,999,392	2.1	868,144,583	1.9	707,482,913	121,516,479
5.2 NAIC 2	143,926	489,902	0	0	0	XXX	633,828	0.0	768,277	0.0	633,828	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	164,738	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	1,694	0	XXX	1,694	0.0	1,783	0.0	1,694	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	27,834	0.0	0	0
5.7 Totals	34,665,758	125,502,824	176,458,174	334,060,034	158,948,124	XXX	829,634,914	2.1	869,107,215	1.9	708,118,435	121,516,479

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	998,839,006	5,166,529,700	4,764,994,485	3,288,830,122	2,740,023,965	XXX	16,959,217,278	43.1	18,683,376,284	41.2	7,524,029,425	9,435,187,853
6.2 NAIC 2	913,226,358	4,315,026,032	4,948,058,296	2,229,970,990	2,168,433,856	XXX	14,574,715,532	37.0	17,442,608,660	38.5	7,040,986,698	7,533,728,834
6.3 NAIC 3	44,163,201	294,596,408	279,200,466	58,087,731	21,301,907	XXX	697,349,713	1.8	1,078,542,465	2.4	215,957,492	481,392,221
6.4 NAIC 4	29,448,300	67,948,189	42,341,716	4,673,207	1,074,522	XXX	145,485,934	0.4	214,459,862	0.5	28,776,809	116,709,125
6.5 NAIC 5	3,523,828	2,012,286	850,481	351,008	0	XXX	6,737,603	0.0	26,595,152	0.1	4,154,918	2,582,685
6.6 NAIC 6	205,592	2,645,427	1,358,235	0	3,226,965	XXX	7,436,219	0.0	12,679,494	0.0	5,144,042	2,292,177
6.7 Totals	1,989,406,285	9,848,758,042	10,036,803,679	5,581,913,058	4,934,061,215	XXX	32,390,942,279	82.3	37,458,261,917	82.6	14,819,049,384	17,571,892,895
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	3,616,876	0.0	0	0
7.2 NAIC 2	0	0	0	0	4,700,000	XXX	4,700,000	0.0	56,763,017	0.1	0	4,700,000
7.3 NAIC 3	0	0	0	0	21,754,377	XXX	21,754,377	0.1	60,593,854	0.1	3,754,377	18,000,000
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	26,454,377	XXX	26,454,377	0.1	120,973,747	0.3	3,754,377	22,700,000
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	300,884	1,203,537	1,053,095	0	0	XXX	2,557,516	0.0	0	0.0	2,557,516	0
10.2 NAIC 2	0	1,554,239	35,406,828	0	0	XXX	36,961,067	0.1	132,660,619	0.3	1,554,239	35,406,828
10.3 NAIC 3	0	15,637,526	1,069,704	0	0	XXX	16,707,230	0.0	22,354,259	0.0	16,554,299	152,931
10.4 NAIC 4	0	2,054,834	0	0	0	XXX	2,054,834	0.0	7,179,155	0.0	2,054,834	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	300,884	20,450,136	37,529,627	0	0	XXX	58,280,647	0.1	162,194,033	0.4	22,720,888	35,559,759
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 2,702,041,582	5,771,201,903	5,912,478,723	5,495,048,923	3,556,718,222	0	23,437,489,353	59.5	XXX	XXX	13,700,042,172	9,737,447,181
12.2 NAIC 2	(d) 913,370,284	4,328,595,332	4,983,465,124	2,271,327,752	2,540,391,188	0	15,037,149,680	38.2	XXX	XXX	7,448,123,960	7,589,025,720
12.3 NAIC 3	(d) 44,163,201	310,233,934	284,295,378	58,087,731	43,056,284	0	739,836,528	1.9	XXX	XXX	240,291,376	499,545,152
12.4 NAIC 4	(d) 29,448,300	70,003,023	42,341,716	4,673,207	1,074,522	0	147,540,768	0.4	XXX	XXX	30,831,643	116,709,125
12.5 NAIC 5	(d) 3,523,828	2,012,286	850,481	352,702	0	0	(c) 6,739,297	0.0	XXX	XXX	4,156,612	2,582,685
12.6 NAIC 6	(d) 205,592	2,645,427	1,358,235	0	3,226,965	0	(c) 7,436,219	0.0	XXX	XXX	5,144,042	2,292,177
12.7 Totals	3,692,752,787	10,484,691,905	11,224,789,657	7,829,490,315	6,144,467,181	0	(b) 39,376,191,845	100.0	XXX	XXX	21,428,589,805	17,947,602,041
12.8 Line 12.7 as a % of Col. 7	9.4	26.6	28.5	19.9	15.6	0.0	100.0	XXX	XXX	XXX	54.4	45.6
13. Total Bonds Prior Year												
13.1 NAIC 1	2,443,555,920	6,588,251,235	6,880,604,522	5,585,975,022	4,332,677,043	0	XXX	XXX	25,831,063,742	57.0	15,073,130,757	10,757,932,985
13.2 NAIC 2	620,840,542	4,699,221,292	6,885,792,953	3,064,409,250	2,807,706,792	0	XXX	XXX	18,077,970,829	39.9	9,192,948,582	8,885,022,247
13.3 NAIC 3	42,846,021	466,488,100	394,240,842	170,549,869	91,557,997	0	XXX	XXX	1,165,682,829	2.6	429,755,765	735,927,064
13.4 NAIC 4	5,419,043	108,973,992	90,577,421	15,843,568	824,993	0	XXX	XXX	221,639,017	0.5	54,911,806	166,727,211
13.5 NAIC 5	4,408,831	16,709,973	3,850,463	1,466,989	160,679	0	XXX	XXX	(c) 26,596,935	0.1	18,930,238	7,666,697
13.6 NAIC 6	8,029	587,554	10,062,145	0	2,784,817	0	XXX	XXX	(c) 13,442,545	0.0	12,781,126	661,419
13.7 Totals	3,117,078,386	11,880,232,146	14,265,128,346	8,838,244,698	7,235,712,321	0	XXX	XXX	(b) 45,336,395,897	100.0	24,782,458,274	20,553,937,623
13.8 Line 13.7 as a % of Col. 9	6.9	26.2	31.5	19.5	16.0	0.0	XXX	XXX	100.0	XXX	54.7	45.3
14. Total Publicly Traded Bonds												
14.1 NAIC 1	2,077,621,763	2,617,297,818	3,093,570,010	3,572,725,763	2,338,826,817	0	13,700,042,171	34.8	15,073,130,757	33.2	13,700,042,171	XXX
14.2 NAIC 2	435,554,619	1,738,973,908	2,040,253,212	1,213,570,261	2,019,771,961	0	7,448,123,961	18.9	9,192,948,582	20.3	7,448,123,961	XXX
14.3 NAIC 3	16,585,966	87,784,996	104,955,245	20,818,522	10,146,648	0	240,291,377	0.6	429,755,765	0.9	240,291,377	XXX
14.4 NAIC 4	2,924,477	12,399,789	11,313,573	3,342,571	851,234	0	30,831,644	0.1	54,911,806	0.1	30,831,644	XXX
14.5 NAIC 5	2,372,326	581,104	850,481	352,702	0	0	4,156,613	0.0	18,930,238	0.0	4,156,613	XXX
14.6 NAIC 6	0	558,842	1,358,235	0	3,226,965	0	5,144,042	0.0	12,781,126	0.0	5,144,042	XXX
14.7 Totals	2,535,059,151	4,457,596,457	5,252,300,756	4,810,809,819	4,372,823,625	0	21,428,589,808	54.4	24,782,458,274	54.7	21,428,589,808	XXX
14.8 Line 14.7 as a % of Col. 7	11.8	20.8	24.5	22.5	20.4	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	6.4	11.3	13.3	12.2	11.1	0.0	54.4	XXX	XXX	XXX	54.4	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	624,419,819	3,153,904,085	2,818,908,713	1,922,323,160	1,217,891,405	0	9,737,447,182	24.7	10,757,932,985	23.7	XXX	9,737,447,182
15.2 NAIC 2	477,815,665	2,589,621,424	2,943,211,912	1,057,757,491	520,619,227	0	7,589,025,719	19.3	8,885,022,247	19.6	XXX	7,589,025,719
15.3 NAIC 3	27,577,235	222,448,938	179,340,133	37,269,209	32,909,636	0	499,545,151	1.3	735,927,064	1.6	XXX	499,545,151
15.4 NAIC 4	26,523,823	57,603,234	31,028,143	1,330,636	223,288	0	116,709,124	0.3	166,727,211	0.4	XXX	116,709,124
15.5 NAIC 5	1,151,502	1,431,182	0	0	0	0	2,582,684	0.0	7,666,697	0.0	XXX	2,582,684
15.6 NAIC 6	205,592	2,086,585	0	0	0	0	2,292,177	0.0	661,419	0.0	XXX	2,292,177
15.7 Totals	1,157,693,636	6,027,095,448	5,972,488,901	3,018,680,496	1,771,643,556	0	17,947,602,037	45.6	20,553,937,623	45.3	XXX	17,947,602,037
15.8 Line 15.7 as a % of Col. 7	6.5	33.6	33.3	16.8	9.9	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	2.9	15.3	15.2	7.7	4.5	0.0	45.6	XXX	XXX	XXX	XXX	45.6

(a) Includes $ 8,399,004,255 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 0 current year of bonds with Z designations and $ 0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ 0 current year, $ 0 prior year of bonds with 5GI designations and $ 0 current year, $ 0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 915,223,021 ; NAIC 2 $ 203,189,022 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	1,649,768,963	306,673,594	839,309,945	1,660,736,258	573,303,444	XXX	5,029,792,204	12.8	5,620,706,263	12.4	5,029,792,202	2
1.02 Residential Mortgage-Backed Securities	2,785,463	10,528,711	9,977,472	9,365,687	2,511,343	XXX	35,168,676	0.1	35,815,582	0.1	35,168,675	1
1.03 Commercial Mortgage-Backed Securities	3,842,971	10,736,272	4,859,743	3,573,294	0	XXX	23,012,280	0.1	24,485,301	0.1	23,012,281	(1)
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	1,656,397,397	327,938,577	854,147,160	1,673,675,239	575,814,787	XXX	5,087,973,160	12.9	5,681,007,146	12.5	5,087,973,158	2
2. All Other Governments												
2.01 Issuer Obligations	0	62,747,319	27,230,252	130,328,661	433,035,720	XXX	653,341,952	1.7	711,415,791	1.6	590,540,021	62,801,931
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	62,747,319	27,230,252	130,328,661	433,035,720	XXX	653,341,952	1.7	711,415,791	1.6	590,540,021	62,801,931
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	1,364,769	45,524,853	31,753,935	64,438,282	1,145,607	XXX	144,227,446	0.4	146,934,050	0.3	144,227,446	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	9,450,839	42,723,775	33,411,189	32,537,821	15,007,352	XXX	133,130,976	0.3	138,723,424	0.3	0	133,130,976
3.05 Totals	10,815,608	88,248,628	65,165,124	96,976,103	16,152,959	XXX	277,358,422	0.7	285,657,474	0.6	144,227,446	133,130,976
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	1,166,854	11,046,379	27,455,641	12,537,221	0	XXX	52,206,095	0.1	47,778,574	0.1	52,206,095	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	1,166,854	11,046,379	27,455,641	12,537,221	0	XXX	52,206,095	0.1	47,778,574	0.1	52,206,095	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	24,999,963	58,840,984	84,202,603	296,615,338	149,577,105	XXX	614,235,993	1.6	645,243,122	1.4	575,828,145	38,407,848
5.02 Residential Mortgage-Backed Securities	9,665,794	39,513,432	36,295,347	37,444,697	9,371,019	XXX	132,290,289	0.3	140,625,078	0.3	132,290,290	(1)
5.03 Commercial Mortgage-Backed Securities	0	27,148,407	55,960,223	0	0	XXX	83,108,630	0.2	83,239,015	0.2	0	83,108,630
5.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.05 Totals	34,665,757	125,502,823	176,458,173	334,060,035	158,948,124	XXX	829,634,912	2.1	869,107,215	1.9	708,118,435	121,516,477
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	1,340,232,954	6,262,910,349	7,070,581,501	4,573,885,220	4,678,063,612	XXX	23,925,673,636	60.8	26,898,335,374	59.3	12,922,652,434	11,003,021,202
6.02 Residential Mortgage-Backed Securities	14,830,454	37,379,260	49,998,377	72,216,460	15,456,455	XXX	189,881,006	0.5	279,846,102	0.6	47,522,250	142,358,756
6.03 Commercial Mortgage-Backed Securities	77,476,139	720,309,556	447,714,209	24,109,121	1,025,069	XXX	1,270,634,094	3.2	1,543,629,843	3.4	784,817,181	485,816,913
6.04 Other Loan-Backed and Structured Securities	556,866,739	2,828,158,877	2,468,509,592	911,702,256	239,516,079	XXX	7,004,753,543	17.8	8,736,450,598	19.3	1,064,057,519	5,940,696,024
6.05 Totals	1,989,406,286	9,848,758,042	10,036,803,679	5,581,913,057	4,934,061,215	XXX	32,390,942,279	82.3	37,458,261,917	82.6	14,819,049,384	17,571,892,895
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	26,454,377	XXX	26,454,377	0.1	120,973,747	0.3	3,754,377	22,700,000
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	0	0	26,454,377	XXX	26,454,377	0.1	120,973,747	0.3	3,754,377	22,700,000
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	300,884	20,450,137	37,529,627	0	0	XXX	58,280,648	0.1	162,194,033	0.4	22,720,889	35,559,759
10.03 Totals	300,884	20,450,137	37,529,627	0	0	XXX	58,280,648	0.1	162,194,033	0.4	22,720,889	35,559,759
11. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	3,017,533,503	6,747,743,478	8,080,533,877	6,738,540,980	5,861,579,865	XXX	30,445,931,703	77.3	XXX	XXX	19,319,000,720	11,126,930,983
12.02 Residential Mortgage-Backed Securities	27,281,711	87,421,403	96,271,196	119,026,844	27,338,817	XXX	357,339,971	0.9	XXX	XXX	214,981,215	142,358,756
12.03 Commercial Mortgage-Backed Securities	81,319,110	758,194,235	508,534,175	27,682,415	1,025,069	XXX	1,376,755,004	3.5	XXX	XXX	807,829,462	568,925,542
12.04 Other Loan-Backed and Structured Securities	566,317,578	2,870,882,652	2,501,920,781	944,240,077	254,523,431	XXX	7,137,884,519	18.1	XXX	XXX	1,064,057,519	6,073,827,000
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	300,884	20,450,137	37,529,627	0	0	XXX	58,280,648	0.1	XXX	XXX	22,720,889	35,559,759
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	3,692,752,786	10,484,691,905	11,224,789,656	7,829,490,316	6,144,467,182	0	39,376,191,845	100.0	XXX	XXX	21,428,589,805	17,947,602,040
12.10 Line 12.09 as a % of Col. 7	9.4	26.6	28.5	19.9	15.6	0.0	100.0	XXX	XXX	XXX	54.4	45.6
13. Total Bonds Prior Year												
13.01 Issuer Obligations	2,017,400,366	7,754,789,670	10,068,374,279	7,414,698,078	6,936,124,528	XXX	XXX	XXX	34,191,386,921	75.4	21,688,491,361	12,502,895,560
13.02 Residential Mortgage-Backed Securities	36,337,636	121,323,398	122,140,009	144,288,698	32,197,021	XXX	XXX	XXX	456,286,762	1.0	322,664,183	133,622,579
13.03 Commercial Mortgage-Backed Securities	209,159,050	762,291,301	635,524,838	43,291,951	1,087,019	XXX	XXX	XXX	1,651,354,159	3.6	943,215,086	708,139,073
13.04 Other Loan-Backed and Structured Securities	854,181,334	3,142,579,898	3,376,143,066	1,235,965,971	266,303,753	XXX	XXX	XXX	8,875,174,022	19.6	1,706,394,522	7,168,779,500
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans	0	99,247,879	62,946,154	0	0	XXX	XXX	XXX	162,194,033	0.4	121,693,122	40,500,911
13.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.09 Totals	3,117,078,386	11,880,232,146	14,265,128,346	8,838,244,698	7,235,712,321	0	XXX	XXX	45,336,395,897	100.0	24,782,458,274	20,553,937,623
13.10 Line 13.09 as a % of Col. 9	6.9	26.2	31.5	19.5	16.0	0.0	XXX	XXX	100.0	XXX	54.7	45.3
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	2,206,605,164	3,446,533,653	4,626,362,870	4,723,971,718	4,315,527,314	XXX	19,319,000,719	49.1	21,688,491,361	47.8	19,319,000,719	XXX
14.02 Residential Mortgage-Backed Securities	18,669,881	65,328,747	59,581,576	57,603,215	13,797,796	XXX	214,981,215	0.5	322,664,183	0.7	214,981,215	XXX
14.03 Commercial Mortgage-Backed Securities	63,888,953	426,192,205	314,175,010	3,573,294	0	XXX	807,829,462	2.1	943,215,086	2.1	807,829,462	XXX
14.04 Other Loan-Backed and Structured Securities	245,594,268	499,244,646	250,058,500	25,661,592	43,498,514	XXX	1,064,057,520	2.7	1,706,394,522	3.8	1,064,057,520	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans	300,884	20,297,206	2,122,799	0	0	XXX	22,720,889	0.1	121,693,122	0.3	22,720,889	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.09 Totals	2,535,059,150	4,457,596,457	5,252,300,755	4,810,809,819	4,372,823,624	0	21,428,589,805	54.4	24,782,458,274	54.7	21,428,589,805	XXX
14.10 Line 14.09 as a % of Col. 7	11.8	20.8	24.5	22.5	20.4	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	6.4	11.3	13.3	12.2	11.1	0.0	54.4	XXX	XXX	XXX	54.4	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	810,928,339	3,301,209,825	3,454,171,007	2,014,569,262	1,546,052,551	XXX	11,126,930,984	28.3	12,502,895,560	27.6	XXX	11,126,930,984
15.02 Residential Mortgage-Backed Securities	8,611,830	22,092,656	36,689,620	61,423,629	13,541,021	XXX	142,358,756	0.4	133,622,579	0.3	XXX	142,358,756
15.03 Commercial Mortgage-Backed Securities	17,430,157	332,002,030	194,359,165	24,109,121	1,025,069	XXX	568,925,542	1.4	708,139,073	1.6	XXX	568,925,542
15.04 Other Loan-Backed and Structured Securities	320,723,310	2,371,638,006	2,251,862,281	918,578,485	211,024,917	XXX	6,073,826,999	15.4	7,168,779,500	15.8	XXX	6,073,826,999
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans	0	152,931	35,406,828	0	0	XXX	35,559,759	0.1	40,500,911	0.1	XXX	35,559,759
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.09 Totals	1,157,693,636	6,027,095,448	5,972,488,901	3,018,680,497	1,771,643,558	0	17,947,602,040	45.6	20,553,937,623	45.3	XXX	17,947,602,040
15.10 Line 15.09 as a % of Col. 7	6.5	33.6	33.3	16.8	9.9	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	2.9	15.3	15.2	7.7	4.5	0.0	45.6	XXX	XXX	XXX	XXX	45.6

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	1,255,922,496	1,255,922,496	0	0	0
2. Cost of short-term investments acquired	1,135,955,400	1,135,955,400	0	0	0
3. Accrual of discount	25,779,079	25,779,079	0	0	0
4. Unrealized valuation increase/(decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	(699,751)	(699,751)	0	0	0
6. Deduct consideration received on disposals	1,298,538,919	1,298,538,919	0	0	0
7. Deduct amortization of premium	6,262	6,262	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,118,412,043	1,118,412,043	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	1,118,412,043	1,118,412,043	0	0	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)			(877,988,109)
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12		316,223,314	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		2,381,642,501	2,697,865,815
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17		(61,738,139)	
	3.2 Section 2, Column 19		1,206,869,983	1,145,131,844
4.	SSAP No. 108 Adjustments			0
5.	Total gain (loss) on termination recognized, Section 2, Column 22			(2,455,754,920)
6.	Considerations received/(paid) on terminations, Section 2, Column 15			1,306,813,849
7.	Amortization:			
	7.1 Section 1, Column 19		0	
	7.2 Section 2, Column 21		0	0
8.	Adjustment to the book/adjusted carrying value of hedged item:			
	8.1 Section 1, Column 20		0	
	8.2 Section 2, Column 23		0	0
9.	Total foreign exchange change in book/adjusted carrying value:			
	9.1 Section 1, Column 18		6,090,710	
	9.2 Section 2, Column 20		(28,406,076)	(22,315,366)
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)			(819,874,585)
11.	Deduct nonadmitted assets			0
12.	Statement value at end of current period (Line 10 minus Line 11)			(819,874,585)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)			0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)			0
3.1	Add:			
	Change in variation margin on open contracts - Highly effective hedges			
	3.11 Section 1, Column 15, current year minus	0		
	3.12 Section 1, Column 15, prior year	0	0	
	Change in variation margin on open contracts - All other			
	3.13 Section 1, Column 18, current year minus	(1,547,435,463)		
	3.14 Section 1, Column 18, prior year	263,302,109	(1,810,737,572)	(1,810,737,572)
3.2	Add:			
	Change in adjustment to basis of hedged item			
	3.21 Section 1, Column 17, current year to date minus	0		
	3.22 Section 1, Column 17, prior year	0	0	
	Change in amount recognized			
	3.23 Section 1, Column 19, current year to date minus	(1,547,435,463)		
	3.24 Section 1, Column 19, prior year plus	263,302,109		
	3.25 SSAP No. 108 Adjustments	0	(1,810,737,572)	(1,810,737,572)
3.3	Subtotal (Line 3.1 minus Line 3.2)			0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)			(1,358,965,288)
4.2	Less:			
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)	0		
	4.22 Amount recognized (Section 2, Column 16)	(1,358,965,288)		
	4.23 SSAP No. 108 Adjustments	0	(1,358,965,288)	
4.3	Subtotal (Line 4.1 minus Line 4.2)			0
5.	Dispositions gains (losses) on contracts terminated in prior year:			
	5.1 Total gain (loss) recognized for terminations in prior year			0
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year			0
6.	Book/adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)			0
7.	Deduct total nonadmitted amounts			0
8.	Statement value at end of current period (Line 6 minus Line 7)			0

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	(819,874,585)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		(819,874,585)
4.	Part D, Section 1, Column 6	389,912,218	
5.	Part D, Section 1, Column 7	(1,209,786,803)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	(819,874,585)	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		(819,874,585)
10.	Part D, Section 1, Column 9	389,912,218	
11.	Part D, Section 1, Column 10	(1,209,786,803)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	70,440,427	
14.	Part B, Section 1, Column 20	1,948,415,606	
15.	Part D, Section 1, Column 12	2,018,856,033	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	2,977,325,905	0	2,977,325,905	0
2. Cost of cash equivalents acquired	17,127,752,751	0	17,127,752,751	0
3. Accrual of discount	5,843	0	5,843	0
4. Unrealized valuation increase/(decrease)	0	0	0	0
5. Total gain (loss) on disposals	(285)	0	(285)	0
6. Deduct consideration received on disposals	19,351,882,529	0	19,351,882,529	0
7. Deduct amortization of premium	2,052	0	2,052	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	753,199,633	0	753,199,633	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	753,199,633	0	753,199,633	0

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
LANSING AIRPORT - HANGAR		Lansing	MI	12/01/2001	12/03/2001	6,770,354	0	2,700,611	2,700,611	250,859	0	0	(250,859)	0	0	87,973
1 CORPORATE WAY		Lansing	MI	09/01/2000	02/24/2010	98,112,984	0	56,807,617	56,807,617	2,465,052	0	0	(2,465,052)	0	12,402,162	1,213,343
OKEMOS ROAD - HOME OFFICE LAND		Lansing	MI	09/01/2000	02/24/2010	14,736,609	0	11,619,819	11,619,819	318,641	0	0	(318,641)	0	0	1,291,620
8 CORPORATE WAY		Lansing	MI	10/01/2013	04/04/2017	78,335,158	0	61,818,515	61,818,515	1,981,435	0	0	(1,981,435)	0	7,730,277	0
300 INNOVATION DRIVE		Franklin	TN	02/05/2018	02/05/2018	38,547,188	0	33,524,944	33,524,944	949,173	0	0	(949,173)	0	4,358,551	1,576,624
INNOVATION DRIVE OFFICE - BLDG/LAND		Franklin	TN	02/05/2018	02/05/2018	7,159,655	0	7,155,363	7,155,363	989	0	0	(989)	0	0	0
OKEMOS ROAD - DAY CARE CENTER		Lansing	MI	08/01/2000	02/24/2010	3,004,890	0	1,390,751	1,390,751	76,716	0	0	(76,716)	0	0	0
DATA CENTER		Lansing	MI	12/31/2004	02/24/2010	24,937,243	0	14,674,085	14,674,085	622,977	0	0	(622,977)	0	3,566,558	0
2005 SEAGER STREET		Lansing	MI	10/07/2009		32,884,542	0	24,186,624	24,186,624	839,387	0	0	(839,387)	0	3,789,731	328,106
0299999. Property occupied by the reporting entity - Administrative						304,488,620	0	213,878,328	213,878,328	7,505,228	0	0	(7,505,228)	0	31,847,279	4,497,665
0399999. Total Property occupied by the reporting entity						304,488,620	0	213,878,328	213,878,328	7,505,228	0	0	(7,505,228)	0	31,847,279	4,497,665
ALAIEDON TOWNSHIP - LAND		Okemos	MI	12/18/2001	12/31/2017	7,172,124	0	7,172,124	7,172,124	0	0	0	0	0	6,250	35,387
0499999. Properties held for the production of income						7,172,124	0	7,172,124	7,172,124	0	0	0	0	0	6,250	35,387
VACANT LAND - MILLER ROAD		Lansing	MI	12/18/2003	12/31/2017	0	0	0	0	0	0	0	0	0	0	0
Residential REO 100044730		Barnwell	SC	11/25/2020		39,100	0	39,100	39,100	0	0	0	0	0	0	0
Residential REO 100045663		Saint Louis	MO	08/01/2023		257,728	0	257,728	257,728	0	0	0	0	0	0	0
Residential REO 100046268		Memphis	TN	05/07/2023		36,238	0	36,238	36,238	0	0	0	0	0	0	0
Residential REO 100046374		Saint Louis	MO	09/01/2023		41,134	0	41,134	41,134	0	0	0	0	0	0	0
Residential REO 3310025399		San Antonio	TX	09/01/2023		61,186	0	61,186	61,186	0	0	0	0	0	0	0
Residential REO 3310026752		Baltimore	MD	09/01/2023		45,980	0	45,980	45,980	0	0	0	0	0	0	0
Residential REO 3310028144		Wantage	NJ	12/31/2023		72,717	0	72,717	72,717	0	0	0	0	0	0	0
Residential REO 3310028794		East Cleveland	OH	11/30/2023		564,300	0	564,300	564,300	0	0	0	0	0	0	0
Residential REO 3310029105		Chicago	IL	11/30/2023		36,583	0	36,583	36,583	0	0	0	0	0	0	0
Residential REO 3310029730		Los Angeles	CA	09/01/2023		165,711	0	165,711	165,711	0	0	0	0	0	0	0
Residential REO 3310030927		Davidsonville	MD	11/30/2023		252,252	0	252,252	252,252	0	0	0	0	0	0	0
Residential REO 3310031589		Fountain Hills	AZ	09/01/2023		210,415	0	210,415	210,415	0	0	0	0	0	0	0
Residential REO 3310033619		Palm Springs	CA	09/01/2023		281,180	0	281,180	281,180	0	0	0	0	0	0	0
Residential REO 3310034294		Detroit	MI	09/01/2023		24,322	0	24,322	24,322	0	0	0	0	0	0	0
Residential REO 3310034353		Sierra Madre	CA	09/01/2023		761,904	0	761,904	761,904	0	0	0	0	0	0	0
Residential REO 3310036508		Shawnee	OK	09/01/2023		77,632	0	77,632	77,632	0	0	0	0	0	0	0
Residential REO 3310037318		Hattiesburg	MS	12/31/2023		2,376,000	0	2,376,000	2,376,000	0	0	0	0	0	0	0
Residential REO 3310038613		Chicago	IL	12/31/2023		42,873	0	42,873	42,873	0	0	0	0	0	0	0
Residential REO 3310038614		Chicago	IL	12/31/2023		138,996	0	138,996	138,996	0	0	0	0	0	0	0
Residential REO 3310040417		Superior Charter Township	MI	11/30/2023		54,846	0	54,846	54,846	0	0	0	0	0	0	0
0599999. Properties held for sale						5,541,097	0	5,541,097	5,541,097	0	0	0	0	0	0	0
0699999 - Totals						317,201,841	0	226,591,548	226,591,548	7,505,228	0	0	(7,505,228)	0	31,853,529	4,533,052

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
1 CORPORATE WAY	Lansing	MI	12/01/2001	VARIOUS	0	0	723,353	723,353
OKEMOS ROAD - HOME OFFICE LAND	Lansing	MI	09/01/2000	VARIOUS	0	0	0	0
8 CORPORATE WAY	Lansing	MI	10/01/2013	VARIOUS	0	0	0	0
300 INNOVATION DRIVE	Franklin	TN	02/05/2018	VARIOUS	0	0	999,862	999,862
INNOVATION DRIVE OFFICE - BLDG/LAND	Franklin	TN	02/05/2018	VARIOUS	0	0	10,780	10,780
OKEMOS ROAD - DAY CARE CENTER	Lansing	MI	08/01/2000	VARIOUS	0	0	0	0
EXECUTIVE DRIVE OFFICE - BLDG/LAND	Lansing	MI	12/18/2003	VARIOUS	0	0	(8,439)	(8,439)
DATA CENTER	Lansing	MI	12/31/2004	VARIOUS	0	0	40,933	40,933
2005 SEAGER STREET	Lansing	MI	10/07/2009	VARIOUS	0	0	15,056	15,056
Residential REO 100044730	Saint Louis	MO	03/01/2023	INTERNAL TRANSFER	101,434	0	101,434	0
0199999. Acquired by Purchase					101,434	0	1,882,979	1,781,545
Residential REO 3310040417	Superior Charter Township	MI	11/30/2023	INTERNAL TRANSFER	54,846	0	54,846	0
Residential REO 3310030927	Davidsonville	MD	11/30/2023	INTERNAL TRANSFER	252,252	0	252,252	0
Residential REO 3310029105	Chicago	IL	11/30/2023	INTERNAL TRANSFER	36,583	0	36,583	0
Residential REO 3310028794	East Cleveland	OH	11/30/2023	INTERNAL TRANSFER	564,300	0	564,300	0
Residential REO 3310038613	Chicago	IL	12/31/2023	INTERNAL TRANSFER	42,873	0	42,873	0
Residential REO 3310038614	Chicago	IL	12/31/2023	INTERNAL TRANSFER	138,996	0	138,996	0
Residential REO 3310028144	Wantage	NJ	12/31/2023	INTERNAL TRANSFER	72,717	0	72,717	0
Residential REO 3310037318	Hattiesburg	MS	12/31/2023	INTERNAL TRANSFER	2,376,000	0	2,376,000	0
Residential REO 100045184	Barnwell	SC	11/25/2020	INTERNAL TRANSFER	39,100	0	39,100	0
Residential REO 100046268	Memphis	TN	05/07/2023	INTERNAL TRANSFER	36,238	0	36,238	0
Residential REO 100046215	Omaha	NE	06/07/2023	INTERNAL TRANSFER	71,127	0	71,127	0
Residential REO 100046684	Bay City	MI	06/07/2023	INTERNAL TRANSFER	13,131	0	13,131	0
Residential REO 100045909	Winchester	CA	06/07/2023	INTERNAL TRANSFER	269,444	0	269,444	0
Residential REO 3310025399	San Antonio	TX	09/01/2023	INTERNAL TRANSFER	61,186	0	61,186	0
Residential REO 3310026752	Baltimore	MD	09/01/2023	INTERNAL TRANSFER	45,980	0	45,980	0
Residential REO 3310029730	Los Angeles	CA	09/01/2023	INTERNAL TRANSFER	165,711	0	165,711	0
Residential REO 3310031455	Branchville	NJ	09/01/2023	INTERNAL TRANSFER	64,152	0	64,152	0
Residential REO 3310031589	Fountain Hills	AZ	09/01/2023	INTERNAL TRANSFER	210,415	0	210,415	0
Residential REO 3310033207	Atlanta	GA	09/01/2023	INTERNAL TRANSFER	285,120	0	285,120	0
Residential REO 3310033619	Palm Springs	CA	09/01/2023	INTERNAL TRANSFER	281,180	0	281,180	0
Residential REO 3310034294	Detroit	MI	09/01/2023	INTERNAL TRANSFER	24,322	0	24,322	0
Residential REO 3310034353	Sierra Madre	CA	09/01/2023	INTERNAL TRANSFER	761,904	0	761,904	0
Residential REO 3310036508	Shawnee	OK	09/01/2023	INTERNAL TRANSFER	77,632	0	77,632	0
Residential REO 100046374	Saint Louis	MO	09/01/2023	INTERNAL TRANSFER	41,134	0	41,134	0
Residential REO 100045663	Saint Louis	MO	08/01/2023	INTERNAL TRANSFER	257,728	0	257,728	0
0299999. Acquired by Internal Transfer					6,244,070	0	6,244,070	0
0399999 - Totals					6,345,504	0	8,127,049	1,781,545

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3				Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost			Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
1 CORPORATE WAY	LANSING	MI	09/15/2023	VARIOUS	68,949	0	66,791	663	0	0	(663)	0	66,128	0	0	(66,128)	(66,128)	0	0
EXECUTIVE DRIVE OFFICE - BLDG/LAND	LANSING	MI	09/15/2023	VARIOUS	17,744,779	0	9,701,660	275,725	0	0	(275,725)	0	9,417,497	3,520,549	0	(5,896,949)	(5,896,949)	7,175,822	207,840
VACANT LAND - MILLER ROAD	LANSING	MI	09/15/2023	VARIOUS	306,985	0	306,985	0	0	0	0	0	306,985	147,354	0	(159,631)	(159,631)	0	0
Residential REO 100044730	Saint Louis	MO	05/01/2023	VARIOUS	101,434	0	101,434	0	0	0	0	0	0	57,307	0	(44,127)	(44,127)	0	0
Residential REO 3310031455	Branchville	NJ	10/01/2023	VARIOUS	64,152	0	64,152	0	0	0	0	0	0	63,364	0	(788)	(788)	0	0
Residential REO 3310033207	Atlanta	GA	12/01/2023	VARIOUS	285,120	0	285,120	0	0	0	0	0	0	276,473	0	(8,647)	(8,647)	0	0
0199999. Property Disposed					18,571,418	0	10,526,142	276,387	0	0	(276,387)	0	9,790,610	4,065,046	0	(6,176,270)	(6,176,270)	7,175,822	207,840
Residential REO 100046215	Omaha	NE	08/01/2023	VARIOUS	71,127	0	71,127	0	0	0	0	0	71,127	71,127	0	0	0	0	0
Residential REO 100045909	Bay City	MI	08/01/2023	VARIOUS	13,131	0	13,131	0	0	0	0	0	13,131	13,131	0	0	0	0	0
Residential REO 100045909	Winchester	CA	08/01/2023	VARIOUS	269,444	0	269,444	0	0	0	0	0	269,444	269,444	0	0	0	0	0
0299999. Property Transferred					353,701	0	353,701	0	0	0	0	0	353,701	353,701	0	0	0	0	0
0399999 - Totals					18,925,119	0	10,879,843	276,387	0	0	(276,387)	0	10,144,312	4,418,748	0	(6,176,270)	(6,176,270)	7,175,822	207,840

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100061638		FREMONT	OH		07/01/2021	4.000	46,782	0	(15)	0	0	0	75,849	06/01/2013
100061641		GOOSE CREEK	SC		07/01/2021	3.875	81,180	0	(113)	0	0	0	189,295	07/01/2013
100061650		AUGUSTA	GA		07/01/2021	3.750	75,135	0	(66)	0	0	0	170,101	06/01/2014
100061658		CINCINNATI	OH		07/01/2021	3.250	44,722	0	2	0	0	0	198,166	11/01/2012
100061659		CANTON	SD		07/01/2021	3.250	110,771	0	87	0	0	0	285,188	11/01/2012
100061664		OMAHA	NE		07/01/2021	3.250	71,691	0	4	0	0	0	222,232	02/01/2013
100061672		VALLEY SPRINGS	SD		07/01/2021	4.250	90,734	0	35	0	0	0	220,793	10/01/2013
100061678		MOUNT POCONO	PA		07/01/2021	3.750	193,106	0	(155)	0	0	0	301,265	09/01/2014
100061681		BIRMINGHAM	AL		07/01/2021	4.000	57,283	0	(86)	0	0	0	155,935	06/01/2013
100061684		CHARLOTTE	NC		07/01/2021	3.750	71,767	0	(37)	0	0	0	220,748	04/01/2013
100061685		SAVANNAH	GA		07/01/2021	4.000	57,553	0	(39)	0	0	0	128,011	04/01/2013
100061687		SARASOTA	FL		07/01/2021	3.500	74,696	0	11	0	0	0	550,927	05/01/2013
100061688		COON RAPIDS	MN		07/01/2021	4.125	140,124	0	(131)	0	0	0	328,969	07/01/2013
100061690		MERRILLVILLE	IN		07/01/2021	3.250	152,227	0	(70)	0	0	0	284,974	06/01/2013
100061693		CAVE CITY	KY		07/01/2021	4.000	40,789	0	(36)	0	0	0	100,000	07/01/2013
100061694		BOERNE	TX		07/01/2021	4.000	134,326	0	(113)	0	0	0	374,659	08/01/2013
100061697		SAINT CLOUD	FL		07/01/2021	4.750	153,517	0	(129)	0	0	0	283,629	09/01/2013
100061701		GLENAIRE	MO		07/01/2021	3.875	88,597	0	(18)	0	0	0	224,862	04/01/2012
100061703		KATY	TX		07/01/2021	4.000	89,520	0	(118)	0	0	0	216,184	09/01/2013
100061704		LOS ANGELES	CA		07/01/2021	4.125	88,094	0	(95)	0	0	0	499,292	11/01/2013
100061710		COLUMBUS	OH		07/01/2021	4.125	79,545	0	(7)	0	0	0	225,956	12/01/2013
100061714		CHICAGO	IL		07/01/2021	4.375	106,890	0	(146)	0	0	0	194,614	12/01/2012
100061716		WILSON	NY		07/01/2021	3.500	53,097	0	(10)	0	0	0	149,900	03/01/2008
100061720		ATLANTA	GA		07/01/2021	3.750	92,165	0	7	0	0	0	160,000	07/01/2007
100061722		PHILADELPHIA	PA		07/01/2021	4.500	100,207	0	(49)	0	0	0	126,000	01/01/2008
100062807		SAINT LOUIS	MO		07/01/2021	3.875	83,715	0	(85)	0	0	0	157,389	04/01/2016
100062844		DALLAS	GA		07/01/2021	3.250	138,953	0	22	0	0	0	258,325	05/01/2016
100063862		NORTH LAS VEGAS	NV		07/01/2021	3.750	244,139	0	(62)	0	0	0	265,000	07/01/2020
100063865		PITTSFIELD	MA		07/01/2021	3.625	161,044	0	(40)	0	0	0	177,000	06/01/2020
100063866		KATY	TX		07/01/2021	3.375	199,447	0	(45)	0	0	0	220,000	06/01/2020
100063867		CALUMET CITY	IL		07/01/2021	3.750	106,289	0	35	0	0	0	134,000	06/01/2020
100063869		MIAMI	FL		07/01/2021	3.750	299,155	0	118	0	0	0	390,000	06/01/2020
100063880		PANAMA CITY	FL		07/01/2021	3.625	202,113	0	(17)	0	0	0	225,000	06/01/2020
100063892		CHAPEL HILL	NC		07/01/2021	3.750	208,344	0	111	0	0	0	275,000	07/01/2020
100063896		PHARR	TX		07/01/2021	3.250	137,807	0	(41)	0	0	0	162,500	07/01/2020
100063902		EAST HARTFORD	CT		07/01/2021	3.375	159,944	0	270	0	0	0	180,000	07/01/2020
100063916		WEST PALM BEACH	FL		07/01/2021	3.500	255,386	0	(34)	0	0	0	278,000	07/01/2020
100063924		HOMESTEAD	FL		07/01/2021	3.500	231,788	0	318	0	0	0	300,000	07/01/2020
100063926		COLUMBIA	SC		07/01/2021	3.625	146,704	0	30	0	0	0	160,000	07/01/2020
100063930		HURST	TX		07/01/2021	3.625	276,690	0	84	0	0	0	343,000	07/01/2020
100063931		PHILADELPHIA	PA		07/01/2021	3.625	107,515	0	(26)	0	0	0	144,000	07/01/2020
100063934		DAYTON	OH		07/01/2021	3.750	73,622	0	(6)	0	0	0	80,000	07/01/2020
100063935		DINUBA	CA		07/01/2021	3.375	228,676	0	(67)	0	0	0	248,500	07/01/2020
100066414		TRAINER	PA		08/02/2021	4.250	103,782	0	(55)	0	0	0	155,814	09/01/2015
100066419		BALTIMORE	MD		08/02/2021	3.500	185,888	0	67	0	0	0	207,315	06/01/2016
100066426		SPARKS	NV		08/02/2021	3.500	135,331	0	(53)	0	0	0	508,573	05/01/2016
100066430		WICHITA	KS		08/02/2021	3.875	201,869	0	(127)	0	0	0	266,320	03/01/2016
100066446		PHILADELPHIA	PA		08/02/2021	4.000	128,043	0	(67)	0	0	0	184,002	05/01/2016
100066447		AUBURN	NY		08/02/2021	3.750	68,137	0	(14)	0	0	0	102,439	04/01/2016
100066458		SAN JACINTO	CA		08/02/2021	3.750	212,647	0	(166)	0	0	0	367,194	07/01/2016
100066469		RICHMOND	VA		08/02/2021	3.500	89,954	0	(61)	0	0	0	199,283	07/01/2016
100066473		GRAND HAVEN	MI		08/02/2021	3.250	107,182	0	(10)	0	0	0	207,014	08/01/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100066476		BEL AIR	MD		08/02/2021	3.375	285,494	0	7	0	0	0	441,595	08/01/2016
100066478		MOSHEIM	TN		08/02/2021	3.750	121,867	0	(61)	0	0	0	189,424	09/01/2016
100068991		DEARBORN HEIGHTS	MI		09/01/2021	4.125	82,427	0	(68)	0	0	0	175,899	06/01/2008
100068992		CONROE	TX		09/01/2021	3.500	134,901	0	(91)	0	0	0	230,417	08/01/2017
100069001		DELRAN	NJ		09/01/2021	3.500	102,288	0	(52)	0	0	0	162,663	10/01/2016
100069014		GROVELAND	FL		09/01/2021	3.500	188,687	0	(40)	0	0	0	171,102	09/01/2016
100069019		HUMBLE	TX		09/01/2021	4.125	216,728	0	(237)	0	0	0	243,500	11/01/2017
100069026		PUNTA GORDA	FL		09/01/2021	4.750	204,703	0	(143)	0	0	0	250,000	07/01/2017
100069027		NORTH ST PAUL	MN		09/01/2021	4.625	231,885	0	(292)	0	0	0	317,782	04/01/2019
100069034		FALL RIVER	MA		09/01/2021	3.250	189,481	0	(181)	0	0	0	430,195	09/01/2011
100069044		WOODLAND PARK	NJ		09/01/2021	3.990	259,752	0	(198)	0	0	0	433,829	12/01/2016
100069052		HOUSTON	TX		09/01/2021	3.750	127,930	0	(140)	0	0	0	216,174	08/01/2016
100069060		BROWNSVILLE	PA		09/01/2021	4.750	149,360	0	(209)	0	0	0	153,922	08/01/2018
100069063		RIVERVIEW	FL		09/01/2021	3.250	267,505	0	28	0	0	0	291,700	04/01/2021
100069983		HENDERSON	TN		09/01/2021	3.375	113,110	0	233	0	0	0	158,000	04/01/2016
100069989		HOUSTON	TX		09/01/2021	4.250	89,544	0	(36)	0	0	0	89,000	05/01/2016
100069990		CAPE CORAL	FL		09/01/2021	3.500	161,028	0	203	0	0	0	173,000	06/01/2016
100069993		LAUREL	MD		09/01/2021	4.125	171,060	0	194	0	0	0	358,119	06/01/2016
100069999		HAMILTON	NJ		09/01/2021	3.750	242,595	0	568	0	0	0	336,217	07/01/2016
100070002		BALTIMORE	MD		09/01/2021	3.750	153,002	0	257	0	0	0	335,640	06/01/2003
100070007		FORT WORTH	TX		09/01/2021	3.500	130,202	0	126	0	0	0	247,296	07/01/2016
100070008		FRESNO	CA		09/01/2021	3.500	175,819	0	222	0	0	0	334,309	06/01/2015
100070010		BURIEN	WA		09/01/2021	3.500	256,669	0	418	0	0	0	644,429	09/01/2012
100070013		DELANO	CA		09/01/2021	3.750	104,296	0	157	0	0	0	232,427	04/01/2013
100070018		RINGWOOD	NJ		09/01/2021	3.375	202,075	0	487	0	0	0	384,356	09/01/2016
100070027		AVE MARIA	FL		09/01/2021	3.375	209,915	0	234	0	0	0	295,142	12/01/2016
100070030		ANDREWS	TX		09/01/2021	3.875	212,073	0	219	0	0	0	373,180	09/01/2012
100070034		LONG BRANCH	NJ		09/01/2021	3.750	230,800	0	555	0	0	0	416,634	05/01/2013
100070035		LARGO	FL		09/01/2021	3.500	208,406	0	338	0	0	0	377,225	01/01/2017
100070036		RIO RICO	AZ		09/01/2021	3.750	87,204	0	31	0	0	0	263,349	01/01/2017
100070037		SNELLVILLE	GA		09/01/2021	3.875	144,343	0	147	0	0	0	255,800	07/01/2014
100070040		BULLS GAP	TN		09/01/2021	3.750	67,849	0	102	0	0	0	160,690	08/01/2012
100058407		BAKER	LA		06/01/2021	4.000	82,854	0	24	0	0	0	73,000	06/05/2017
100058608		COVINGTON	GA		06/01/2021	3.625	220,176	0	51	0	0	0	241,812	05/14/2020
100059931		BALTIMORE	MD		06/01/2021	3.625	324,778	0	80	0	0	0	348,308	10/17/2019
100059355		ANNISTON	AL		06/01/2021	4.000	97,128	0	28	0	0	0	115,995	04/28/2017
100059658		CORBIN	KY		06/01/2021	4.990	99,170	0	105	0	0	0	124,000	06/08/2018
100059702		BATON ROUGE	LA		06/01/2021	4.875	277,302	0	59	0	0	0	277,835	08/03/2018
100061729		HAMBURG	NY		07/01/2021	3.625	175,436	0	(95)	0	0	0	250,000	12/01/2008
100061731		GREENFIELD	IN		07/01/2021	4.000	101,353	0	(105)	0	0	0	171,000	05/01/2009
100061733		SCOTTSBLUFF	NE		07/01/2021	3.875	37,073	0	(23)	0	0	0	78,000	10/01/2009
100061736		LOUISVILLE	KY		07/01/2021	4.375	152,913	0	(142)	0	0	0	232,000	10/01/2010
100061738		POLK CITY	FL		07/01/2021	5.000	153,783	0	(286)	0	0	0	185,000	09/01/2010
100061739		BAKERSFIELD	CA		07/01/2021	4.125	114,463	0	(118)	0	0	0	145,000	12/01/2010
100061748		IRVING	TX		07/01/2021	3.750	63,190	0	(81)	0	0	0	90,000	08/01/2013
100061753		THORNTON	CO		07/01/2021	3.875	98,273	0	(82)	0	0	0	182,000	03/01/2014
100061773		UPPER MARLBORO	MD		07/01/2021	4.000	103,310	0	(107)	0	0	0	296,902	07/01/2007
100061777		FORT WAYNE	IN		07/01/2021	4.250	74,829	0	(74)	0	0	0	142,221	03/01/2009
100061780		CAROL STREAM	IL		07/01/2021	4.000	255,951	0	(129)	0	0	0	221,576	03/01/2009
100061789		REX	GA		07/01/2021	3.250	82,517	0	1	0	0	0	180,085	04/01/2004
100061794		LAS VEGAS	NV		07/01/2021	4.000	143,163	0	(114)	0	0	0	330,919	11/01/2008
100061801		OCONOMOWOC	WI		07/01/2021	4.000	107,876	0	(55)	0	0	0	270,073	02/01/2015

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100061802		JACKSONVILLE	FL		07/01/2021	3.750	148,333	0	(149)	0	0	0	289,171	07/01/2013
100061803		SOUTH HOLLAND	IL		07/01/2021	3.875	186,289	0	(126)	0	0	0	221,418	07/01/2013
100062005		LAWRENCEVILLE	GA		07/01/2021	4.000	190,150	0	(294)	0	0	0	441,846	11/01/2011
100062029		CAMERON	OK		07/01/2021	4.250	49,052	0	(60)	0	0	0	61,550	01/01/2015
100062033		EUHARLEE	GA		07/01/2021	3.750	110,618	0	(8)	0	0	0	204,912	11/01/2015
100062298		CATLETTSBURG	KY		07/01/2021	4.250	245,437	0	(284)	0	0	0	266,567	09/01/2016
100062323		RICHMOND	VA		07/01/2021	4.000	131,917	0	(47)	0	0	0	310,235	10/01/2017
100062340		KINGSPORT	TN		07/01/2021	3.990	164,873	0	(142)	0	0	0	222,738	08/01/2019
100062341		DOLTON	IL		07/01/2021	3.625	152,928	0	30	0	0	0	166,155	09/01/2019
100062541		ANTIOCH	TN		07/01/2021	3.500	146,814	0	(110)	0	0	0	328,000	03/01/2015
100062546		MARION	OH		07/01/2021	3.875	66,053	0	(68)	0	0	0	167,260	03/01/2015
100062550		NORCROSS	GA		07/01/2021	3.625	142,238	0	(53)	0	0	0	386,917	03/01/2015
100062558		CANAL WINCHESTER	OH		07/01/2021	4.000	198,968	0	(143)	0	0	0	324,043	04/01/2015
100062561		NEW BEDFORD	MA		07/01/2021	3.625	159,893	0	(130)	0	0	0	381,802	05/01/2015
100062564		DOUGLASVILLE	GA		07/01/2021	4.375	134,326	0	(113)	0	0	0	255,828	04/01/2015
100062565		MCLENDON CHISHOLM	TX		07/01/2021	4.000	184,615	0	(230)	0	0	0	383,567	04/01/2015
100062566		PHOENIX	AZ		07/01/2021	3.875	113,972	0	(128)	0	0	0	275,192	04/01/2015
100062579		PORT SAINT LUCIE	FL		07/01/2021	4.125	219,379	0	(213)	0	0	0	474,502	04/01/2015
100062585		EASTPOINTE	MI		07/01/2021	3.750	69,091	0	(45)	0	0	0	146,063	05/01/2015
100062598		TAYLORSVILLE	UT		07/01/2021	3.875	191,273	0	(239)	0	0	0	405,861	05/01/2015
100062626		PHILADELPHIA	PA		07/01/2021	4.125	82,912	0	(80)	0	0	0	170,293	07/01/2015
100061557		EUGENE	MO		07/01/2021	3.750	117,662	0	(90)	0	0	0	242,839	12/01/2012
100061559		JACKSONVILLE	FL		07/01/2021	3.250	49,226	0	(19)	0	0	0	207,569	04/01/2013
100061562		DUNDALK	MD		07/01/2021	3.625	135,525	0	(90)	0	0	0	235,431	06/01/2011
100061584		OSWEGO	NY		07/01/2021	4.375	42,653	0	(72)	0	0	0	92,435	11/01/2003
100061586		RIVERSIDE AREA	CA		07/01/2021	6.000	139,669	0	(414)	0	0	0	575,544	06/01/2003
100061589		ARLINGTON	TX		07/01/2021	3.750	103,357	0	(61)	0	0	0	299,999	03/01/2009
100061607		SUN CITY CENTER	FL		07/01/2021	3.875	73,807	0	(90)	0	0	0	254,170	04/01/2012
100061611		VERO BEACH	FL		07/01/2021	4.250	82,236	0	(110)	0	0	0	260,478	06/01/2012
100061618		CRESTLINE	CA		07/01/2021	3.750	104,982	0	(38)	0	0	0	378,304	06/01/2013
100061620		LAKEVIEW	OR		07/01/2021	4.250	106,142	0	(183)	0	0	0	220,000	01/01/2012
100061942		JOHNSTOWN	PA		07/01/2021	3.875	71,027	0	54	0	0	0	81,331	03/01/2017
100061946		REELSVILLE	IN		07/01/2021	3.500	90,892	0	(57)	0	0	0	173,664	04/01/2013
100061949		MISHAWAKA	IN		07/01/2021	3.625	30,987	0	(87)	0	0	0	119,403	06/01/2015
100061951		STEWARTVILLE	MN		07/01/2021	3.500	122,616	0	4	0	0	0	280,031	04/01/2013
100061973		LINCOLN	NE		07/01/2021	3.750	57,641	0	12	0	0	0	141,473	04/01/2015
100061979		TUCSON	AZ		07/01/2021	4.000	75,357	0	(14)	0	0	0	215,223	07/01/2015
100061981		KLAMATH FALLS	OR		07/01/2021	3.750	118,936	0	(85)	0	0	0	210,632	07/01/2014
100062198		OLYMPIA	WA		07/01/2021	3.750	60,937	0	(54)	0	0	0	282,165	12/01/2011
100062199		ARLINGTON	WA		07/01/2021	3.750	182,968	0	(147)	0	0	0	456,499	10/01/2015
100062201		MONROE	WA		07/01/2021	3.750	235,369	0	(231)	0	0	0	509,831	05/01/2015
100062208		KAMUELA	HI		07/01/2021	3.625	165,637	0	(96)	0	0	0	686,770	07/01/2013
100062239		SAN ANTONIO	TX		07/01/2021	4.125	150,246	0	(136)	0	0	0	165,000	07/01/2019
100062241		DAVENPORT	FL		07/01/2021	3.500	203,979	0	31	0	0	0	228,000	08/01/2019
100062254		PITTSBURGH	PA		07/01/2021	4.000	68,700	0	(31)	0	0	0	138,064	05/01/2014
100062256		WILMINGTON	NC		07/01/2021	3.625	58,477	0	(85)	0	0	0	251,182	04/01/2014
100062264		HOUSTON	TX		07/01/2021	3.875	63,903	0	(182)	0	0	0	229,911	04/01/2015
100062271		BURLINGTON	KS		07/01/2021	4.250	90,917	0	(82)	0	0	0	112,600	09/01/2015
100062454		COLORADO SPRINGS	CO		07/01/2021	4.250	143,845	0	(197)	0	0	0	367,018	04/01/2014
100062471		JEFFERSON	GA		07/01/2021	4.250	136,548	0	(159)	0	0	0	237,692	07/01/2014
100062472		STATESVILLE	NC		07/01/2021	4.250	187,680	0	(193)	0	0	0	390,990	07/01/2014
100062483		SAVANNAH	TX		07/01/2021	4.250	150,163	0	(197)	0	0	0	292,673	09/01/2014

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100062497		LOGANVILLE	GA		07/01/2021	4.125	113,049	0	(71)	0	0	0	275,572	10/01/2014
100062519		DALTON	GA		07/01/2021	3.875	89,600	0	(8)	0	0	0	167,399	01/01/2015
100062522		PORT SAINT LUCIE	FL		07/01/2021	4.250	162,622	0	(183)	0	0	0	357,151	01/01/2015
100062720		BRUSLY	LA		07/01/2021	4.375	159,924	0	(234)	0	0	0	199,497	10/01/2015
100062734		LITHONIA	GA		07/01/2021	3.750	72,079	0	(43)	0	0	0	174,980	11/01/2015
100062746		LAKE WORTH	FL		07/01/2021	3.750	175,369	0	(63)	0	0	0	398,406	12/01/2015
100062758		TOMS RIVER	NJ		07/01/2021	3.875	87,102	0	(87)	0	0	0	280,368	12/01/2015
100062776		PHOENIX	AZ		07/01/2021	4.250	99,472	0	(111)	0	0	0	241,313	01/01/2016
100062784		FORT WORTH	TX		07/01/2021	4.125	149,814	0	(168)	0	0	0	305,831	04/01/2016
100063065		GEORGETOWN	TX		07/01/2021	3.875	74,429	0	(13)	0	0	0	298,092	10/01/2016
100063076		GROVETOWN	GA		07/01/2021	4.000	138,556	0	(187)	0	0	0	317,339	10/01/2016
100063081		CEDARVILLE	NJ		07/01/2021	3.375	103,190	0	19	0	0	0	126,022	11/01/2016
100063084		MANTUA	NJ		07/01/2021	2.875	78,631	0	327	0	0	0	246,877	11/01/2016
100063093		TRINIDAD	TX		07/01/2021	3.875	73,530	0	(70)	0	0	0	161,481	11/01/2016
100063096		BRANDYWINE	MD		07/01/2021	3.500	207,817	0	(12)	0	0	0	323,050	11/01/2016
100063102		KINGWOOD	TX		07/01/2021	3.750	159,318	0	(108)	0	0	0	322,181	11/01/2016
100061846		ADAIRSVILLE	GA		07/01/2021	4.375	65,890	0	(29)	0	0	0	174,227	10/01/2015
100061856		SENECA FALLS	NY		07/01/2021	4.000	85,376	0	(22)	0	0	0	111,793	11/01/2016
100061858		SHREVEPORT	LA		07/01/2021	3.625	149,524	0	(35)	0	0	0	184,183	10/01/2016
100062101		MERRILLVILLE	IN		07/01/2021	3.375	71,868	0	31	0	0	0	159,665	05/01/2015
100062150		NORTH CHARLESTON	SC		07/01/2021	3.625	114,555	0	(112)	0	0	0	248,679	06/01/2013
100062155		ANDERSON	IN		07/01/2021	3.500	120,726	0	7	0	0	0	273,993	03/01/2013
100062173		HANOVER	MD		07/01/2021	4.250	339,604	0	(122)	0	0	0	481,580	08/01/2018
100062360		DENHAM SPRINGS	LA		07/01/2021	3.375	154,699	0	18	0	0	0	174,900	07/01/2020
100062361		FREDERICK	MD		07/01/2021	3.625	326,276	0	326	0	0	0	363,990	07/01/2020
100062364		CHATHAM	IL		07/01/2021	3.500	123,826	0	29	0	0	0	139,500	09/01/2020
100062365		CHARLOTTE	NC		07/01/2021	3.625	200,992	0	(83)	0	0	0	219,000	10/01/2020
100062367		MILLTOWN	NJ		07/01/2021	3.625	299,975	0	(41)	0	0	0	325,000	10/01/2020
100062371		PHOENIX	AZ		07/01/2021	4.125	164,487	0	(94)	0	0	0	176,000	02/01/2021
100062376		DECATUR	NE		07/01/2021	4.000	89,576	0	(76)	0	0	0	247,200	04/01/2012
100062378		GREENVILLE	SC		07/01/2021	3.500	105,033	0	(105)	0	0	0	229,162	07/01/2012
100062381		EMPORIA	KS		07/01/2021	3.375	50,736	0	0	0	0	0	80,500	10/01/2012
100062382		MEEKER	OK		07/01/2021	3.750	97,438	0	(151)	0	0	0	196,314	10/01/2012
100062386		OCEANSIDE	CA		07/01/2021	3.625	174,374	0	(147)	0	0	0	599,582	10/01/2012
100062389		SPRINGVILLE	UT		07/01/2021	3.500	100,830	0	(76)	0	0	0	341,852	11/01/2012
100062390		ARLINGTON	TX		07/01/2021	3.875	82,683	0	(146)	0	0	0	294,268	11/01/2012
100062395		LINDALE	TX		07/01/2021	3.750	78,928	0	(54)	0	0	0	243,522	12/01/2012
100062401		SAINT CLOUD	FL		07/01/2021	3.500	115,514	0	(102)	0	0	0	274,755	01/01/2013
100062405		LOS ANGELES	CA		07/01/2021	3.500	160,259	0	(171)	0	0	0	590,867	02/01/2013
100062407		SPRINGBORO	OH		07/01/2021	3.250	80,382	0	(25)	0	0	0	340,299	03/01/2013
100062408		BLAINE	MN		07/01/2021	3.250	111,318	0	(87)	0	0	0	179,790	04/01/2013
100062409		BAYTOWN	TX		07/01/2021	3.500	86,375	0	(59)	0	0	0	217,878	03/01/2013
100062410		FLORISSANT	MO		07/01/2021	3.750	68,721	0	(76)	0	0	0	197,686	05/01/2013
100062416		PERRIS	CA		07/01/2021	3.500	108,653	0	(112)	0	0	0	413,333	04/01/2013
100062417		BIRMINGHAM	AL		07/01/2021	3.500	56,522	0	(42)	0	0	0	112,037	05/01/2013
100062420		CLOVIS	CA		07/01/2021	3.750	114,434	0	(100)	0	0	0	302,946	05/01/2013
100062421		EAST MEADOW	NY		07/01/2021	3.500	195,569	0	(133)	0	0	0	412,545	06/01/2013
100062422		SHEPHERDSVILLE	KY		07/01/2021	3.500	96,786	0	5	0	0	0	177,548	07/01/2013
100062425		GRANITE FALLS	NC		07/01/2021	4.000	57,792	0	7	0	0	0	17,324	07/01/2013
100062430		OPELIKA	AL		07/01/2021	3.625	105,550	0	(70)	0	0	0	257,298	08/01/2013
100062440		NEW ATHENS	IL		07/01/2021	4.125	55,954	0	(52)	0	0	0	85,986	01/01/2014
100062636		MESA	AZ		07/01/2021	4.000	143,376	0	(162)	0	0	0	305,670	07/01/2015

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100062655		BALTIMORE	MD		07/01/2021	3.625	55,114	0	(33)	0	0	0	251,291	11/01/2015
100062657		SWARTZ CREEK	MI		07/01/2021	3.625	89,750	0	(142)	0	0	0	238,423	08/01/2015
100062667		MONTGOMERY	AL		07/01/2021	4.125	80,005	0	(81)	0	0	0	125,944	08/01/2015
100062670		DOUGLASVILLE	GA		07/01/2021	4.250	78,572	0	(14)	0	0	0	200,196	08/01/2015
100062676		REDLANDS	CA		07/01/2021	4.375	159,467	0	(144)	0	0	0	339,496	08/01/2015
100062685		CLATSKANIE	OR		07/01/2021	4.000	90,417	0	(116)	0	0	0	285,905	09/01/2015
100062690		PHILADELPHIA	PA		07/01/2021	4.375	105,998	0	(103)	0	0	0	217,449	09/01/2015
100062714		BROWNSVILLE	TN		07/01/2021	3.750	112,381	0	(98)	0	0	0	138,633	10/01/2015
100062974		THIBODAUX	LA		07/01/2021	3.500	224,891	0	(109)	0	0	0	247,831	08/01/2016
100063011		BALTIMORE	MD		07/01/2021	3.250	181,873	0	(17)	0	0	0	250,498	09/01/2016
100063202		HARTFORD	KY		07/01/2021	3.750	74,340	0	26	0	0	0	114,750	03/01/2017
100063208		LINCOLN	NE		07/01/2021	3.250	158,048	0	(48)	0	0	0	384,342	05/01/2017
100063216		GAINESVILLE	GA		07/01/2021	4.000	90,363	0	(34)	0	0	0	198,810	04/01/2017
100063219		EL DORADO	KS		07/01/2021	4.375	56,977	0	(75)	0	0	0	72,436	04/01/2017
100063220		COMMERCE TOWNSHIP	MI		07/01/2021	4.375	99,916	0	(104)	0	0	0	224,004	05/01/2017
100062874		TUCKER	GA		07/01/2021	3.875	97,049	0	(99)	0	0	0	209,626	05/01/2016
100062907		TOMS RIVER	NJ		07/01/2021	3.750	86,268	0	(54)	0	0	0	249,046	06/01/2016
100063110		CLINTON	TN		07/01/2021	3.250	110,023	0	3	0	0	0	214,151	11/01/2016
100063138		SCHENECTADY	NY		07/01/2021	3.250	70,196	0	(2)	0	0	0	144,112	12/01/2016
100063142		BALTIMORE	MD		07/01/2021	3.500	187,243	0	(58)	0	0	0	284,326	12/01/2016
100063165		WARWICK	RI		07/01/2021	3.250	196,090	0	2	0	0	0	366,043	01/01/2017
100063400		WILLIAMSBURG	VA		07/01/2021	4.250	212,033	0	(282)	0	0	0	288,777	11/01/2017
100063407		HYDE PARK	NY		07/01/2021	3.750	197,135	0	(2)	0	0	0	306,191	12/01/2017
100063433		TACOMA	WA		07/01/2021	3.875	161,428	0	(153)	0	0	0	326,793	01/01/2018
100063438		FRUITLAND PARK	FL		07/01/2021	4.375	152,438	0	(182)	0	0	0	192,887	02/01/2018
100063647		HYATTSVILLE	MD		07/01/2021	4.125	263,725	0	30	0	0	0	291,000	10/01/2019
100063656		HARRISON	OH		07/01/2021	3.990	135,767	0	(70)	0	0	0	130,000	11/01/2019
100063658		MIRAMAR	FL		07/01/2021	3.750	247,774	0	(109)	0	0	0	275,200	11/01/2019
100063662		GALVESTON	IN		07/01/2021	3.875	66,617	0	(36)	0	0	0	73,000	11/01/2019
100063665		LOUISVILLE	KY		07/01/2021	4.000	120,439	0	2	0	0	0	153,000	11/01/2019
100063674		RIVERSIDE	IL		07/01/2021	3.750	176,424	0	67	0	0	0	203,000	12/01/2019
100063688		LOUISVILLE	KY		07/01/2021	3.990	126,980	0	(79)	0	0	0	135,000	12/01/2019
100063694		GREENVILLE	TX		07/01/2021	4.125	163,506	0	(176)	0	0	0	178,000	12/01/2019
100063700		HOGANSVILLE	GA		07/01/2021	4.250	59,905	0	(34)	0	0	0	65,000	12/01/2019
100063703		JOHNSTOWN	PA		07/01/2021	3.750	96,899	0	(37)	0	0	0	114,000	12/01/2019
100063705		HAZEL CREST	IL		07/01/2021	3.750	129,667	0	(6)	0	0	0	157,000	01/01/2020
100063710		MORGANTOWN	WV		07/01/2021	3.250	223,899	0	2	0	0	0	248,000	01/01/2020
100063711		MERIDIAN	MS		07/01/2021	3.990	88,435	0	(72)	0	0	0	94,500	01/01/2020
100063718		HUDSON	MA		07/01/2021	3.625	338,332	0	36	0	0	0	380,000	01/01/2020
100063719		DOUGLAS	GA		07/01/2021	4.125	82,592	0	(38)	0	0	0	98,000	01/01/2020
100063943		ELBA	AL		07/01/2021	3.750	91,451	0	(1)	0	0	0	114,000	07/01/2020
100063945		CLINTON	MD		07/01/2021	3.625	260,008	0	314	0	0	0	337,000	08/01/2020
100063947		COLUMBUS	OH		07/01/2021	3.750	152,674	0	(41)	0	0	0	168,000	08/01/2020
100063956		TORRINGTON	CT		07/01/2021	3.625	128,815	0	97	0	0	0	143,000	08/01/2020
100063965		YUKON	OK		07/01/2021	3.625	153,504	0	38	0	0	0	182,000	08/01/2020
100063969		PORT ST LUCIE	FL		07/01/2021	3.375	224,349	0	232	0	0	0	289,000	07/01/2020
100063972		COLUMBIA	SC		07/01/2021	3.250	120,827	0	56	0	0	0	140,000	08/01/2020
100063976		LINTHICUM HEIGHTS	MD		07/01/2021	3.500	365,207	0	191	0	0	0	405,000	08/01/2020
100063977		SULPHUR	LA		07/01/2021	3.625	92,995	0	0	0	0	0	101,900	08/01/2020
100063978		CLINT	TX		07/01/2021	3.750	116,784	0	70	0	0	0	150,000	06/01/2020
100063979		VIDALIA	LA		07/01/2021	3.750	75,736	0	(16)	0	0	0	100,000	08/01/2020
100063981		MANHATTAN	IL		07/01/2021	3.750	281,213	0	185	0	0	0	309,000	07/01/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100063986		SAN ANTONIO	TX		07/01/2021	3.625	253,619	0	(46)	0	0	0	275,000	09/01/2020
100063987		PORT SAINT LUCIE	FL		07/01/2021	3.625	163,673	0	140	0	0	0	210,000	08/01/2020
100063988		PLEASANT GROVE	AL		07/01/2021	3.750	116,358	0	39	0	0	0	127,000	09/01/2020
100063989		CLEVELAND	OH		07/01/2021	3.500	76,154	0	(15)	0	0	0	83,000	09/01/2020
100063990		WARM SPRLNGS	VA		07/01/2021	3.500	127,725	0	48	0	0	0	141,000	09/01/2020
100063992		SOUTH KINGSTOWN	RI		07/01/2021	3.625	233,230	0	88	0	0	0	260,000	09/01/2020
100063994		PHILADELPHIA	PA		07/01/2021	3.625	347,466	0	(100)	0	0	0	375,000	09/01/2020
100063995		SOUTH PARK	PA		07/01/2021	3.625	155,263	0	73	0	0	0	173,000	08/01/2020
100063999		LONGVIEW	TX		07/01/2021	3.625	124,141	0	3	0	0	0	135,000	09/01/2020
100064001		COLUMBUS	GA		07/01/2021	3.375	101,219	0	32	0	0	0	113,000	09/01/2020
100064002		BRADENTON	FL		07/01/2021	3.250	222,781	0	90	0	0	0	246,000	10/01/2020
100064005		LAKE WORTH	FL		07/01/2021	3.625	175,845	0	(27)	0	0	0	190,000	10/01/2020
100064008		KATY	TX		07/01/2021	3.750	210,326	0	17	0	0	0	228,000	10/01/2020
100064200		KANEOHE	HI		07/01/2021	3.500	266,488	0	567	0	0	0	900,446	02/01/2013
100064528		PHENIX CITY	AL		07/01/2021	4.625	59,171	0	4	0	0	0	77,650	10/01/2017
100064534		GIBSONTON	FL		07/01/2021	4.750	193,654	0	64	0	0	0	273,479	11/01/2017
100063281		DOLGEVILLE	NY		07/01/2021	4.500	75,982	0	(44)	0	0	0	117,870	07/01/2017
100063340		SPRINGFIELD	OR		07/01/2021	4.000	130,753	0	(103)	0	0	0	297,371	09/01/2017
100063345		ISLAND PARK	NY		07/01/2021	3.625	226,068	0	85	0	0	0	502,534	10/01/2017
100063528		RAEFORD	NC		07/01/2021	3.750	223,529	0	(90)	0	0	0	269,098	10/01/2018
100063553		CIRCLEVILLE	OH		07/01/2021	5.000	177,079	0	(156)	0	0	0	247,186	01/01/2019
100063558		PORT ST LUCIE	FL		07/01/2021	3.375	229,893	0	(2)	0	0	0	348,108	02/01/2019
100063564		KISSIMMEE	FL		07/01/2021	5.125	243,693	0	(299)	0	0	0	313,339	04/01/2019
100063572		PHILADELPHIA	PA		07/01/2021	4.625	95,313	0	(36)	0	0	0	102,214	06/01/2019
100063580		MOORHEAD	MN		07/01/2021	3.500	151,219	0	5	0	0	0	181,333	07/01/2019
100063585		DES MOINES	IA		07/01/2021	4.750	94,832	0	(52)	0	0	0	143,327	05/01/2019
100063597		SOUTH GLENS FALLS	NY		07/01/2021	4.625	172,897	0	(18)	0	0	0	237,210	07/01/2019
100063603		MACON	GA		07/01/2021	3.875	118,216	0	(22)	0	0	0	178,632	07/01/2019
100063606		CULLMAN	AL		07/01/2021	4.125	166,276	0	(103)	0	0	0	208,492	07/01/2019
100063608		ALBANY	GA		07/01/2021	4.250	112,358	0	(115)	0	0	0	142,449	08/01/2019
100063610		HENDERSON	NV		07/01/2021	4.000	238,541	0	(60)	0	0	0	369,043	08/01/2019
100063614		PORT LAVACA	TX		07/01/2021	4.375	141,975	0	(114)	0	0	0	152,000	08/01/2019
100063616		TROY	IL		07/01/2021	4.125	124,465	0	(59)	0	0	0	184,762	08/01/2019
100063621		PRINCETON	KY		07/01/2021	4.125	85,603	0	3	0	0	0	98,317	09/01/2019
100063622		CENTREVILLE	MD		07/01/2021	4.125	223,738	0	(57)	0	0	0	356,484	09/01/2019
100063624		WATERBURY	CT		07/01/2021	4.500	204,100	0	(287)	0	0	0	246,240	09/01/2019
100063627		WOLCOTT	NY		07/01/2021	4.375	80,750	0	(115)	0	0	0	96,675	09/01/2019
100063792		JERSEY CITY	NJ		07/01/2021	3.625	437,996	0	1,007	0	0	0	559,700	03/01/2020
100063794		MIAMI	FL		07/01/2021	3.500	261,723	0	(44)	0	0	0	292,000	03/01/2020
100063798		ANCHORAGE	AK		07/01/2021	3.990	172,206	0	(118)	0	0	0	178,000	04/01/2020
100063802		SAN ANTONIO	TX		07/01/2021	3.990	134,499	0	(137)	0	0	0	175,000	04/01/2020
100063804		JACKSONVILLE	FL		07/01/2021	2.990	288,814	0	378	0	0	0	329,000	03/01/2020
100063810		CANAL WINCHESTER	OH		07/01/2021	3.500	303,844	0	140	0	0	0	337,000	04/01/2020
100063813		ATLANTA	GA		07/01/2021	4.000	107,177	0	(74)	0	0	0	114,500	04/01/2020
100063816		PLAINFIELD	NJ		07/01/2021	3.625	301,755	0	(33)	0	0	0	333,000	04/01/2020
100063821		PORT ST LUCIE	FL		07/01/2021	3.125	260,181	0	184	0	0	0	300,000	04/01/2020
100063827		LOUISVILLE	KY		07/01/2021	3.500	167,123	0	21	0	0	0	188,238	04/01/2020
100063830		BROOKLYN CENTER	MN		07/01/2021	3.250	196,212	0	21	0	0	0	216,000	05/01/2020
100063836		LEHIGH ACRES	FL		07/01/2021	3.000	163,334	0	151	0	0	0	184,000	06/01/2020
100063838		CHICAGO	IL		07/01/2021	3.250	149,828	0	200	0	0	0	200,000	05/01/2020
100063844		STREETSBORO	OH		07/01/2021	3.625	236,759	0	57	0	0	0	262,000	05/01/2020
100063848		WILMINGTON	DE		07/01/2021	3.500	236,603	0	15	0	0	0	259,000	05/01/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100063849		DAYTON	OH		07/01/2021	3.375	165,203	0	106	0	0	0	184,000	05/01/2020
100063853		NORTH PORT	FL		07/01/2021	3.625	192,007	0	256	0	0	0	249,000	06/01/2020
100063857		ROCHESTER	NY		07/01/2021	3.750	100,774	0	129	0	0	0	117,000	07/01/2020
100064094		SLOANSVILLE	NY		07/01/2021	4.000	121,946	0	75	0	0	0	229,000	03/01/2009
100064105		STATEN ISLAND	NY		07/01/2021	4.750	372,936	0	362	0	0	0	450,000	12/01/2010
100064129		BERKELEY TWP	NJ		07/01/2021	4.125	267,813	0	115	0	0	0	329,668	07/01/2007
100064155		MILLVILLE	NJ		07/01/2021	3.750	116,218	0	306	0	0	0	156,582	02/01/2013
100064400		WESTMINSTER	CO		07/01/2021	3.875	171,331	0	36	0	0	0	416,457	06/01/2015
100064401		APPLE VALLEY	CA		07/01/2021	4.375	211,596	0	262	0	0	0	437,511	08/01/2015
100064424		TONAWANDA	NY		07/01/2021	4.750	144,098	0	147	0	0	0	238,858	11/01/2015
100064431		COUNCIL BLUFFS	IA		07/01/2021	3.875	58,339	0	55	0	0	0	119,327	02/01/2016
100064440		WASHINGTON	DC		07/01/2021	3.875	418,650	0	2,039	0	0	0	695,249	06/01/2016
100064442		COLUMBUS	OH		07/01/2021	3.750	86,956	0	212	0	0	0	202,412	04/01/2016
100064629		PORT SAINT LUCIE	FL		07/01/2021	3.625	277,480	0	785	0	0	0	345,000	03/01/2020
100064635		VERO BEACH	FL		07/01/2021	4.250	171,604	0	750	0	0	0	204,500	03/01/2020
100064647		LOS ANGELES	CA		07/01/2021	3.500	275,383	0	477	0	0	0	590,000	03/01/2020
100064652		WATERVLIET	NY		07/01/2021	3.250	109,834	0	506	0	0	0	127,000	04/01/2020
100064669		SUMMERVILLE	SC		07/01/2021	3.750	217,102	0	369	0	0	0	282,000	05/01/2020
100063477		MILWAUKEE	WI		07/01/2021	3.875	105,544	0	6	0	0	0	149,291	05/01/2018
100063481		CENTRALIA	MO		07/01/2021	4.250	163,953	0	(185)	0	0	0	220,313	05/01/2018
100063485		VOLIN	SD		07/01/2021	4.000	117,965	0	61	0	0	0	194,000	05/01/2018
100063496		POSEN	IL		07/01/2021	5.250	78,582	0	(64)	0	0	0	151,213	06/01/2018
100063501		ROSWELL	GA		07/01/2021	4.125	239,278	0	98	0	0	0	319,900	07/01/2018
100063720		CARRIERE	MS		07/01/2021	4.125	139,536	0	(86)	0	0	0	149,000	01/01/2020
100063724		MONROE	GA		07/01/2021	3.750	98,007	0	(40)	0	0	0	188,000	01/01/2020
100063731		PHILADELPHIA	PA		07/01/2021	4.625	68,289	0	(16)	0	0	0	75,000	01/01/2020
100063735		HOMESTEAD	FL		07/01/2021	3.375	241,002	0	(48)	0	0	0	265,000	02/01/2020
100063740		MARSHALL	MO		07/01/2021	3.750	100,709	0	(56)	0	0	0	126,000	01/01/2020
100063744		ARGYLE	TX		07/01/2021	4.000	288,799	0	(167)	0	0	0	324,000	02/01/2020
100063745		CORPUS CHRISTI	TX		07/01/2021	3.500	233,101	0	(91)	0	0	0	258,000	02/01/2020
100063746		MERAUX	LA		07/01/2021	4.500	175,867	0	(169)	0	0	0	195,000	02/01/2020
100063750		HARRISBURG	PA		07/01/2021	3.500	153,724	0	42	0	0	0	170,000	04/01/2020
100063756		BOWLING GREEN	FL		07/01/2021	4.875	244,826	0	(138)	0	0	0	266,000	02/01/2020
100063764		CANAL FULTON	OH		07/01/2021	3.625	123,858	0	159	0	0	0	159,000	04/01/2020
100063773		TOPEKA	KS		07/01/2021	4.125	156,826	0	(114)	0	0	0	162,000	03/01/2020
100063779		CLINTON	MD		07/01/2021	4.250	242,268	0	(276)	0	0	0	310,000	04/01/2020
100063780		BALTIMORE	MD		07/01/2021	3.625	130,857	0	126	0	0	0	168,000	03/01/2020
100063782		ATLANTA	GA		07/01/2021	3.875	186,804	0	(156)	0	0	0	200,000	03/01/2020
100063788		ORLANDO	FL		07/01/2021	3.625	283,350	0	(54)	0	0	0	310,000	03/01/2020
100064010		LAREDO	TX		07/01/2021	4.000	156,041	0	1	0	0	0	169,000	10/01/2020
100064012		SUMTER	SC		07/01/2021	3.750	158,698	0	32	0	0	0	174,000	10/01/2020
100064014		SUGARLOAF	PA		07/01/2021	3.750	107,631	0	(22)	0	0	0	135,000	11/01/2020
100064018		BALTIMORE	MD		07/01/2021	3.375	148,825	0	(44)	0	0	0	165,000	11/01/2020
100064020		MIAMI	FL		07/01/2021	3.500	303,010	0	(101)	0	0	0	440,000	12/01/2020
100064021		NORTH CANTON	OH		07/01/2021	4.125	125,564	0	12	0	0	0	135,000	12/01/2020
100064022		LAFOLLETTE	TN		07/01/2021	4.250	133,793	0	(45)	0	0	0	143,000	12/01/2020
100064024		SUN CITY CENTER	FL		07/01/2021	3.750	219,231	0	(23)	0	0	0	236,000	12/01/2020
100064025		TRINITY	NC		07/01/2021	3.375	129,432	0	183	0	0	0	269,911	01/01/2013
100064028		INDIANAPOLIS	IN		07/01/2021	3.750	126,051	0	136	0	0	0	239,548	02/01/2011
100064076		CLEVELAND	TN		07/01/2021	3.875	149,053	0	9	0	0	0	317,107	09/01/2013
100064079		MAGNOLIA	NJ		07/01/2021	4.125	86,908	0	25	0	0	0	208,449	04/01/2012
100064084		EDGEFIELD	SC		07/01/2021	6.250	49,087	0	60	0	0	0	78,000	07/01/2005

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100064085		LOUISVILLE	KY		07/01/2021	4.125	63,433	0	47	0	0	0	89,000	10/01/2005
100064086		SIOUX FALLS	SD		07/01/2021	5.625	85,792	0	184	0	0	0	149,000	04/01/2006
100064311		VERO BEACH	FL		07/01/2021	4.125	230,019	0	690	0	0	0	302,000	10/01/2019
100064314		SANFORD	FL		07/01/2021	3.500	189,105	0	532	0	0	0	252,000	11/01/2019
100064316		DES MOINES	IA		07/01/2021	4.750	76,633	0	18	0	0	0	156,522	03/01/2012
100064341		LOUISVILLE	KY		07/01/2021	3.375	90,434	0	262	0	0	0	214,023	09/01/2012
100064342		SPRINGFIELD	PA		07/01/2021	3.250	149,901	0	416	0	0	0	421,154	09/01/2012
100064348		WASHINGTON	IN		07/01/2021	4.750	106,218	0	68	0	0	0	113,223	02/01/2013
100064350		GRAND MARSH	WI		07/01/2021	3.875	63,013	0	6	0	0	0	72,250	05/01/2013
100064353		HARRISBURG	PA		07/01/2021	3.250	98,932	0	243	0	0	0	252,442	06/01/2013
100064354		PALM BAY	FL		07/01/2021	3.250	68,830	0	143	0	0	0	279,649	06/01/2013
100064359		SPRING HILL	TN		07/01/2021	3.375	154,909	0	192	0	0	0	363,881	07/01/2013
100064364		DOUGLASVILLE	GA		07/01/2021	4.125	94,893	0	10	0	0	0	205,416	10/01/2013
100064365		DELHI	CA		07/01/2021	4.500	136,953	0	151	0	0	0	380,802	10/01/2013
100064371		ELKHART	IN		07/01/2021	4.125	59,590	0	152	0	0	0	143,168	07/01/2014
100064372		LA VERGNE	TN		07/01/2021	4.000	61,850	0	79	0	0	0	227,679	07/01/2014
100064377		WICHITA	KS		07/01/2021	4.750	56,375	0	73	0	0	0	121,046	11/01/2014
100064569		PAVILLON	NY		07/01/2021	4.500	173,254	0	537	0	0	0	235,537	09/01/2018
100066160		MIAMI	FL		08/02/2021	3.375	298,959	0	(66)	0	0	0	527,451	11/01/2016
100066165		LAFAYETTE	LA		08/02/2021	3.500	101,284	0	(8)	0	0	0	145,183	06/01/2014
100066169		TUCSON	AZ		08/02/2021	3.750	111,485	0	(64)	0	0	0	224,543	12/01/2017
100066181		SAN ANTONIO	TX		08/02/2021	3.875	77,193	0	(76)	0	0	0	176,132	11/01/2015
100066186		ALSTEAD	NH		08/02/2021	3.750	191,550	0	(168)	0	0	0	326,129	01/01/2017
100066193		RUSKIN	FL		08/02/2021	3.750	153,180	0	(135)	0	0	0	281,680	07/01/2015
100066201		LAPEL	IN		08/02/2021	3.950	94,891	0	(88)	0	0	0	212,170	04/01/2016
100066202		PORT SAINT LUCIE	FL		08/02/2021	3.750	104,320	0	(31)	0	0	0	245,120	07/01/2015
100066216		HUDSON	FL		08/02/2021	3.750	140,600	0	(89)	0	0	0	258,026	10/01/2016
100066219		CENTER POINT	AL		08/02/2021	3.250	52,890	0	(27)	0	0	0	99,539	06/01/2013
100066223		KENNEWICK	WA		08/02/2021	3.750	132,101	0	(79)	0	0	0	322,828	04/01/2015
100066234		CLINTON TOWNSHIP	MI		08/02/2021	3.250	121,302	0	(73)	0	0	0	332,765	05/01/2013
100066059		SAVANNAH	GA		08/02/2021	3.750	105,064	0	(88)	0	0	0	139,434	06/01/2013
100066066		DARLINGTON	SC		08/02/2021	3.250	90,683	0	(40)	0	0	0	119,900	07/01/2013
100066069		COLUMBIA	SC		08/02/2021	3.875	120,847	0	(29)	0	0	0	137,901	08/01/2013
100066071		BAKERSFIELD	CA		08/02/2021	3.375	181,696	0	(61)	0	0	0	454,529	10/01/2010
100066078		FAIRFIELD	CA		08/02/2021	3.750	375,029	0	(261)	0	0	0	549,292	09/01/2016
100066082		CLIFTON HEIGHTS	PA		08/02/2021	4.250	79,590	0	(72)	0	0	0	196,852	09/01/2013
100066094		CARMEL	NY		08/02/2021	3.750	152,597	0	(23)	0	0	0	289,519	04/01/2016
100066105		GREECE	NY		08/02/2021	4.000	85,822	0	(67)	0	0	0	163,252	09/01/2015
100066116		CLIFTON SPRINGS	NY		08/02/2021	3.750	103,795	0	(35)	0	0	0	154,983	12/01/2015
100066150		STATEN ISLAND	NY		08/02/2021	4.625	286,414	0	(229)	0	0	0	452,703	07/01/2015
100066329		PHILADELPHIA	PA		08/02/2021	3.375	116,681	0	(35)	0	0	0	212,142	01/01/2012
100066335		BUENA PARK	CA		08/02/2021	3.250	304,121	0	(56)	0	0	0	766,397	07/01/2013
100066337		FORT OGLETHORPE	GA		08/02/2021	3.250	65,679	0	(10)	0	0	0	177,997	03/01/2013
100066350		WINDSOR MILL	MD		08/02/2021	3.875	138,357	0	(108)	0	0	0	274,278	04/01/2014
100066362		BUCKEYE	AZ		08/02/2021	2.750	63,134	0	(4)	0	0	0	289,281	03/01/2015
100066364		BAKER	LA		08/02/2021	3.875	64,670	0	(43)	0	0	0	160,681	02/01/2015
100066380		RIVERDALE	MI		08/02/2021	4.125	103,835	0	(94)	0	0	0	155,000	06/01/2015
100066397		WARRIORS MARK	PA		08/02/2021	3.750	112,497	0	40	0	0	0	160,271	09/01/2015
100066403		BROWNWOOD	TX		08/02/2021	3.500	61,572	0	(4)	0	0	0	102,229	10/01/2015
100066672		LA PLACE	LA		08/02/2021	5.000	134,902	0	(188)	0	0	0	174,000	03/01/2018
100066690		HARLINGEN	TX		08/02/2021	4.125	316,508	0	(256)	0	0	0	424,875	07/01/2018
100066732		GIBSONTON	FL		08/02/2021	3.000	226,821	0	1	0	0	0	319,687	12/01/2018

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100066739		ELIZABETH CITY	NC		08/02/2021	3.125	249,630	0	(6)	0	0	0	369,193	01/01/2019
100065987		KENNER	LA		08/02/2021	3.875	116,670	0	(50)	0	0	0	174,000	07/01/2005
100066022		EL PASO	TX		08/02/2021	4.000	51,462	0	(51)	0	0	0	110,608	04/01/2013
100066030		COLORADO SPRINGS	CO		08/02/2021	4.000	113,648	0	(153)	0	0	0	352,249	05/01/2012
100066034		SARTELL	MN		08/02/2021	3.250	157,870	0	(13)	0	0	0	291,000	10/01/2012
100066036		WARTRACE	TN		08/02/2021	3.500	47,583	0	(130)	0	0	0	217,507	10/01/2012
100066039		COATESVILLE	PA		08/02/2021	3.250	116,998	0	(24)	0	0	0	248,054	12/01/2012
100066050		PEARL RIVER	LA		08/02/2021	4.375	181,406	0	(100)	0	0	0	225,000	04/01/2009
100066051		PORT WENTWORTH	GA		08/02/2021	3.250	62,125	0	(39)	0	0	0	201,000	06/01/2013
100066246		VANCOUVER	WA		08/02/2021	3.250	216,530	0	(33)	0	0	0	574,665	10/01/2012
100066262		KAPOLEI	HI		08/02/2021	4.125	68,380	0	(28)	0	0	0	682,170	06/01/2017
100066265		NORTH PORT	FL		08/02/2021	4.000	139,524	0	(63)	0	0	0	187,000	01/01/2017
100066277		MERRILL	WI		08/02/2021	3.625	62,809	0	(36)	0	0	0	79,525	05/01/2013
100066285		TAMPA	FL		08/02/2021	3.250	140,697	0	42	0	0	0	165,000	08/01/2019
100066288		FORT DODGE	IA		08/02/2021	3.875	172,876	0	(82)	0	0	0	230,800	09/01/2016
100066299		LONG BEACH	CA		08/02/2021	3.875	403,006	0	(320)	0	0	0	896,011	11/01/2017
100066307		COUNCIL BLUFFS	IA		08/02/2021	3.490	119,846	0	(3)	0	0	0	158,000	06/01/2020
100066589		FLORENCE	AZ		08/02/2021	4.250	155,734	0	(53)	0	0	0	253,181	08/01/2017
100066602		DESTIN	FL		08/02/2021	3.750	280,459	0	(47)	0	0	0	405,561	08/01/2017
100066615		MOBILE	AL		08/02/2021	3.750	110,416	0	(2)	0	0	0	191,461	09/01/2017
100066618		BALTIMORE	MD		08/02/2021	3.875	141,459	0	(15)	0	0	0	248,867	12/01/2017
100066620		WILLINGBORO	NJ		08/02/2021	5.250	112,304	0	(142)	0	0	0	198,742	10/01/2017
100066634		MAPLESVILLE	AL		08/02/2021	4.000	78,751	0	(46)	0	0	0	191,421	10/01/2017
100066655		HAMBURG	NY		08/02/2021	3.750	185,517	0	(23)	0	0	0	330,422	01/01/2018
100066657		FALL RIVER	MA		08/02/2021	3.875	216,195	0	(137)	0	0	0	309,559	02/01/2018
100066847		WEST HAVEN	CT		08/02/2021	3.750	164,487	0	(32)	0	0	0	190,000	02/01/2020
100066853		BALTIMORE	MD		08/02/2021	3.625	129,849	0	(31)	0	0	0	225,000	04/01/2020
100066886		CLARKSBURG	CA		08/02/2021	3.250	420,972	0	88	0	0	0	555,000	07/01/2020
100066893		HIDALGO	TX		08/02/2021	3.750	126,371	0	124	0	0	0	169,000	06/01/2020
100066515		JACKSON	AL		08/02/2021	3.250	162,647	0	22	0	0	0	236,593	12/01/2016
100066534		PHENIX CITY	AL		08/02/2021	3.750	104,641	0	(45)	0	0	0	164,000	02/01/2017
100066540		CINCINNATI	OH		08/02/2021	4.375	131,072	0	(110)	0	0	0	235,318	04/01/2017
100066578		PHILADELPHIA	PA		08/02/2021	3.500	111,857	0	(4)	0	0	0	187,672	06/01/2017
100066803		COLONA	IL		08/02/2021	3.750	68,819	0	(36)	0	0	0	69,700	11/01/2019
100066807		OKLAHOMA CITY	OK		08/02/2021	4.125	65,557	0	(47)	0	0	0	75,000	01/01/2020
100066997		SUISUN CITY	CA		08/02/2021	3.750	130,127	0	66	0	0	0	650,971	05/01/2012
100067026		DALLAS	TX		08/02/2021	4.875	111,436	0	4	0	0	0	128,600	03/01/2010
100067064		MILLERSVILLE	PA		08/02/2021	4.125	155,512	0	198	0	0	0	242,086	02/01/2016
100067244		BRANDYWINE	MD		08/02/2021	3.750	249,091	0	424	0	0	0	366,152	02/01/2016
100067245		HARRISBURG	PA		08/02/2021	3.875	105,730	0	71	0	0	0	178,547	07/01/2015
100067256		WEST MONROE	NY		08/02/2021	3.875	72,174	0	133	0	0	0	119,331	02/01/2016
100067257		KYLE	TX		08/02/2021	3.750	166,709	0	203	0	0	0	459,790	07/01/2016
100067273		RIVERVIEW	FL		08/02/2021	4.000	231,555	0	275	0	0	0	247,503	10/01/2016
100067274		CRANSTON	RI		08/02/2021	4.375	179,070	0	69	0	0	0	349,759	08/01/2016
100067276		PORT ST LUCIE	FL		08/02/2021	3.375	157,450	0	301	0	0	0	290,416	10/01/2016
100067285		PHILADELPHIA	PA		08/02/2021	4.375	58,032	0	41	0	0	0	78,294	02/01/2017
100067296		BENNINGTON	NE		08/02/2021	4.000	233,246	0	273	0	0	0	310,101	05/01/2017
100067302		GERRARDSTOWN	WV		08/02/2021	4.000	141,008	0	119	0	0	0	272,287	07/01/2017
100067304		BUCHANAN	GA		08/02/2021	4.500	50,870	0	60	0	0	0	71,153	06/01/2017
100066920		LAREDO	TX		08/02/2021	3.750	137,185	0	(65)	0	0	0	145,000	09/01/2020
100066921		HUEYTOWN	AL		08/02/2021	3.875	119,532	0	35	0	0	0	129,900	09/01/2020
100066924		PRINCETON	TX		08/02/2021	3.750	288,005	0	162	0	0	0	315,000	08/01/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100066935		MUSCATINE	IA		08/02/2021	3.125	85,332	0	0	0	0	0	93,500	10/01/2020
100066938		TUSCALOOSA	AL		08/02/2021	3.500	161,793	0	2	0	0	0	175,000	02/01/2021
100066940		BUECHEL	KY		08/02/2021	4.375	105,167	0	(13)	0	0	0	130,000	12/01/2020
100066945		KINDER	LA		08/02/2021	4.000	117,008	0	(2)	0	0	0	138,000	12/01/2020
100066968		TUCSON	AZ		08/02/2021	4.000	54,674	0	70	0	0	0	49,219	02/01/2004
100066970		BRANDON	SD		08/02/2021	4.375	96,760	0	180	0	0	0	229,888	11/01/2013
100066972		LAREDO	TX		08/02/2021	4.000	52,983	0	56	0	0	0	102,030	03/01/2013
100067149		COBB	CA		08/02/2021	3.750	73,057	0	226	0	0	0	264,448	08/01/2012
100067166		PALM BAY	FL		08/02/2021	3.250	56,188	0	113	0	0	0	224,854	12/01/2012
100067173		PALMDALE	CA		08/02/2021	3.500	86,539	0	95	0	0	0	409,560	05/01/2013
100067180		ORLANDO	FL		08/02/2021	3.750	138,779	0	170	0	0	0	347,528	06/01/2013
100067221		OXON HILL	MD		08/02/2021	4.250	181,872	0	248	0	0	0	299,588	07/01/2015
100067074		WEST ORANGE	NJ		08/02/2021	3.875	319,540	0	370	0	0	0	541,406	11/01/2016
100067080		MONTGOMERY	AL		08/02/2021	4.250	120,639	0	261	0	0	0	206,283	10/01/2014
100067084		PEARLAND	TX		08/02/2021	4.000	182,281	0	164	0	0	0	294,524	03/01/2016
100067089		PORT ORANGE	FL		08/02/2021	3.250	56,242	0	251	0	0	0	244,333	06/01/2013
100067100		BROWNSVILLE	TX		08/02/2021	4.250	79,865	0	38	0	0	0	145,907	01/01/2015
100067125		UPPER MARLBORO	MD		08/02/2021	4.625	200,685	0	266	0	0	0	153,081	07/01/2014
100067132		HOMESTEAD	FL		08/02/2021	3.750	233,872	0	876	0	0	0	448,898	07/01/2017
100067313		ROSHARON	TX		08/02/2021	3.875	229,876	0	149	0	0	0	289,014	07/01/2017
100067326		LUGOFF	SC		08/02/2021	4.000	112,280	0	168	0	0	0	157,583	10/01/2017
100067337		OAK POINT	TX		08/02/2021	4.375	242,285	0	244	0	0	0	359,467	12/01/2017
100067360		HOUSTON	TX		08/02/2021	4.375	159,969	0	208	0	0	0	221,829	05/01/2019
100067362		BROCKTON	MA		08/02/2021	4.000	286,281	0	360	0	0	0	370,439	07/01/2019
100068780		GULFPORT	MS		09/01/2021	3.250	104,368	0	(63)	0	0	0	168,673	12/01/2013
100068790		BOONEVILLE	AR		09/01/2021	3.875	56,459	0	(60)	0	0	0	126,000	12/01/2012
100068791		REEDSVILLE	WI		09/01/2021	3.250	119,513	0	(134)	0	0	0	133,000	02/01/2013
100068805		BLOOMINGTON	MN		09/01/2021	3.875	137,200	0	(114)	0	0	0	236,000	12/01/2013
100068808		STONY POINT	NY		09/01/2021	4.875	322,236	0	(541)	0	0	0	131,978	10/01/2014
100068836		DETROIT	MI		09/01/2021	3.875	57,573	0	(48)	0	0	0	526,560	05/01/2003
100069066		ANTIOCH	CA		09/01/2021	3.125	332,057	0	206	0	0	0	455,000	06/01/2020
100069074		ERIE	PA		09/01/2021	4.000	69,836	0	(41)	0	0	0	246,698	07/01/2017
100069085		KILLINGWORTH	CT		09/01/2021	3.490	226,824	0	26	0	0	0	250,000	08/01/2019
100069103		HOOSICK FALLS	NY		09/01/2021	4.250	127,335	0	(159)	0	0	0	507,661	08/01/2014
100069107		SUFFOLK	VA		09/01/2021	3.875	342,551	0	(391)	0	0	0	468,893	10/01/2012
100069112		RUTHERFORDTON	NC		09/01/2021	3.875	184,727	0	(248)	0	0	0	397,942	07/01/2013
100069113		CINCINNATI	OH		09/01/2021	3.000	100,189	0	11	0	0	0	147,962	07/01/2014
100069114		JACKSON	NJ		09/01/2021	3.625	104,016	0	(30)	0	0	0	164,241	04/01/2015
100069122		HAZLET	NJ		09/01/2021	3.250	243,630	0	(114)	0	0	0	148,073	04/01/2015
100069128		LOUISVILLE	KY		09/01/2021	4.125	134,742	0	(78)	0	0	0	218,200	06/01/2015
100069147		MADISON	AL		09/01/2021	4.000	89,876	0	(97)	0	0	0	223,296	10/01/2015
100069322		CHEEKTOWAGA	NY		09/01/2021	3.875	75,800	0	(84)	0	0	0	152,894	09/01/2017
100069325		LOUISVILLE	KY		09/01/2021	4.750	115,740	0	(287)	0	0	0	183,727	09/01/2017
100069347		FLORRISANT	MO		09/01/2021	4.500	145,245	0	(133)	0	0	0	222,808	10/01/2016
100069353		LAS VEGAS	NV		09/01/2021	3.625	169,220	0	(43)	0	0	0	332,675	08/01/2017
100069376		ANTIOCH	TN		09/01/2021	3.625	129,025	0	(88)	0	0	0	175,325	02/01/2018
100069379		CHARLEROI	PA		09/01/2021	3.750	163,319	0	(85)	0	0	0	218,732	12/01/2017
100069383		RANDALLSTOWN	MD		09/01/2021	3.000	221,723	0	8	0	0	0	299,808	04/01/2017
100069563		EAST STROUDSBURG	PA		09/01/2021	3.125	222,245	0	281	0	0	0	275,000	09/01/2012
100069570		CANAL WINCHESTER	OH		09/01/2021	3.500	222,757	0	(21)	0	0	0	244,000	03/01/2020
100069575		HILLSIDE	NJ		09/01/2021	3.125	279,449	0	(9)	0	0	0	325,000	05/01/2020
100069584		BEAVERTON	OR		09/01/2021	3.250	286,808	0	23	0	0	0	345,000	04/01/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100069599		HUDSONVILLE	MI		09/01/2021	3.250	238,521	0	(118)	0	0	0	315,000	05/01/2020
100069610		TULARE	CA		09/01/2021	3.625	192,256	0	104	0	0	0	212,000	06/01/2020
100069741		RIVERVIEW	FL		09/01/2021	3.250	155,805	0	14	0	0	0	250,000	02/01/2021
100069742		RUSKIN	FL		09/01/2021	3.125	222,541	0	63	0	0	0	245,000	03/01/2021
100069745		MASSILLON	OH		09/01/2021	3.500	115,400	0	(6)	0	0	0	126,000	02/01/2021
100069746		BECKER	MN		09/01/2021	4.000	391,528	0	3	0	0	0	422,000	04/01/2021
100069752		PAULS VALLEY	OK		09/01/2021	3.250	119,975	0	61	0	0	0	130,000	05/01/2021
100069755		NEWARK	DE		09/01/2021	3.250	212,150	0	89	0	0	0	230,000	04/01/2021
100069756		EDGEWATER	FL		09/01/2021	3.125	164,519	0	128	0	0	0	180,000	05/01/2021
100069760		FORT PIERCE	FL		09/01/2021	3.250	145,928	0	2	0	0	0	157,000	04/01/2021
100069763		GAITHERSBURG	MD		09/01/2021	3.875	98,947	0	242	0	0	0	556,992	10/01/2012
100069775		OLPE	KS		09/01/2021	3.875	116,626	0	(36)	0	0	0	193,048	01/01/2014
100069784		ALBUQUERQUE	NM		09/01/2021	4.000	116,427	0	139	0	0	0	141,000	01/01/2006
100069786		HAZLETON	PA		09/01/2021	5.750	97,504	0	(4)	0	0	0	188,373	04/01/2008
100069807		PHILADELPHIA	PA		09/01/2021	3.750	131,409	0	289	0	0	0	354,711	12/01/2015
100069812		MANCHESTER	CT		09/01/2021	3.875	153,276	0	363	0	0	0	237,099	11/01/2016
100069813		ELMONT	NY		09/01/2021	4.000	373,485	0	823	0	0	0	232,004	10/01/2016
100069814		SACRAMENTO	CA		09/01/2021	3.250	269,386	0	463	0	0	0	523,314	10/01/2016
100069815		MARGATE	FL		09/01/2021	3.250	191,488	0	535	0	0	0	409,710	11/01/2016
100069818		HERKIMER	NY		09/01/2021	3.750	108,062	0	256	0	0	0	196,659	01/01/2017
100068751		MONCKS CORNER	SC		09/01/2021	3.375	252,722	0	(165)	0	0	0	342,184	06/01/2008
100068936		WINTER PARK	FL		09/01/2021	4.125	166,964	0	(90)	0	0	0	438,963	07/01/2017
100068937		MIDDLETOWN	NY		09/01/2021	3.750	339,315	0	(237)	0	0	0	361,775	03/01/2018
100068950		PISCATAWAY	NJ		09/01/2021	3.750	366,814	0	(210)	0	0	0	520,349	05/01/2017
100068954		ORCHARD PARK	NY		09/01/2021	4.375	149,869	0	(91)	0	0	0	230,417	10/01/2017
100068974		LAWRENCEVILLE	GA		09/01/2021	3.750	143,644	0	(143)	0	0	0	303,757	07/01/2016
100068975		LAKE GROVE	NY		09/01/2021	4.250	147,983	0	(88)	0	0	0	338,200	08/01/2002
100069225		INDEPENDENCE	MO		09/01/2021	3.375	102,078	0	(31)	0	0	0	189,679	03/01/2015
100069226		POMPTON LAKES	NJ		09/01/2021	3.500	125,570	0	(47)	0	0	0	354,711	06/01/2015
100069238		MILFORD	OH		09/01/2021	3.250	108,136	0	(3)	0	0	0	180,123	06/01/2016
100069248		SCHENECTADY	NY		09/01/2021	3.750	128,985	0	(83)	0	0	0	171,660	06/01/2016
100069251		CLEVELAND	TN		09/01/2021	3.250	93,177	0	(55)	0	0	0	157,280	07/01/2016
100069253		PERRIS	CA		09/01/2021	3.125	198,198	0	(59)	0	0	0	243,500	12/01/2016
100069258		WESTBROOK	CT		09/01/2021	3.500	186,219	0	(68)	0	0	0	358,822	12/01/2016
100069261		PHILLIPSBURG	NJ		09/01/2021	3.500	160,949	0	(3)	0	0	0	135,632	12/01/2016
100069271		FREEPORT	NY		09/01/2021	3.750	265,504	0	(182)	0	0	0	155,000	02/01/2017
100069279		GREEN COVE SPRINGS	FL		09/01/2021	4.375	178,180	0	(72)	0	0	0	328,179	04/01/2017
100069285		CHICAGO	IL		09/01/2021	3.250	95,405	0	(34)	0	0	0	167,922	03/01/2017
100069480		MCCORDSVILLE	IN		09/01/2021	3.875	179,282	0	(137)	0	0	0	187,000	09/01/2018
100069490		BURLINGTON	IA		09/01/2021	3.750	68,609	0	(6)	0	0	0	91,000	01/01/2020
100069496		SOUTH CHESTERFIELD	VA		09/01/2021	3.250	222,590	0	13	0	0	0	265,000	11/01/2019
100069538		JACKSONVILLE	FL		09/01/2021	3.875	95,079	0	(8)	0	0	0	110,000	02/01/2020
100069549		SAUK VILLAGE	IL		09/01/2021	4.500	105,243	0	(99)	0	0	0	124,000	02/01/2020
100069551		TULARE	CA		09/01/2021	3.625	105,436	0	(7)	0	0	0	150,000	02/01/2020
100069679		SISTERS	OR		09/01/2021	2.750	298,070	0	372	0	0	0	429,000	09/01/2020
100069702		DAVENPORT	FL		09/01/2021	3.125	279,374	0	287	0	0	0	310,000	10/01/2020
100069705		CHICAGO	IL		09/01/2021	3.750	110,504	0	(6)	0	0	0	125,000	10/01/2020
100069710		NEWARK	NJ		09/01/2021	3.000	205,139	0	(4)	0	0	0	245,000	11/01/2020
100069718		S HEIDELBERG	PA		09/01/2021	3.375	281,557	0	40	0	0	0	315,000	12/01/2020
100069720		JERSEY CITY	NJ		09/01/2021	3.125	354,825	0	1	0	0	0	460,600	11/01/2020
100069727		PORTLAND	OR		09/01/2021	2.990	370,395	0	85	0	0	0	451,500	12/01/2020
100069737		HELPER	UT		09/01/2021	3.125	81,421	0	(13)	0	0	0	126,000	02/01/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100069907		GAITHERSBURG	MD		09/01/2021	3.250	214,503	0	347	0	0	0	295,924	12/01/2012
100069916		MILLSBORO	DE		09/01/2021	3.250	118,648	0	266	0	0	0	64,513	02/01/2013
100069921		SAN ANTONIO	TX		09/01/2021	4.250	98,353	0	(82)	0	0	0	231,574	05/01/2013
100069925		HOUSTON	TX		09/01/2021	3.750	104,932	0	149	0	0	0	218,098	08/01/2014
100069929		LAKE CITY	FL		09/01/2021	4.375	107,390	0	(71)	0	0	0	65,000	10/01/2014
100069930		LONGVIEW	TX		09/01/2021	3.750	133,905	0	114	0	0	0	228,593	11/01/2014
100069931		FREDERICKSBURG	VA		09/01/2021	3.750	138,953	0	218	0	0	0	131,000	11/01/2014
100069932		FORT WASHINGTON	MD		09/01/2021	3.750	166,289	0	240	0	0	0	429,000	12/01/2014
100069945		MOORE	SC		09/01/2021	3.750	109,034	0	247	0	0	0	380,000	05/01/2015
100069956		EPHRATA	PA		09/01/2021	3.750	100,686	0	148	0	0	0	125,000	08/01/2015
100069959		GLENN DALE	MD		09/01/2021	3.875	362,312	0	754	0	0	0	245,000	09/01/2015
100069960		SILVER SPRING	MD		09/01/2021	3.750	430,416	0	735	0	0	0	761,898	06/01/2015
100069968		ROCHELLE PARK	NJ		09/01/2021	3.750	306,520	0	812	0	0	0	265,000	11/01/2015
100068843		MOBILE	AL		09/01/2021	4.750	101,678	0	(119)	0	0	0	164,259	07/01/2009
100068849		CHICAGO	IL		09/01/2021	4.000	112,331	0	(79)	0	0	0	504,335	03/01/2008
100068851		ORLANDO	FL		09/01/2021	4.375	140,868	0	(141)	0	0	0	312,000	07/01/2016
100068871		CHICAGO	IL		09/01/2021	3.875	152,800	0	(113)	0	0	0	258,000	06/01/2015
100068877		LEAVENWORTH	KS		09/01/2021	3.875	114,559	0	(89)	0	0	0	193,000	05/01/2016
100068880		COLUMBUS	GA		09/01/2021	4.375	172,210	0	(164)	0	0	0	156,588	05/01/2016
100068885		VANCOUVER	WA		09/01/2021	3.375	235,956	0	(126)	0	0	0	152,500	07/01/2016
100068889		NORTH AUGUSTA	SC		09/01/2021	3.375	217,607	0	168	0	0	0	403,115	01/01/2016
100068892		ERIE	PA		09/01/2021	3.500	85,218	0	(17)	0	0	0	517,000	06/01/2015
100068894		TRINITY	AL		09/01/2021	3.875	70,866	0	(63)	0	0	0	155,000	09/01/2013
100068897		SACRAMENTO	CA		09/01/2021	3.500	211,436	0	(126)	0	0	0	278,000	07/01/2015
100068900		LAWTON	OK		09/01/2021	3.875	98,201	0	(74)	0	0	0	315,000	07/01/2014
100068904		BENSALEM	PA		09/01/2021	3.875	137,613	0	(151)	0	0	0	315,230	10/01/2010
100068910		SIOUX FALLS	SD		09/01/2021	3.375	137,945	0	(48)	0	0	0	279,817	05/01/2010
100069173		HAMILTON	GA		09/01/2021	3.250	159,088	0	(102)	0	0	0	505,000	12/01/2015
100069175		PHARR	TX		09/01/2021	3.750	126,202	0	(121)	0	0	0	188,203	10/01/2014
100069184		BROOKLYN CENTER	MN		09/01/2021	4.250	108,698	0	(115)	0	0	0	254,081	05/01/2014
100069193		OMAHA	NE		09/01/2021	3.875	119,921	0	(95)	0	0	0	153,922	07/01/2016
100069199		JASPER	IN		09/01/2021	3.500	122,780	0	23	0	0	0	103,002	07/01/2016
100069200		PRATTSBURGH	NY		09/01/2021	4.500	68,325	0	(55)	0	0	0	455,000	12/01/2016
100069201		FOREST HILL	MD		09/01/2021	3.750	184,334	0	(164)	0	0	0	241,094	07/01/2016
100069394		ODESSA	TX		09/01/2021	3.375	119,005	0	(21)	0	0	0	155,243	07/01/2008
100069399		CLAYTON	NC		09/01/2021	3.625	159,749	0	(86)	0	0	0	228,337	05/01/2013
100069400		SENECA	SC		09/01/2021	4.375	76,271	0	(60)	0	0	0	143,631	04/01/2018
100069401		GRAYLING	MI		09/01/2021	4.875	119,333	0	(185)	0	0	0	185,132	05/01/2018
100069436		PHILADELPHIA	PA		09/01/2021	3.750	85,561	0	(17)	0	0	0	115,154	08/01/2018
100069450		TEMECULA	CA		09/01/2021	3.990	374,313	0	(284)	0	0	0	563,157	05/01/2019
100069454		FORT WAYNE	IN		09/01/2021	4.125	151,779	0	(16)	0	0	0	205,699	12/01/2017
100069463		LEABURG	OR		09/01/2021	4.000	268,940	0	(209)	0	0	0	517,693	08/01/2019
100069469		KNOXVILLE	TN		09/01/2021	3.750	264,456	0	(104)	0	0	0	365,332	09/01/2019
100069630		NILES	IL		09/01/2021	3.500	271,881	0	22	0	0	0	306,000	07/01/2020
100069646		FORT WAYNE	IN		09/01/2021	3.625	86,711	0	(13)	0	0	0	113,000	09/01/2012
100069656		RIO RICO	AZ		09/01/2021	3.250	123,338	0	(18)	0	0	0	135,000	08/01/2020
100069660		BEND	OR		09/01/2021	3.125	295,044	0	232	0	0	0	345,000	10/01/2020
100069674		NEW IBERIA	LA		09/01/2021	3.750	117,893	0	(10)	0	0	0	131,000	09/01/2020
100069820		BALTIMORE	MD		09/01/2021	3.500	148,204	0	144	0	0	0	216,695	12/01/2002
100069842		NEWFOUNDLAND	NJ		09/01/2021	4.000	235,238	0	417	0	0	0	708,348	05/01/2015
100069843		KENTON	OH		09/01/2021	4.125	133,462	0	223	0	0	0	612,503	07/01/2015
100069849		JOLIET	IL		09/01/2021	3.750	145,097	0	261	0	0	0	307,745	12/01/2013

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100069856		FLORISSANT	MO		09/01/2021	3.250	103,024	0	208	0	0	0	189,143	05/01/2015
100069860		BAKERSFIELD	CA		09/01/2021	3.875	179,515	0	205	0	0	0	320,022	04/01/2015
100069863		CERES	CA		09/01/2021	3.875	184,817	0	68	0	0	0	375,356	04/01/2016
100069880		JEFFERSON	OR		09/01/2021	4.125	97,302	0	140	0	0	0	240,692	02/01/2018
100070145		SACRAMENTO	CA		09/01/2021	4.000	256,369	0	166	0	0	0	167,725	07/01/2018
100070164		SOLON	NY		09/01/2021	4.125	80,271	0	239	0	0	0	116,250	06/01/2013
100070166		OXON HILL	MD		09/01/2021	4.125	316,437	0	148	0	0	0	370,532	10/01/2016
100070175		WEST PALM BEACH	FL		09/01/2021	3.250	322,386	0	453	0	0	0	451,341	08/01/2019
100070194		EDGEWOOD	MD		09/01/2021	4.125	211,411	0	394	0	0	0	240,000	12/01/2011
100070203		NORTH HALEDON	NJ		09/01/2021	3.500	235,959	0	479	0	0	0	370,000	04/01/2013
100070204		WOODRUFF	SC		09/01/2021	3.750	170,229	0	267	0	0	0	205,000	05/01/2017
100070210		SPRINGFIELD	MA		09/01/2021	3.750	107,191	0	241	0	0	0	140,000	02/01/2014
100070062		PHILADELPHIA	PA		09/01/2021	4.250	84,804	0	162	0	0	0	186,214	11/01/2012
100070068		PHILADELPHIA	PA		09/01/2021	4.750	96,066	0	73	0	0	0	175,830	02/01/2016
100070083		KENNESAW	GA		09/01/2021	4.250	134,087	0	(53)	0	0	0	265,352	06/01/2017
100070087		FAIRFIELD	OH		09/01/2021	3.750	123,505	0	223	0	0	0	229,541	08/01/2017
100070091		SWEET HOME	OR		09/01/2021	3.750	87,152	0	182	0	0	0	198,796	09/01/2017
100070104		PEORIA	IL		09/01/2021	4.125	101,348	0	91	0	0	0	350,478	11/01/2017
100070105		RICHTON PARK	IL		09/01/2021	4.375	96,795	0	170	0	0	0	169,398	07/01/2017
100070109		SYKESVILLE	MD		09/01/2021	4.125	217,339	0	269	0	0	0	281,633	12/01/2017
100070117		SAYLORSBURG	PA		09/01/2021	4.125	158,530	0	163	0	0	0	178,213	01/01/2018
100070123		BYRAM	MS		09/01/2021	4.250	130,743	0	134	0	0	0	175,850	01/01/2018
100073486		WARREN	MI		11/01/2021	4.000	79,252	0	129	0	0	0	101,000	12/01/2015
100073488		MEMPHIS	TN		11/01/2021	4.000	117,210	0	(14)	0	0	0	140,000	04/01/2016
100073492		ROUND LAKE	IL		11/01/2021	3.750	116,505	0	220	0	0	0	145,000	07/01/2016
100073495		LITHONIA	GA		11/01/2021	4.250	75,335	0	70	0	0	0	94,600	10/01/2016
100073499		PLEASANT GROVE	UT		11/01/2021	3.875	167,648	0	158	0	0	0	231,000	05/01/2017
100073517		CAMBY	IN		11/01/2021	5.125	145,911	0	308	0	0	0	167,000	10/01/2018
100073518		NEWPORT	AR		11/01/2021	5.125	137,781	0	(146)	0	0	0	134,500	10/01/2018
100073519		CENTER POINT	AL		11/01/2021	4.875	109,046	0	(137)	0	0	0	115,000	11/01/2018
100073525		HOLLAND	TX		11/01/2021	3.875	189,332	0	405	0	0	0	255,000	09/01/2019
100073433		EL RENO	OK		11/01/2021	4.000	223,867	0	75	0	0	0	296,100	12/01/2008
100073443		MENTOR	OH		11/01/2021	4.500	75,085	0	96	0	0	0	97,000	09/01/2013
100073454		AMHERST	NY		11/01/2021	3.875	114,313	0	221	0	0	0	230,000	04/01/2016
100073464		SAN ANTONIO	TX		11/01/2021	3.875	139,982	0	115	0	0	0	180,000	09/01/2014
100073475		CHESTER	VA		11/01/2021	4.250	153,725	0	133	0	0	0	197,000	06/01/2014
100073478		RIVERSIDE	CA		11/01/2021	4.875	354,598	0	(350)	0	0	0	378,900	04/01/2015
100073479		LAREDO	TX		11/01/2021	4.125	101,158	0	72	0	0	0	167,000	05/01/2015
100073480		CORPUS CHRISTI	TX		11/01/2021	5.125	166,379	0	(75)	0	0	0	210,000	05/01/2015
100073482		PRAIRIEVILLE	LA		11/01/2021	4.750	122,118	0	63	0	0	0	165,000	06/01/2015
100073483		MYERSTOWN	PA		11/01/2021	4.500	166,527	0	(152)	0	0	0	175,000	06/01/2015
0299999. Mortgages in good standing - Residential mortgages-insured or guaranteed							101,212,166	0	11,967	0	0	0	165,849,082	XXX
3310037832		PITTSBURGH	PA		07/14/2022	6.720	52,549	0	0	0	0	0	206,000	04/29/2022
3310037835		MIAMI	FL		07/14/2022	6.500	445,500	0	0	0	0	0	1,550,000	06/14/2022
3310037842		HARTFORD	CT		08/01/2022	6.008	61,273	0	0	0	0	0	251,000	06/02/2022
3310041573		MARLBORO	NY		11/01/2022	8.000	139,194	0	0	0	0	0	600,000	07/06/2022
3310038077		PETERSBURG	VA		07/14/2022	6.820	21,760	0	0	0	0	0	235,000	06/07/2022
3310038083		CHICAGO	IL		07/14/2022	7.030	89,589	0	0	0	0	0	350,000	06/02/2022
3300003955		UPPER SADDLE RIVER	NJ		10/28/2022	7.531	332,851	0	0	0	0	0	1,250,000	09/20/2022
3300004016		PARAMUS	NJ		11/10/2022	8.036	472,388	0	0	0	0	0	1,700,000	10/24/2022
3300004021		PARAMUS	NJ		11/10/2022	8.036	466,234	0	0	0	0	0	1,750,000	09/20/2022
3300004022		PARAMUS	NJ		11/10/2022	7.786	280,671	0	0	0	0	0	1,750,000	09/14/2022

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3310033876		NEW BRITAIN	CT		03/17/2022	6.330	57,321	0	0	0	0	0	212,000	03/01/2022
3310038749		LEVITTOWN	NY		09/08/2022	7.050	281,794	0	0	0	0	0	975,000	06/20/2022
3310038777		TAMPA	FL		08/01/2022	7.950	122,918	0	0	0	0	0	465,000	06/16/2022
3310043506		PHILADELPHIA	PA		11/01/2022	8.680	91,971	0	0	0	0	0	550,000	10/10/2022
3310043522		EAST ORANGE	NJ		11/10/2022	8.659	131,498	0	0	0	0	0	500,000	10/07/2022
3310043570		PHILADELPHIA	PA		11/01/2022	8.680	59,796	0	0	0	0	0	274,000	10/04/2022
3310043577		WEST HEMPSTEAD	NY		11/01/2022	8.743	176,646	0	0	0	0	0	640,000	10/14/2022
3310043584		SALEM	NJ		11/10/2022	8.687	45,288	0	0	0	0	0	205,000	09/27/2022
3310034440		DETROIT	MI		04/29/2022	5.875	56,155	0	0	0	0	0	250,000	03/16/2022
3310038982		BRONX	NY		08/16/2022	8.169	154,153	0	0	0	0	0	650,000	05/27/2022
3300003325		WESTFIELD	NJ		03/21/2022	7.450	204,459	0	0	0	0	0	950,000	12/01/2021
3300003341		JERSEY CITY	NJ		02/02/2022	5.825	371,612	0	0	0	0	0	1,460,000	10/31/2021
3310033257		JACKSON	MS		04/14/2022	5.693	1,511,057	0	0	0	0	0	9,100,000	03/04/2022
3310033285		READING	PA		04/01/2022	5.875	65,352	0	0	0	0	0	315,000	02/28/2022
3310038476		JERSEY CITY	NJ		07/25/2022	5.700	626,274	0	0	0	0	0	4,075,000	06/20/2022
3310038492		BROOKLYN	NY		07/25/2022	6.940	185,328	0	0	0	0	0	700,000	06/22/2022
3300003845		BROOKLYN	NY		08/24/2022	6.616	1,235,475	0	0	0	0	0	4,650,000	06/01/2022
3300003855		IRVINGTON	NJ		08/24/2022	6.491	289,586	0	0	0	0	0	2,075,000	06/08/2022
3300003879		SUMMIT	NJ		07/07/2022	8.033	286,679	0	0	0	0	0	1,295,000	06/10/2022
3310033789		CHICAGO	IL		04/29/2022	6.650	74,250	0	0	0	0	0	250,000	02/10/2022
3310038735		MONROE	NY		08/01/2022	7.930	170,478	0	0	0	0	0	615,000	05/31/2022
3310037992		LOS ANGELES	CA		07/14/2022	6.720	176,700	0	0	0	0	0	729,000	06/14/2022
3310038001		JACKSONVILLE	FL		08/08/2022	7.550	75,889	0	0	0	0	0	360,000	06/29/2022
3310041803		JERSEY CITY	NJ		10/19/2022	7.550	446,573	0	0	0	0	0	1,879,000	07/07/2022
3310041818		MACON	GA		10/19/2022	8.519	17,289	0	0	0	0	0	108,000	09/07/2022
3310038233		WILLIAMSTOWN	NJ		08/01/2022	7.050	31,680	0	0	0	0	0	269,000	06/22/2022
3310038235		CHICAGO	IL		08/16/2022	8.330	50,580	0	0	0	0	0	310,000	06/07/2022
3310038239		UNION	NJ		08/26/2022	8.000	96,149	0	0	0	0	0	630,000	06/15/2022
3310037706		PATERSON	NJ		06/29/2022	6.670	145,910	0	0	0	0	0	493,000	05/17/2022
3310037709		PATERSON	NJ		06/29/2022	6.670	120,974	0	0	0	0	0	410,000	05/17/2022
3310037710		PATERSON	NJ		06/23/2022	6.450	146,916	0	0	0	0	0	495,000	05/17/2022
3310037712		PATERSON	NJ		06/23/2022	6.450	144,540	0	0	0	0	0	487,000	05/17/2022
3310041442		DETROIT	MI		09/21/2022	8.519	35,996	0	0	0	0	0	140,000	08/15/2022
3310041452		DELRAY BEACH	FL		10/19/2022	8.169	141,372	0	0	0	0	0	620,000	08/30/2022
3310041457		SUN CITY CENTER	FL		09/08/2022	8.330	94,248	0	0	0	0	0	340,000	08/16/2022
3310037976		NEWARK	NJ		09/08/2022	7.300	48,470	0	0	0	0	0	680,000	06/28/2022
3310041715		PANAMA CITY BEACH	FL		10/19/2022	8.337	150,789	0	0	0	0	0	1,200,000	08/22/2022
3310041763		TILLSON	NY		10/19/2022	8.484	81,952	0	0	0	0	0	630,000	09/13/2022
3310036327		LOS ANGELES	CA		06/29/2022	6.050	430,971	0	0	0	0	0	3,113,000	05/09/2022
3310039989		CHICAGO	IL		08/26/2022	8.554	70,400	0	0	0	0	0	335,000	07/14/2022
3310039991		PHILADELPHIA	PA		09/28/2022	8.519	21,273	0	0	0	0	0	225,000	07/27/2022
3310028528		PORT NORRIS	NJ		01/31/2022	7.050	21,780	0	0	0	0	0	180,000	11/18/2021
3310028439		CHICAGO	IL		11/29/2021	6.190	56,430	0	0	0	0	0	365,000	10/29/2021
3310036649		NEWARK	NJ		06/29/2022	5.665	121,574	0	0	0	0	0	450,000	05/13/2022
3310040228		GARY	IN		09/08/2022	8.925	33,277	0	0	0	0	0	195,000	07/28/2022
3310040248		NEWARK	NJ		08/26/2022	8.386	61,776	0	0	0	0	0	1,260,000	06/27/2022
3310035737		EAST ORANGE	NJ		06/15/2022	5.343	1,266,242	0	0	0	0	0	4,400,000	04/28/2022
3310035775		NEW BRITAIN	CT		07/14/2022	5.343	487,080	0	0	0	0	0	2,200,000	05/11/2022
3310039605		MEBANE	NC		08/16/2022	7.990	66,173	0	0	0	0	0	260,000	07/01/2022
3310039607		PHILADELPHIA	PA		08/01/2022	8.589	43,185	0	0	0	0	0	238,000	06/20/2022
3300002948		JERSEY CITY	NJ		06/08/2021	7.700	426,893	0	0	0	0	0	1,810,000	03/17/2021
3300002956		NORTH BERGEN	NJ		06/21/2021	7.480	995,018	0	0	0	0	0	4,300,000	02/23/2021

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310038326		NEW BRITAIN	CT		08/16/2022	7.040	251,244	0	0	0	0	0	1,250,000	05/09/2022
3310042267		NEWARK	NJ		10/19/2022	8.540	52,866	0	0	0	0	0	355,000	09/08/2022
3300003458		WEST LONG BRANCH	NJ		01/18/2022	8.200	171,998	0	0	0	0	0	650,000	12/07/2021
3300003482		CHICAGO	IL		01/18/2022	9.200	381,302	0	0	0	0	0	1,325,000	12/09/2021
3310034991		CHICAGO	IL		07/07/2022	5.875	1,346,410	0	0	0	0	0	5,500,000	04/05/2022
3310035012		CHICAGO	IL		06/15/2022	5.875	94,624	0	0	0	0	0	410,000	03/23/2022
3310039219		TRENTON	NJ		09/28/2022	8.337	48,702	0	0	0	0	0	345,000	08/23/2022
3310039226		WASHINGTON	DC		08/01/2022	8.519	128,997	0	0	0	0	0	505,000	07/03/2022
3310039239		PHILADELPHIA	PA		08/01/2022	7.550	69,577	0	0	0	0	0	285,000	06/26/2022
3310043423		WORCESTER	MA		11/01/2022	8.050	160,182	0	0	0	0	0	600,000	09/25/2022
3310034346		PHILADELPHIA	PA		06/15/2022	6.800	59,055	0	0	0	0	0	240,000	03/16/2022
3310034395		EVERETT	MA		04/29/2022	7.300	240,570	0	0	0	0	0	830,000	03/17/2022
3310038955		BATON ROUGE	LA		08/16/2022	6.770	38,341	0	0	0	0	0	167,000	06/28/2022
3310025912		HICKSVILLE	NY		11/12/2021	6.029	204,732	0	0	0	0	0	1,175,000	08/02/2021
3310025938		MYRTLE BEACH	SC		11/12/2021	5.000	1,267,200	0	0	0	0	0	4,850,000	09/24/2021
3310042122		WILLINGBORO	NJ		11/10/2022	8.659	69,241	0	0	0	0	0	285,000	09/12/2022
3310042127		HUNTINGTON STATION	NY		11/10/2022	7.550	144,859	0	0	0	0	0	578,000	09/02/2022
3310042170		BOGOTA	NJ		11/10/2022	8.673	162,895	0	0	0	0	0	700,000	09/13/2022
3300003282		BROOKLYN	NY		10/07/2021	7.200	846,470	0	0	0	0	0	3,050,000	08/23/2021
3310033176		STREETSBORO	OH		03/17/2022	7.300	39,699	0	0	0	0	0	173,000	02/17/2022
3310033228		PATERSON	NJ		03/22/2022	6.043	178,200	0	0	0	0	0	642,000	02/03/2022
3310038444		PALM COAST	FL		08/01/2022	8.050	92,711	0	0	0	0	0	437,000	06/23/2022
3310042576		RICHMOND HILL	NY		11/10/2022	8.673	185,845	0	0	0	0	0	1,245,000	09/19/2022
3310042602		JERSEY CITY	NJ		10/19/2022	8.330	370,174	0	0	0	0	0	1,595,000	09/14/2022
3310042645		DETROIT	MI		11/01/2022	8.589	13,411	0	0	0	0	0	235,000	09/08/2022
3300003763		CHICAGO	IL		07/28/2022	9.210	1,162,800	0	0	0	0	0	4,550,000	06/27/2022
3300003777		BELLEVILLE	NJ		06/10/2022	7.700	147,772	0	0	0	0	0	520,000	05/11/2022
3300003796		BROOKLYN	NY		06/10/2022	7.450	872,100	0	0	0	0	0	7,050,000	05/02/2022
3300003812		HILLSIDE	NJ		07/07/2022	6.533	149,226	0	0	0	0	0	475,000	05/11/2022
3310032442		SANTA CLARA	CA		04/08/2022	5.616	606,038	0	0	0	0	0	2,365,000	03/03/2022
3310032474		CHATTANOOGA	TN		04/01/2022	7.050	65,824	0	0	0	0	0	360,000	02/11/2022
3310038198		NEW BRITAIN	CT		07/14/2022	7.040	403,920	0	0	0	0	0	1,625,000	06/01/2022
3300003235		CHICAGO	IL		09/13/2021	9.200	241,766	0	0	0	0	0	1,000,000	07/19/2021
3300003237		BROOKLYN	NY		09/29/2022	6.846	2,325,455	0	0	0	0	0	12,400,000	08/09/2022
3310036686		IRVINGTON	NJ		06/15/2022	6.220	83,041	0	0	0	0	0	450,000	05/11/2022
3310036725		PIGEON FORGE	TN		07/25/2022	5.931	1,075,536	0	0	0	0	0	4,375,000	05/03/2022
3310040278		PHILLIPSBURG	NJ		11/10/2022	8.330	75,170	0	0	0	0	0	365,000	06/10/2022
3310040341		FORSYTH	GA		09/21/2022	7.550	179,000	0	0	0	0	0	940,000	08/01/2022
3310037029		JAMAICA	NY		07/25/2022	6.450	353,826	0	0	0	0	0	1,300,000	05/18/2022
3310037040		TOWNSHIP OF MARLBORO	NJ		08/26/2022	7.500	217,037	0	0	0	0	0	1,240,000	05/27/2022
3310040667		CATSKILL	NY		08/26/2022	7.800	110,060	0	0	0	0	0	425,000	08/08/2022
3310040680		SUFFOLK	VA		09/21/2022	8.000	43,590	0	0	0	0	0	274,000	07/29/2022
3310040706		BRENTWOOD	NY		10/19/2022	7.990	127,413	0	0	0	0	0	600,000	08/06/2022
3310036992		EAST MEADOW	NY		06/29/2022	6.770	190,664	0	0	0	0	0	725,000	05/19/2022
3310037019		MINNEOLA	FL		07/25/2022	6.550	245,242	0	0	0	0	0	1,002,000	05/20/2022
3310040618		TRENTON	NJ		09/21/2022	8.000	30,294	0	0	0	0	0	195,000	07/24/2022
3310029979		FAIR OAKS	CA		06/23/2022	5.665	249,401	0	0	0	0	0	1,340,000	05/11/2022
3310040939		CHICAGO	IL		10/19/2022	8.040	125,255	0	0	0	0	0	635,000	09/05/2022
3310040951		HAMILTON	NJ		11/10/2022	8.393	36,016	0	0	0	0	0	440,000	08/01/2022
3310040973		RED BANK	NJ		09/21/2022	7.550	143,479	0	0	0	0	0	520,000	08/15/2022
3310039854		NEWARK	NJ		08/08/2022	7.990	13,068	0	0	0	0	0	630,000	07/13/2022
3310036578		MCKEES ROCKS	PA		07/07/2022	5.875	218,925	0	0	0	0	0	1,141,000	05/25/2022

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310036579		PITTSBURGH	PA		07/07/2022	5.875	312,750	0	0	0	0	0	1,870,000	05/17/2022
3310036581		MCKEES ROCKS	PA		07/07/2022	5.875	234,562	0	0	0	0	0	1,189,000	05/25/2022
3310033363		ATLANTA	GA		04/01/2022	6.760	37,125	0	0	0	0	0	245,000	02/14/2022
3310038589		CHICAGO	IL		08/26/2022	8.519	103,000	0	0	0	0	0	400,000	06/21/2022
3310042913		SAN ANTONIO	TX		11/01/2022	8.344	81,749	0	0	0	0	0	480,000	09/27/2022
3310042919		PHILADELPHIA	PA		10/19/2022	8.659	64,944	0	0	0	0	0	245,000	09/19/2022
3310042925		CHICAGO	IL		11/10/2022	8.792	60,588	0	0	0	0	0	470,000	09/23/2022
3300004042		COCOA	FL		12/02/2022	8.081	465,120	0	0	0	0	0	1,700,000	10/21/2022
3300004080		WYCKOFF	NJ		10/28/2022	7.306	153,344	0	0	0	0	0	1,100,000	10/06/2022
3300004086		BRONX	NY		12/02/2022	7.581	1,084,166	0	0	0	0	0	3,350,000	10/31/2022
3300004155		BALTIMORE	MD		12/21/2022	7.863	167,540	0	0	0	0	0	1,200,000	11/04/2022
3300004156		IRVINGTON	NJ		12/21/2022	7.763	126,454	0	0	0	0	0	400,000	11/09/2022
3300004196		PASSAIC	NJ		12/21/2022	8.388	146,319	0	0	0	0	0	465,000	11/16/2022
3310033934		PHILADELPHIA	PA		03/17/2022	6.780	53,341	0	0	0	0	0	185,000	02/20/2022
3310033974		NORTH MIAMI BEACH	FL		04/20/2022	5.700	130,680	0	0	0	0	0	578,000	03/10/2022
3310038781		DETROIT	MI		08/26/2022	8.400	32,314	0	0	0	0	0	160,000	06/29/2022
3310038790		MONROE	NY		07/14/2022	7.270	162,641	0	0	0	0	0	2,000,000	06/13/2022
3310038818		NEWARK	NJ		08/01/2022	7.930	50,688	0	0	0	0	0	430,000	06/20/2022
3310043604		RANCHO MIRAGE	CA		11/10/2022	8.050	390,666	0	0	0	0	0	2,337,000	10/04/2022
3310043632		SAN DIEGO	CA		11/01/2022	8.190	207,671	0	0	0	0	0	2,090,000	10/11/2022
3310039494		BOCA RATON	FL		08/01/2022	7.500	79,450	0	0	0	0	0	375,000	06/24/2022
3310039505		CHICAGO	IL		08/16/2022	7.500	50,246	0	0	0	0	0	343,000	07/23/2022
3310039506		CHICAGO	IL		09/08/2022	8.589	113,949	0	0	0	0	0	650,000	07/11/2022
3310039507		MAHWAH	NJ		08/08/2022	6.800	134,858	0	0	0	0	0	1,600,000	07/12/2022
3310036068		ST. LOUIS	MO		06/23/2022	6.015	57,328	0	0	0	0	0	300,000	05/19/2022
3310036076		OAK LAWN	IL		06/23/2022	7.050	89,971	0	0	0	0	0	325,000	05/02/2022
3310034948		POUGHKEEPSIE	NY		08/01/2022	5.875	389,345	0	0	0	0	0	1,500,000	04/06/2022
3310035449		PATERSON	NJ		08/01/2022	7.300	106,920	0	0	0	0	0	423,000	04/08/2022
3310035451		CHICAGO	IL		06/07/2022	6.480	81,671	0	0	0	0	0	350,000	04/05/2022
3310035475		LIVINGSTON	NJ		06/23/2022	6.320	176,715	0	0	0	0	0	1,380,000	02/21/2022
3310039475		GLEN RIDGE	NJ		08/08/2022	8.519	178,359	0	0	0	0	0	1,635,000	06/24/2022
3310039480		NEWARK	NJ		08/01/2022	8.484	74,052	0	0	0	0	0	348,000	06/27/2022
3310033754		TRENTON	NJ		08/08/2022	8.330	62,568	0	0	0	0	0	230,000	02/12/2022
3310043322		CHESTER	PA		11/01/2022	8.659	20,750	0	0	0	0	0	165,000	09/23/2022
3310043351		JAMAICA	NY		11/10/2022	8.659	235,224	0	0	0	0	0	915,000	10/08/2022
3310043354		EASTON	PA		11/10/2022	8.344	90,585	0	0	0	0	0	560,000	09/20/2022
3310043383		ROSELLE PARK	NJ		11/10/2022	8.050	144,817	0	0	0	0	0	540,000	09/10/2022
3310038421		CHICAGO	IL		07/25/2022	6.920	68,647	0	0	0	0	0	315,000	06/14/2022
3310038423		CHICAGO	IL		08/01/2022	6.920	25,440	0	0	0	0	0	120,000	03/29/2022
3310038425		GARFIELD	NJ		08/08/2022	7.050	436,772	0	0	0	0	0	1,850,000	06/23/2022
3310038432		WICHITA	KS		09/28/2022	6.620	2,502,166	0	0	0	0	0	12,600,000	06/27/2022
3310038434		CHICAGO	IL		09/08/2022	8.040	65,492	0	0	0	0	0	345,000	06/24/2022
3310042473		MEMPHIS	TN		11/01/2022	8.400	174,727	0	0	0	0	0	670,000	09/08/2022
3300003743		JERSEY CITY	NJ		05/17/2022	7.950	213,665	0	0	0	0	0	675,000	03/30/2022
3300003745		JERSEY CITY	NJ		05/26/2022	7.950	105,137	0	0	0	0	0	400,000	03/30/2022
3300003758		BRIDGEWATER	NJ		04/27/2022	7.450	212,938	0	0	0	0	0	685,000	04/04/2022
3300003760		CHICAGO	IL		06/23/2022	9.200	847,875	0	0	0	0	0	3,000,000	02/11/2022
3310033749		SCHENECTADY	NY		03/17/2022	6.490	45,342	0	0	0	0	0	175,000	01/29/2022
3310043149		VALLEY STREAM	NY		11/10/2022	8.540	196,911	0	0	0	0	0	770,000	09/30/2022
3310043150		BRICK TOWNSHIP	NJ		11/01/2022	8.673	237,600	0	0	0	0	0	2,010,000	09/12/2022
3310043201		CHICAGO	IL		11/10/2022	8.673	278,643	0	0	0	0	0	1,490,000	10/06/2022
3310043255		DETROIT	MI		11/01/2022	8.904	23,507	0	0	0	0	0	235,000	10/03/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310043293		SAINT JAMES	NY		11/10/2022	8.666	330,957	0	0	0	0	0	1,293,500	10/02/2022
3310030036		MILWAUKEE	WI		03/17/2022	7.800	30,294	0	0	0	0	0	116,000	12/21/2021
3310030111		OAK PARK	IL		01/31/2022	6.800	283,505	0	0	0	0	0	1,200,000	12/15/2021
3310037380		CATSKILL	NY		09/08/2022	7.500	94,787	0	0	0	0	0	483,000	05/13/2022
3310037382		MONTICELLO	NY		09/28/2022	7.500	76,108	0	0	0	0	0	286,000	06/07/2022
3310037389		TOPEKA	KS		07/07/2022	6.800	2,799,861	0	0	0	0	0	11,700,000	05/09/2022
3310041001		DETROIT	MI		09/08/2022	8.659	50,757	0	0	0	0	0	230,000	08/04/2022
4010014970		NEWARK	NJ		02/10/2021	5.493	5,353,758	0	0	0	0	0	15,180,000	02/09/2021
3310031066		ALBANY	NY		06/07/2022	5.343	858,748	0	0	0	0	0	3,425,000	03/25/2022
3310037603		WINTER PARK	FL		07/07/2022	6.008	486,754	0	0	0	0	0	2,750,000	05/25/2022
3310041330		COLUMBUS	GA		09/28/2022	8.337	20,157	0	0	0	0	0	194,500	08/21/2022
3310041335		SALEM	NJ		10/19/2022	8.050	185,830	0	0	0	0	0	989,000	09/13/2022
3310041344		DAYTON	OH		11/10/2022	8.519	31,450	0	0	0	0	0	230,000	08/17/2022
3310031691		GIBSONVILLE	NC		02/11/2022	5.700	38,851	0	0	0	0	0	155,000	01/08/2022
3310037893		ELKRIDGE	MD		07/25/2022	6.750	158,713	0	0	0	0	0	640,000	06/08/2022
3310040200		FORSYTH	GA		09/21/2022	7.550	205,387	0	0	0	0	0	980,000	08/01/2022
3310040214		HOUSTON	TX		08/08/2022	8.519	68,983	0	0	0	0	0	259,000	07/14/2022
3310036942		DETROIT	MI		07/14/2022	6.630	38,358	0	0	0	0	0	230,000	04/28/2022
3310024886		ROCKPORT	TX		10/27/2021	5.210	1,237,783	0	0	0	0	0	4,890,000	08/17/2021
3310034482		INDIANAPOLIS	IN		06/15/2022	5.700	15,454	0	0	0	0	0	230,000	04/04/2022
3310039014		BALTIMORE	MD		07/25/2022	7.040	190,080	0	0	0	0	0	640,000	05/15/2022
3310039015		SHAKER HEIGHTS	OH		08/08/2022	8.540	67,201	0	0	0	0	0	445,000	06/16/2022
3310039036		HILTON HEAD ISLAND	SC		09/21/2022	7.300	326,398	0	0	0	0	0	2,265,900	07/27/2022
3310039040		TRENTON	NJ		09/08/2022	8.169	25,661	0	0	0	0	0	173,000	07/12/2022
3310036096		BIG SPRING	TX		06/23/2022	7.050	34,317	0	0	0	0	0	172,000	05/04/2022
3310039783		NEWARK	NJ		08/08/2022	7.990	13,068	0	0	0	0	0	725,000	07/13/2022
3310039798		JERSEY CITY	NJ		08/26/2022	8.000	218,295	0	0	0	0	0	1,029,000	07/01/2022
3310036460		CENTER POINT	AL		06/23/2022	5.931	2,766,763	0	0	0	0	0	13,500,000	05/26/2022
3310036489		ONEONTA	NY		10/19/2022	8.484	24,106	0	0	0	0	0	128,000	06/22/2022
3310036520		ZEPHYRHILLS	FL		06/07/2022	5.350	397,980	0	0	0	0	0	1,340,000	04/12/2022
3310036527		PHILADELPHIA	PA		06/29/2022	6.300	755,537	0	0	0	0	0	2,879,000	05/06/2022
3310040112		SCOTCH PLAINS	NJ		09/08/2022	8.330	392,139	0	0	0	0	0	1,840,000	08/04/2022
3310040116		SCRANTON	PA		08/26/2022	8.000	38,716	0	0	0	0	0	240,000	06/29/2022
3310040124		HARTFORD	CT		08/26/2022	7.990	62,710	0	0	0	0	0	246,000	07/17/2022
3310040130		JERSEY CITY	NJ		08/16/2022	7.550	412,850	0	0	0	0	0	1,748,000	06/14/2022
3310027375		MILWAUKEE	WI		01/11/2022	6.050	19,443	0	0	0	0	0	116,000	10/14/2021
3310036020		HOUSTON	TX		07/07/2022	6.050	71,541	0	0	0	0	0	418,000	04/27/2022
3310036021		HOUSTON	TX		07/07/2022	6.050	70,255	0	0	0	0	0	418,000	04/27/2022
3310039740		HEMPSTEAD	NY		08/26/2022	8.330	199,822	0	0	0	0	0	850,000	05/31/2022
3310039746		METUCHEN	NJ		11/10/2022	8.040	152,781	0	0	0	0	0	766,000	07/20/2022
3310039160		WEISER	ID		08/01/2022	7.770	78,273	0	0	0	0	0	309,000	06/23/2022
3310034223		OAK RIDGE	NJ		04/29/2022	6.540	49,480	0	0	0	0	0	440,000	03/04/2022
3310038908		LIVINGSTON	NJ		09/08/2022	7.500	300,111	0	0	0	0	0	1,207,000	07/21/2022
3310034823		PLAINFIELD	NJ		07/25/2022	7.050	178,200	0	0	0	0	0	630,000	04/14/2022
3310034824		PLAINFIELD	NJ		07/14/2022	7.050	213,840	0	0	0	0	0	725,000	04/14/2022
3310034827		PHILADELPHIA	PA		05/19/2022	7.050	32,175	0	0	0	0	0	151,000	04/12/2022
3310039147		SMITH RIVER	CA		08/01/2022	7.550	47,384	0	0	0	0	0	300,000	04/25/2022
3310039149		SCRANTON	PA		08/16/2022	8.000	118,753	0	0	0	0	0	640,000	06/10/2022
3310039152		NEWARK	NJ		08/16/2022	8.519	69,844	0	0	0	0	0	292,000	06/30/2022
3310037658		PLAINFIELD	NJ		06/23/2022	7.050	213,840	0	0	0	0	0	725,000	04/14/2022
3310041368		MONTGOMERY	AL		10/19/2022	7.900	554,404	0	0	0	0	0	2,525,000	08/26/2022
3310041369		OAKLAND	NJ		11/01/2022	8.337	16,919	0	0	0	0	0	400,000	07/17/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310037933		JERSEY CITY	NJ		07/25/2022	7.050	423,819	0	0	0	0	0	1,754,000	04/26/2022
3310037937		EAST ORANGE	NJ		06/29/2022	6.660	170,775	0	0	0	0	0	575,000	05/30/2022
3310041675		WILTON MANORS	FL		10/19/2022	8.323	320,265	0	0	0	0	0	1,240,000	09/07/2022
3310041704		BEAVERCREEK	OH		10/12/2022	7.550	60,576	0	0	0	0	0	275,000	09/06/2022
4020324728		CAREFREE	AZ		05/14/2021	4.850	5,883,770	0	(22,668)	0	0	0	8,965,000	04/09/2021
3310041645		MEMPHIS	TN		11/01/2022	8.120	2,925,895	0	0	0	0	0	12,700,000	06/30/2022
3310041653		NEWARK	NJ		10/12/2022	8.316	19,339	0	0	0	0	0	3,263,000	08/10/2022
4020179265		New Haven	CT		03/12/2021	5.080	6,119,333	0	(77,538)	0	0	0	8,709,000	12/09/2020
4020234984		Suwanee	GA		03/12/2021	4.400	1,164,585	0	(795)	0	0	0	2,082,000	12/09/2020
4020241028		Detroit	MI		03/12/2021	5.210	1,203,493	0	(15,561)	0	0	0	1,679,000	12/09/2020
4020241370		Baltimore	MD		03/12/2021	5.340	2,718,538	0	(20,369)	0	0	0	3,940,000	12/09/2020
4020248844		Griffin	GA		03/12/2021	4.950	1,370,106	0	(14,642)	0	0	0	1,931,000	12/09/2020
4020255939		Newark	NJ		03/12/2021	4.480	5,767,171	0	(6,796)	0	0	0	8,205,000	12/09/2020
4020256395		Griffin	GA		03/12/2021	4.940	889,249	0	(9,416)	0	0	0	1,513,900	12/09/2020
4020260156		Willingboro	NJ		03/12/2021	4.865	1,541,490	0	(14,700)	0	0	0	2,403,000	12/09/2020
4020263795		Jonesboro	GA		03/12/2021	4.500	1,548,469	0	(6,156)	0	0	0	2,569,000	12/09/2020
4020277831		Groton	CT		03/12/2021	5.990	1,649,152	0	(31,569)	0	0	0	2,221,300	12/09/2020
4020290624		West Haven	CT		03/12/2021	5.520	2,049,326	0	(23,543)	0	0	0	3,197,000	12/09/2020
3310032293		CHICAGO	IL		03/09/2022	5.350	107,118	0	0	0	0	0	400,000	01/31/2022
3310038130		CHICAGO	IL		07/07/2022	7.170	65,898	0	0	0	0	0	260,000	06/08/2022
3310038131		CENTRAL VALLEY	NY		09/28/2022	8.050	151,665	0	0	0	0	0	570,000	06/16/2022
3310039244		PLAINVIEW	NY		09/08/2022	7.500	277,200	0	0	0	0	0	1,350,000	07/18/2022
3310039250		CAMBRIA HEIGHTS	NY		09/08/2022	7.500	198,792	0	0	0	0	0	720,000	07/23/2022
3310035680		YONKERS	NY		08/08/2022	6.043	964,446	0	0	0	0	0	4,500,000	06/02/2022
3310039535		LOS ANGELES	CA		08/26/2022	8.169	488,466	0	0	0	0	0	1,850,000	07/01/2022
3310039567		EAST ORANGE	NJ		08/16/2022	7.550	103,297	0	0	0	0	0	470,000	07/15/2022
3310028956		JERSEY CITY	NJ		01/05/2022	5.350	396,416	0	0	0	0	0	1,725,000	12/05/2021
3310028961		CORONA DEL MAR	CA		01/05/2022	5.350	1,535,850	0	0	0	0	0	10,450,000	10/26/2021
3310036894		CHICAGO	IL		06/23/2022	7.020	69,221	0	0	0	0	0	250,000	05/16/2022
3310040500		JERSEY CITY	NJ		09/28/2022	8.400	177,606	0	0	0	0	0	1,770,000	08/11/2022
3310040504		ALLENDALE	NJ		10/12/2022	7.550	200,277	0	0	0	0	0	799,000	08/02/2022
19348		EL SEGUNDO	CA		09/10/2021	3.197	59,733,757	0	106,914	0	0	0	606,060,606	09/08/2021
19349		MIAMI	FL		01/25/2022	3.750	58,588,628	0	301,030	0	0	0	571,478,322	05/10/2023
3310036459		NEW ORLEANS	LA		06/07/2022	6.015	61,736	0	0	0	0	0	385,000	05/06/2022
3310040088		READING	PA		08/16/2022	8.050	147,088	0	0	0	0	0	758,000	06/28/2022
3310035369		HAMILTON	NJ		05/19/2022	7.050	51,678	0	0	0	0	0	200,000	04/05/2022
3310039412		NEWARK	NJ		08/01/2022	7.990	39,204	0	0	0	0	0	630,000	06/16/2022
3310035927		PORT JERVIS	NY		06/07/2022	7.020	81,378	0	0	0	0	0	335,000	04/09/2022
3310035933		MILFORD	PA		08/08/2022	7.020	65,452	0	0	0	0	0	370,000	04/05/2022
3310035973		MCKEESPORT	PA		07/07/2022	5.875	265,837	0	0	0	0	0	936,500	05/17/2022
3310035976		MILLBURN	NJ		07/25/2022	5.854	268,884	0	0	0	0	0	1,535,000	05/03/2022
3310039722		DETROIT	MI		09/21/2022	8.330	23,568	0	0	0	0	0	350,000	07/06/2022
3310039739		NORTH FORT MYERS	FL		08/16/2022	8.519	61,978	0	0	0	0	0	290,000	07/12/2022
3310035326		WOOSTER	OH		06/07/2022	5.700	930,600	0	0	0	0	0	3,500,000	04/14/2022
3310035339		NORTH ADAMS	MA		08/26/2022	6.050	18,976	0	0	0	0	0	144,000	04/15/2022
3310039384		CHATTANOOGA	TN		08/16/2022	8.330	53,539	0	0	0	0	0	255,000	06/10/2022
3310039387		AKRON	OH		08/16/2022	7.550	27,027	0	0	0	0	0	196,000	07/19/2022
3310032402		GREENSBORO	NC		03/22/2022	5.000	1,289,949	0	0	0	0	0	5,000,000	02/15/2022
3310032429		DETROIT	MI		03/09/2022	6.190	45,380	0	0	0	0	0	325,000	01/20/2022
3310038178		CHICAGO	IL		09/28/2022	7.800	400,794	0	0	0	0	0	1,680,000	05/25/2022
3310038191		NEW ORLEANS	LA		07/25/2022	6.770	86,726	0	0	0	0	0	403,000	06/23/2022
3310042046		WEST BABYLON	NY		10/19/2022	8.330	180,180	0	0	0	0	0	655,000	09/07/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310038406		LINDEN	NJ		07/14/2022	5.665	155,411	0	0	0	0	0	530,000	06/12/2022
3310038409		NEW BRITAIN	CT		08/16/2022	7.040	293,495	0	0	0	0	0	1,250,000	05/09/2022
3310042426		CHICAGO	IL		10/19/2022	8.519	134,442	0	0	0	0	0	590,000	09/13/2022
3310042434		DAYTON	OH		10/19/2022	8.323	36,697	0	0	0	0	0	205,000	09/23/2022
3310032909		CAMDEN	NJ		05/19/2022	6.160	39,229	0	0	0	0	0	135,000	02/11/2022
3310032948		POTTSTOWN	PA		04/29/2022	7.800	59,265	0	0	0	0	0	275,000	02/01/2022
3310038367		VALLEY STREAM	NY		07/25/2022	6.820	67,320	0	0	0	0	0	875,000	06/13/2022
3310038383		POMONA	NY		08/01/2022	6.450	249,480	0	0	0	0	0	890,000	07/05/2022
3310042392		SUGARLOAF	CA		10/19/2022	8.575	72,923	0	0	0	0	0	372,000	09/19/2022
3310042404		SCHENECTADY	NY		11/10/2022	8.834	38,125	0	0	0	0	0	252,000	08/01/2022
3300003582		HOPATCONG	NJ		03/31/2022	7.950	106,443	0	0	0	0	0	390,000	02/18/2022
3300003587		PARAMUS	NJ		03/21/2022	7.450	437,310	0	0	0	0	0	1,650,000	01/20/2022
3300003591		EATONTOWN	NJ		05/26/2022	9.200	185,903	0	0	0	0	0	615,000	05/04/2022
3300003617		BROOKLYN	NY		03/09/2022	9.200	325,100	0	0	0	0	0	1,100,000	02/14/2022
3310038625		NEWARK	NJ		08/08/2022	7.040	147,015	0	0	0	0	0	670,000	06/12/2022
3310038637		PALM COAST	FL		08/08/2022	8.050	108,336	0	0	0	0	0	415,000	06/28/2022
3310043019		HONESDALE	PA		11/10/2022	8.904	40,016	0	0	0	0	0	215,000	09/16/2022
3310041284		WESTWEGO	LA		09/21/2022	8.040	56,458	0	0	0	0	0	225,000	07/22/2022
3310041288		HONOLULU	HI		09/28/2022	7.500	126,126	0	0	0	0	0	455,000	08/06/2022
3310031591		SPRING VALLEY	NY		03/22/2022	6.540	41,580	0	0	0	0	0	329,000	12/22/2021
3310031608		IRVINGTON	NJ		03/09/2022	6.050	72,059	0	0	0	0	0	500,000	01/06/2022
3310037859		CHICAGO	IL		08/16/2022	7.050	176,732	0	0	0	0	0	740,000	07/07/2022
3310037866		PHILADELPHIA	PA		07/25/2022	7.050	116,675	0	0	0	0	0	625,000	06/17/2022
3310041598		MARLBORO	NY		10/19/2022	8.000	138,798	0	0	0	0	0	600,000	07/06/2022
3310041618		MONROE	CT		11/10/2022	9.100	42,801	0	0	0	0	0	1,492,000	09/06/2022
3310036099		PATERSON	NJ		05/19/2022	6.550	160,380	0	0	0	0	0	549,000	03/29/2022
3310036114		HOLLYWOOD	FL		05/19/2022	6.980	168,122	0	0	0	0	0	640,000	04/19/2022
3310036133		PATERSON	NJ		05/19/2022	6.550	146,124	0	0	0	0	0	530,000	03/29/2022
3310036134		PATERSON	NJ		05/19/2022	6.550	141,075	0	0	0	0	0	475,000	03/29/2022
3310036136		PATERSON	NJ		05/19/2022	6.550	151,470	0	0	0	0	0	525,000	03/29/2022
3310039827		SUMTER	SC		08/16/2022	8.659	26,730	0	0	0	0	0	131,400	06/30/2022
3310037255		CHICAGO	IL		06/29/2022	6.750	111,703	0	0	0	0	0	608,500	05/05/2022
3310037264		OAK PARK	IL		07/14/2022	7.030	143,055	0	0	0	0	0	597,000	04/27/2022
3310040821		LANSING	MI		09/08/2022	8.659	28,324	0	0	0	0	0	180,000	08/09/2022
3310040831		WYANDANCH	NY		08/26/2022	7.550	177,309	0	0	0	0	0	736,000	07/12/2022
3310030534		BALTIMORE	MD		01/31/2022	7.050	113,678	0	0	0	0	0	436,000	12/23/2021
3310037539		BROOKLYN	NY		09/28/2022	6.050	1,216,512	0	0	0	0	0	4,800,000	06/23/2022
3310037543		CHICAGO	IL		06/23/2022	6.920	83,160	0	0	0	0	0	300,000	05/26/2022
3310037558		CHICAGO	IL		07/14/2022	6.920	62,875	0	0	0	0	0	345,000	03/22/2022
3310041181		PASSAIC	NJ		11/01/2022	8.519	302,940	0	0	0	0	0	1,600,000	07/06/2022
3310041218		LONG BRANCH	NJ		09/28/2022	8.050	496,386	0	0	0	0	0	2,000,000	08/18/2022
3310041233		LIVINGSTON	NJ		10/12/2022	7.800	453,658	0	0	0	0	0	1,800,000	09/09/2022
3310036812		DOUGLASVILLE	GA		06/15/2022	6.800	72,567	0	0	0	0	0	275,000	05/12/2022
3310036813		ATLANTA	GA		08/16/2022	6.800	129,860	0	0	0	0	0	500,000	05/10/2022
3310036861		CHICAGO	IL		06/07/2022	6.570	23,661	0	0	0	0	0	290,000	05/04/2022
3310040455		MYRTLE BEACH	SC		10/19/2022	7.550	831,600	0	0	0	0	0	3,300,000	08/19/2022
3310040460		WEST NYACK	NY		09/21/2022	7.500	144,738	0	0	0	0	0	560,000	08/01/2022
3310040472		HARTFORD	CT		09/08/2022	8.169	61,024	0	0	0	0	0	253,000	07/20/2022
3310040479		HOUSTON	TX		08/26/2022	8.050	285,120	0	0	0	0	0	1,450,000	08/01/2022
3310040480		BEVERLY	NJ		10/12/2022	8.330	22,176	0	0	0	0	0	150,000	07/19/2022
3310029587		BLOOMFIELD	CT		06/29/2022	6.550	58,707	0	0	0	0	0	235,000	06/11/2022
3310037192		WASHINGTONVILLE	NY		06/29/2022	6.550	169,488	0	0	0	0	0	625,000	04/07/2022

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3310040801		ATLANTA	GA		09/21/2022	7.500	108,791	0	0	0	0	0	452,000	08/11/2022
3310040804		EGG HARBOR TOWNSHIP	NJ		09/08/2022	8.330	70,749	0	0	0	0	0	425,000	08/02/2022
3310027897		MARRERO	LA		04/14/2022	6.060	63,967	0	0	0	0	0	232,000	12/05/2021
3310036402		HARTFORD	CT		06/29/2022	7.070	195,633	0	0	0	0	0	975,000	04/19/2022
3310036408		CHICAGO HEIGHTS	IL		06/23/2022	7.060	36,730	0	0	0	0	0	213,000	05/04/2022
3310040047		VINELAND	NJ		08/08/2022	8.554	64,093	0	0	0	0	0	280,000	07/18/2022
3310026975		PHILADELPHIA	PA		10/22/2021	8.488	125,296	0	0	0	0	0	840,000	09/10/2021
3310035904		PHILADELPHIA	PA		06/07/2022	7.290	22,404	0	0	0	0	0	218,000	04/28/2022
3310039660		PHILADELPHIA	PA		11/01/2022	8.659	91,872	0	0	0	0	0	750,000	07/22/2022
3310039663		NEW ORLEANS	LA		08/08/2022	7.050	259,291	0	0	0	0	0	1,100,000	07/14/2022
3300003656		LONG BRANCH	NJ		03/31/2022	9.200	150,679	0	0	0	0	0	505,000	03/04/2022
3300003677		BALTIMORE	MD		05/26/2022	6.350	255,428	0	0	0	0	0	1,080,000	04/25/2022
3300003679		NEW PROVIDENCE	NJ		05/26/2022	7.700	242,153	0	0	0	0	0	985,000	03/16/2022
3300003693		BROOKLYN	NY		03/31/2022	7.450	471,903	0	0	0	0	0	1,500,000	03/18/2022
3310033608		CHICAGO	IL		06/07/2022	6.050	95,278	0	0	0	0	0	545,000	03/12/2022
3310033662		PHILADELPHIA	PA		10/12/2022	7.550	179,744	0	0	0	0	0	780,000	09/02/2022
3310038641		FITCHBURG	MA		11/10/2022	8.491	29,700	0	0	0	0	0	300,000	06/24/2022
3310038643		CHICAGO	IL		08/01/2022	7.220	70,759	0	0	0	0	0	300,000	03/29/2022
3310038645		MONTGOMERY	AL		08/26/2022	6.300	3,069,010	0	0	0	0	0	12,600,000	06/27/2022
3310038660		SALEM	NJ		07/14/2022	7.950	32,729	0	0	0	0	0	120,000	06/16/2022
3310043138		LEVITTOWN	NY		10/19/2022	8.358	163,152	0	0	0	0	0	615,000	09/28/2022
3310043146		ISLIP TERRACE	NY		11/10/2022	8.680	140,671	0	0	0	0	0	630,000	09/28/2022
3310034122		HIGH BRIDGE	NJ		04/01/2022	5.861	57,024	0	0	0	0	0	350,000	02/10/2022
3310038852		NEW VIENNA	OH		09/08/2022	8.330	50,459	0	0	0	0	0	225,000	06/28/2022
3310038859		BROOKLYN	NY		07/25/2022	6.800	208,494	0	0	0	0	0	1,395,000	06/24/2022
3310038860		BROOKLYN	NY		08/08/2022	7.040	414,691	0	0	0	0	0	1,440,000	07/05/2022
3310034671		NEWBURGH	NY		05/19/2022	6.050	124,027	0	0	0	0	0	475,000	03/04/2022
3310032221		SHIRLEY	NY		03/09/2022	6.390	125,255	0	0	0	0	0	560,000	01/25/2022
3310032244		POUGHKEEPSIE	NY		03/17/2022	6.160	50,490	0	0	0	0	0	295,000	01/30/2022
3310038113		WASHINGTON	DC		06/29/2022	5.665	210,276	0	0	0	0	0	965,000	06/13/2022
3310041974		PALM SPRINGS	CA		10/12/2022	7.800	468,848	0	0	0	0	0	2,227,000	08/22/2022
3310041981		PHILADELPHIA	PA		11/10/2022	9.009	24,256	0	0	0	0	0	132,000	09/16/2022
3310041983		WATERBURY	CT		11/10/2022	8.050	103,470	0	0	0	0	0	1,020,000	09/12/2022
3300002981		SPRING VALLEY	NY		06/08/2021	9.200	452,426	0	0	0	0	0	2,100,000	04/15/2021
3300002992		RENSSELAER	NY		07/02/2021	9.200	1,356,600	0	0	0	0	0	4,350,000	04/27/2021
3310038339		PITTSBURGH	PA		07/14/2022	7.420	68,825	0	0	0	0	0	250,000	05/25/2022
3310038342		JOSHUA TREE	CA		08/26/2022	7.450	223,445	0	0	0	0	0	985,000	06/26/2022
3310038359		AUGUSTA	GA		07/25/2022	9.450	28,234	0	0	0	0	0	153,000	06/20/2022
3310038366		PENSACOLA	FL		07/07/2022	5.700	90,882	0	0	0	0	0	381,500	06/16/2022
3310042363		PANAMA CITY BEACH	FL		10/19/2022	8.337	154,803	0	0	0	0	0	1,200,000	08/22/2022
3310042366		PANAMA CITY BEACH	FL		10/19/2022	8.337	154,803	0	0	0	0	0	1,200,000	08/22/2022
3310042369		PANAMA CITY BEACH	FL		10/19/2022	8.337	157,162	0	0	0	0	0	1,200,000	08/22/2022
3310036541		CHICAGO	IL		06/23/2022	6.022	67,413	0	0	0	0	0	287,000	05/09/2022
3310036577		JERSEY CITY	NJ		06/23/2022	6.043	454,925	0	0	0	0	0	1,645,000	04/05/2022
3310040141		DETROIT	MI		10/12/2022	8.040	231,649	0	0	0	0	0	850,000	08/02/2022
3310040144		MOBILE	AL		08/16/2022	8.337	42,520	0	0	0	0	0	246,000	07/11/2022
3310040152		PERTH AMBOY	NJ		10/19/2022	8.050	23,760	0	0	0	0	0	379,000	08/05/2022
3310041235		BEDFORD	IN		11/01/2022	8.239	27,096	0	0	0	0	0	185,000	07/25/2022
3310031456		CHICAGO	IL		02/07/2022	6.050	51,256	0	0	0	0	0	250,000	12/29/2021
3310037782		SUITLAND	MD		08/01/2022	7.050	103,853	0	0	0	0	0	530,000	06/08/2022
3310041519		LIVINGSTON	NJ		11/10/2022	8.225	182,754	0	0	0	0	0	2,250,000	09/16/2022
3310041530		TROY	NY		09/28/2022	7.550	64,152	0	0	0	0	0	319,000	08/05/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310041538		JERSEY CITY	NJ		09/28/2022	7.990	604,167	0	0	0	0	0	2,590,000	08/16/2022
3310041547		CHICAGO	IL		10/12/2022	8.330	48,106	0	0	0	0	0	240,000	09/14/2022
3310032088		CHICAGO	IL		02/11/2022	6.050	28,862	0	0	0	0	0	270,000	01/12/2022
3310038051		MAYWOOD	IL		07/25/2022	7.040	95,179	0	0	0	0	0	360,000	06/16/2022
3310038062		POUGHKEEPSIE	NY		07/14/2022	6.550	803,405	0	0	0	0	0	3,800,000	06/15/2022
3310030417		BALTIMORE	MD		02/25/2022	7.050	71,914	0	0	0	0	0	425,000	12/23/2021
3310030421		VINELAND	NJ		02/25/2022	6.300	25,740	0	0	0	0	0	275,000	01/04/2022
3310030452		OAKLAND	CA		02/25/2022	5.700	365,800	0	0	0	0	0	2,120,000	12/21/2021
3310030464		BROOKLYN	NY		02/07/2022	5.700	1,229,352	0	0	0	0	0	7,069,000	01/05/2022
3310030486		WILLIAMSTOWN	NJ		01/31/2022	7.050	57,075	0	0	0	0	0	220,000	01/04/2022
3310037505		CALUMET CITY	IL		08/01/2022	8.750	43,491	0	0	0	0	0	216,500	05/30/2022
3310041157		CHICAGO	IL		10/12/2022	7.550	52,529	0	0	0	0	0	250,000	08/16/2022
3310041178		CHICAGO	IL		10/19/2022	8.792	93,278	0	0	0	0	0	645,000	09/03/2022
3310031419		TUCSON	AZ		03/17/2022	6.050	564,300	0	0	0	0	0	1,900,000	01/20/2022
3310037759		NEWARK	NJ		07/14/2022	6.008	74,052	0	0	0	0	0	265,000	05/30/2022
3310037778		WATERBURY	CT		08/08/2022	6.250	1,251,196	0	0	0	0	0	5,800,000	06/21/2022
3310041505		DETROIT	MI		09/28/2022	8.050	161,612	0	0	0	0	0	925,000	08/11/2022
3310041514		BELLEVILLE	NJ		11/01/2022	8.330	79,943	0	0	0	0	0	565,000	08/24/2022
3310036784		WEST HOLLYWOOD	CA		06/07/2022	6.550	490,050	0	0	0	0	0	1,900,000	04/25/2022
3310036809		BERGENFIELD	NJ		06/29/2022	7.040	188,892	0	0	0	0	0	770,000	05/12/2022
3310040387		FORSYTH	GA		10/12/2022	7.550	156,401	0	0	0	0	0	940,000	08/01/2022
3310029498		NASHVILLE	NC		02/25/2022	6.300	495,000	0	0	0	0	0	1,850,000	12/04/2021
3310036382		LAKE ARIEL	PA		08/01/2022	7.550	81,144	0	0	0	0	0	319,000	05/10/2022
3310036392		CLARK	NJ		06/29/2022	6.730	157,509	0	0	0	0	0	630,000	04/02/2022
3310036393		WOODHAVEN	NY		08/16/2022	6.550	185,769	0	0	0	0	0	710,000	05/05/2022
3310040012		ST. LOUIS	MO		09/08/2022	8.519	30,919	0	0	0	0	0	172,000	07/14/2022
3310040033		NEWBURGH	NY		08/26/2022	8.316	76,626	0	0	0	0	0	330,000	07/14/2022
3310040036		BROOKLYN	NY		08/16/2022	8.589	205,750	0	0	0	0	0	830,000	07/20/2022
3310036744		CHICAGO	IL		07/25/2022	6.920	69,300	0	0	0	0	0	255,000	05/11/2022
3310036752		JERSEY CITY	NJ		08/08/2022	7.040	570,849	0	0	0	0	0	2,310,000	05/24/2022
3310040368		DEPTFORD	NJ		08/26/2022	7.550	74,949	0	0	0	0	0	300,000	08/09/2022
3310040384		FORSYTH	GA		10/12/2022	7.550	169,919	0	0	0	0	0	790,000	08/01/2022
3310038880		NEW PORT RICHEY	FL		08/26/2022	7.000	82,815	0	0	0	0	0	400,000	06/16/2022
3310025675		TRIANGLE	VA		09/28/2021	6.788	159,451	0	0	0	0	0	644,500	07/29/2021
3310034735		LOUISVILLE	KY		05/19/2022	5.000	1,334,825	0	0	0	0	0	5,720,000	02/16/2022
3310034741		HARTFORD	CT		07/07/2022	5.343	570,239	0	0	0	0	0	2,490,000	04/05/2022
3310034749		SCHENECTADY	NY		04/20/2022	6.760	33,660	0	0	0	0	0	140,000	03/10/2022
3310039121		HOUSTON	TX		08/08/2022	7.040	218,172	0	0	0	0	0	1,400,000	07/08/2022
3310039137		WATERBURY	CT		08/01/2022	7.930	81,398	0	0	0	0	0	390,000	06/22/2022
3310034716		HARTFORD	CT		07/07/2022	5.343	701,243	0	0	0	0	0	3,870,000	04/05/2022
3310039095		NEWARK	NJ		08/01/2022	7.930	42,471	0	0	0	0	0	630,000	06/17/2022
3310035246		ATLANTIC CITY	NJ		09/28/2022	6.690	62,370	0	0	0	0	0	260,000	03/29/2022
3310035251		PATERSON	NJ		06/15/2022	6.300	98,208	0	0	0	0	0	545,000	04/08/2022
3310039325		KEANSBURG	NJ		08/01/2022	7.500	43,758	0	0	0	0	0	307,000	06/30/2022
3310039326		NEWARK	NJ		08/01/2022	7.990	28,116	0	0	0	0	0	644,000	06/30/2022
3310039336		ATLANTA	GA		08/16/2022	8.330	369,683	0	0	0	0	0	2,200,000	06/21/2022
3300003521		JERSEY CITY	NJ		02/16/2022	9.700	379,848	0	0	0	0	0	1,300,000	12/15/2021
3300003523		BROOKLYN	NY		03/09/2022	7.450	495,644	0	0	0	0	0	1,700,000	01/21/2022
3300003547		MAPLEWOOD	NJ		03/03/2022	7.200	322,968	0	0	0	0	0	1,200,000	01/12/2022
3310033423		RED BANK	NJ		04/14/2022	6.050	200,772	0	0	0	0	0	676,000	02/28/2022
3310042983		LORAIN	OH		11/01/2022	8.939	40,077	0	0	0	0	0	146,000	09/25/2022
3300004211		CHICAGO	IL		12/21/2022	8.855	1,181,259	0	0	0	0	0	4,500,000	12/01/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310019670		PITTSBURGH	PA		10/14/2021	7.163	30,858	0	0	0	0	0	145,000	03/25/2021
3310034073		CHICAGO	IL		04/08/2022	6.650	102,101	0	0	0	0	0	400,000	02/12/2022
3310036906		TORRINGTON	CT		07/07/2022	6.008	49,203	0	0	0	0	0	192,500	05/10/2022
3310036918		CHICAGO	IL		08/16/2022	8.330	62,697	0	0	0	0	0	345,000	05/05/2022
3310036926		CLEVELAND HEIGHTS	OH		06/15/2022	6.670	67,320	0	0	0	0	0	288,000	05/10/2022
3310036932		HUDSON	NY		07/07/2022	6.550	59,737	0	0	0	0	0	240,000	04/25/2022
3310040552		PLAINFIELD	NJ		08/26/2022	8.330	111,755	0	0	0	0	0	420,000	07/28/2022
3310037276		WILTON MANORS	FL		07/14/2022	6.920	201,960	0	0	0	0	0	800,000	06/06/2022
3310040871		CHICAGO	IL		09/08/2022	8.589	79,101	0	0	0	0	0	312,000	07/27/2022
3310041886		GAINESVILLE	TX		10/19/2022	8.323	52,331	0	0	0	0	0	191,000	09/09/2022
3310041910		NEWARK	NJ		10/19/2022	8.316	82,170	0	0	0	0	0	1,955,000	08/13/2022
3310038268		MONROE	NY		08/08/2022	7.500	144,349	0	0	0	0	0	640,000	07/13/2022
3310038293		SELDEN	NY		08/08/2022	6.750	153,252	0	0	0	0	0	590,500	06/01/2022
3310042222		BROOKLYN	NY		11/01/2022	8.673	189,625	0	0	0	0	0	780,000	09/13/2022
3310042264		PANAMA CITY BEACH	FL		10/19/2022	8.337	154,803	0	0	0	0	0	1,200,000	08/22/2022
3300003359		UNION	NJ		05/26/2022	8.200	182,172	0	0	0	0	0	585,000	03/04/2022
3300003384		CHICAGO	IL		11/01/2021	9.200	629,850	0	0	0	0	0	2,000,000	10/12/2021
3300003387		ESSEX FELLS	NJ		02/16/2022	8.200	719,483	0	0	0	0	0	2,300,000	11/18/2021
3310031899		SAN ANTONIO	TX		02/25/2022	6.840	62,370	0	0	0	0	0	210,000	01/18/2022
3310038027		INDIANAPOLIS	IN		07/14/2022	6.460	63,012	0	0	0	0	0	369,000	05/26/2022
3310041844		OSSINING	NY		10/12/2022	8.484	118,622	0	0	0	0	0	490,000	09/07/2022
3310041879		THIBODAUX	LA		11/10/2022	8.568	48,512	0	0	0	0	0	189,000	09/13/2022
3310032579		CLEVELAND	OH		06/15/2022	6.060	25,174	0	0	0	0	0	158,000	01/25/2022
3310032662		KEANSBURG	NJ		03/09/2022	5.000	1,919,282	0	0	0	0	0	7,900,000	01/01/2022
3310037150		TOLEDO	OH		08/01/2022	7.050	21,066	0	0	0	0	0	138,000	06/15/2022
3310040774		ROCKY POINT	NY		10/12/2022	8.330	134,442	0	0	0	0	0	485,000	07/27/2022
3310037497		PHILADELPHIA	PA		06/23/2022	7.650	71,137	0	0	0	0	0	350,000	06/07/2022
3310041137		POUGHKEEPSIE	NY		11/10/2022	9.450	181,319	0	0	0	0	0	875,000	08/29/2022
3310029427		PHILADELPHIA	PA		12/16/2021	6.108	39,204	0	0	0	0	0	340,000	11/04/2021
3310035295		ST. LOUIS	MO		06/15/2022	6.050	3,960	0	0	0	0	0	130,000	04/14/2022
3310035296		CHICAGO	IL		05/19/2022	6.690	19,089	0	0	0	0	0	220,000	03/31/2022
3310039337		WATERBURY	CT		08/26/2022	7.040	193,248	0	0	0	0	0	800,000	07/20/2022
3310039357		WEST BABYLON	NY		08/16/2022	7.550	138,818	0	0	0	0	0	543,500	06/15/2022
3310039359		TRENTON	NJ		09/08/2022	8.512	40,818	0	0	0	0	0	195,000	06/27/2022
3310035783		CHICAGO	IL		06/29/2022	6.920	75,874	0	0	0	0	0	317,000	04/17/2022
3310039613		COPIAGUE	NY		09/21/2022	8.000	133,848	0	0	0	0	0	599,000	07/18/2022
3310039621		NEW ORLEANS	LA		08/26/2022	8.659	39,299	0	0	0	0	0	190,000	07/15/2022
3310039628		SUN CITY CENTER	FL		08/16/2022	8.330	98,010	0	0	0	0	0	408,000	07/06/2022
3310038823		JERSEY CITY	NJ		08/01/2022	7.000	308,088	0	0	0	0	0	1,830,000	06/29/2022
3310038838		PHILADELPHIA	PA		07/14/2022	8.484	65,340	0	0	0	0	0	274,000	06/21/2022
3310038844		NEWARK	NJ		08/01/2022	7.930	69,300	0	0	0	0	0	450,000	06/20/2022
3310034637		NEWARK	NJ		08/16/2022	6.790	104,346	0	0	0	0	0	485,000	03/22/2022
3310039068		NEWBURGH	NY		11/10/2022	8.323	21,384	0	0	0	0	0	400,000	08/03/2022
3310039080		LINDENHURST	NY		07/14/2022	7.050	131,868	0	0	0	0	0	550,000	06/28/2022
3310039083		BABYLON	NY		07/14/2022	7.050	177,606	0	0	0	0	0	770,000	06/20/2022
3310039087		SHIRLEY	NY		07/14/2022	7.050	130,442	0	0	0	0	0	535,000	06/12/2022
3310039090		MASTIC	NY		07/14/2022	7.050	89,496	0	0	0	0	0	400,000	06/30/2022
3310039093		WOODMERE	NY		08/01/2022	7.050	437,098	0	0	0	0	0	2,290,000	07/18/2022
3310037570		VICTOR	ID		09/28/2022	7.500	334,303	0	0	0	0	0	2,700,000	06/03/2022
3310041247		LAKEWOOD	NJ		11/10/2022	7.550	144,540	0	0	0	0	0	550,000	08/18/2022
3310041261		BROOKLYN	NY		11/10/2022	7.500	376,992	0	0	0	0	0	2,750,000	06/28/2022
3310041272		CLEVELAND	OH		10/12/2022	8.330	62,509	0	0	0	0	0	277,000	07/15/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310033335		TEHACHAPI	CA		04/29/2022	6.550	144,027	0	0	0	0	0	520,000	02/28/2022
3310038529		CHICAGO	IL		08/16/2022	8.169	83,160	0	0	0	0	0	305,000	06/28/2022
3310038531		ALBANY	NY		07/25/2022	6.940	58,574	0	0	0	0	0	410,000	06/02/2022
3310042774		MALIBU	CA		10/19/2022	7.800	905,226	0	0	0	0	0	4,040,000	09/17/2022
3310042807		STATEN ISLAND	NY		11/01/2022	8.323	94,446	0	0	0	0	0	475,000	09/28/2022
3310042827		CHICAGO	IL		11/01/2022	7.800	60,806	0	0	0	0	0	375,000	09/23/2022
3310042862		VALLEY PARK	MO		11/10/2022	8.050	32,922	0	0	0	0	0	215,000	09/26/2022
3310038248		NEWARK	NJ		07/25/2022	6.690	93,445	0	0	0	0	0	625,000	01/11/2022
3310038249		NEWARK	NJ		07/25/2022	6.690	59,487	0	0	0	0	0	625,000	01/11/2022
3310042171		BOGOTA	NJ		11/01/2022	8.673	149,589	0	0	0	0	0	700,000	09/13/2022
3310042176		PANAMA CITY BEACH	FL		10/19/2022	8.337	166,667	0	0	0	0	0	1,230,000	08/22/2022
3310042179		LAKE VILLA	IL		11/10/2022	8.225	58,806	0	0	0	0	0	262,000	09/24/2022
3310042200		WOODMERE	NY		11/10/2022	8.351	436,641	0	0	0	0	0	2,425,000	08/28/2022
3310037716		SAINT LOUIS	MO		08/01/2022	8.050	101,683	0	0	0	0	0	410,000	06/03/2022
3310037718		JERSEY CITY	NJ		08/01/2022	7.050	269,979	0	0	0	0	0	1,515,000	03/31/2022
3310037724		JERSEY CITY	NJ		06/29/2022	5.980	262,825	0	0	0	0	0	980,000	05/18/2022
3310041458		SUN CITY CENTER	FL		09/08/2022	8.330	94,248	0	0	0	0	0	340,000	08/16/2022
3310041459		PHILADELPHIA	PA		10/12/2022	8.659	68,183	0	0	0	0	0	360,000	08/26/2022
3310041472		ROME	NY		10/19/2022	8.519	21,364	0	0	0	0	0	170,000	09/12/2022
3310041474		SAN ANTONIO	TX		11/01/2022	8.330	50,820	0	0	0	0	0	310,000	09/01/2022
3310037412		BROOKLYN	NY		08/26/2022	6.043	1,158,998	0	0	0	0	0	4,900,000	05/13/2022
3310037425		HEMPSTEAD	NY		07/07/2022	6.300	172,484	0	0	0	0	0	629,000	05/24/2022
3310037451		STAMFORD	CT		06/15/2022	6.920	158,400	0	0	0	0	0	570,000	04/13/2022
3310041074		HUNTINGTON STATION	NY		11/01/2022	8.330	162,606	0	0	0	0	0	715,000	08/15/2022
3310035877		BROOKLYN	NY		08/26/2022	6.550	1,188,000	0	0	0	0	0	5,250,000	05/03/2022
3310039646		BALTIMORE	MD		08/08/2022	8.330	51,737	0	0	0	0	0	204,000	07/14/2022
3310036201		YONKERS	NY		08/08/2022	6.043	836,146	0	0	0	0	0	3,800,000	06/02/2022
3310036230		BROOKLYN	NY		07/07/2022	6.043	533,016	0	0	0	0	0	2,400,000	05/03/2022
3310036235		CHICAGO	IL		08/01/2022	7.050	134,290	0	0	0	0	0	670,000	05/06/2022
3310036275		BOCA RATON	FL		07/07/2022	6.550	947,529	0	0	0	0	0	5,500,000	03/31/2022
3310039899		CAMBRIDGE	MA		08/08/2022	8.330	946,242	0	0	0	0	0	7,275,000	07/05/2022
3310039962		WATERBURY	CT		09/28/2022	7.040	564,300	0	0	0	0	0	2,425,000	07/22/2022
3310035215		LIVINGSTON	NJ		06/23/2022	6.015	397,861	0	0	0	0	0	1,650,000	04/07/2022
3300004172		PATERSON	NJ		01/19/2023	9.440	115,020	0	0	0	0	0	485,000	11/09/2022
3310043966		NORTHBROOK	IL		01/30/2023	8.379	59,594	0	0	0	0	0	1,900,000	10/24/2022
3310044030		CARBONDALE	IL		01/30/2023	8.750	686,001	0	0	0	0	0	3,150,000	09/06/2022
3310044415		FORSYTH	GA		01/30/2023	8.225	115,904	0	0	0	0	0	780,000	11/07/2022
3310045135		ASBURY PARK	NJ		01/30/2023	8.673	68,310	0	0	0	0	0	515,000	11/22/2022
3310045363		DECATUR	GA		01/30/2023	8.040	94,525	0	0	0	0	0	386,000	12/01/2022
3310043798		HARTFORD	CT		01/10/2023	8.000	177,384	0	0	0	0	0	690,000	10/31/2022
3310044940		NEWARK	NJ		02/27/2023	8.680	89,100	0	0	0	0	0	500,000	11/09/2022
3310045248		HUNTINGTON	NY		02/13/2023	8.040	200,950	0	0	0	0	0	895,000	11/28/2022
3310045268		NEWARK	NJ		02/13/2023	8.050	202,485	0	0	0	0	0	725,000	11/12/2022
3310047268		BRONX	NY		02/13/2023	8.960	113,850	0	0	0	0	0	750,000	12/15/2022
3310045708		HOLTSVILLE	NY		02/13/2023	8.040	153,252	0	0	0	0	0	740,000	12/01/2022
3310046159		JERSEY CITY	NJ		02/13/2023	8.673	169,488	0	0	0	0	0	741,000	12/06/2022
3310047867		ELYRIA	OH		02/27/2023	8.960	23,839	0	0	0	0	0	86,000	01/09/2023
3310048365		THE BRONX	NY		02/27/2023	8.960	231,660	0	0	0	0	0	975,000	01/15/2023
3300004227		PHILADELPHIA	PA		02/16/2023	9.135	717,690	0	0	0	0	0	3,550,000	12/22/2022
3300004301		HARDING	NJ		02/27/2023	9.125	782,807	0	0	0	0	0	4,900,000	01/25/2023
3300004307		JERSEY CITY	NJ		02/16/2023	9.085	174,420	0	0	0	0	0	845,000	12/21/2022
3300004308		JERSEY CITY	NJ		02/16/2023	9.085	163,761	0	0	0	0	0	760,000	12/21/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3300004329		PARAMUS	NJ		02/27/2023	9.150	509,549	0	0	0	0	0	1,800,000	01/23/2023
3300004368		JERSEY CITY	NJ		02/16/2023	9.210	72,675	0	0	0	0	0	500,000	01/26/2023
3300004379		MIAMI	FL		02/27/2023	9.250	187,017	0	0	0	0	0	725,000	12/27/2022
3310046868		SHIRLEY	NY		02/27/2023	8.925	88,952	0	0	0	0	0	515,000	01/09/2023
3310046917		EAST NORTHPORT	NY		02/13/2023	8.365	190,674	0	0	0	0	0	708,000	11/15/2022
3310043939		YONKERS	NY		02/13/2023	8.040	371,250	0	0	0	0	0	1,675,000	11/02/2022
3310042884		MANSFIELD	OH		02/27/2023	8.040	513,513	0	0	0	0	0	2,939,000	12/06/2022
3310042885		MANSFIELD	OH		02/27/2023	8.040	530,642	0	0	0	0	0	2,771,000	12/14/2022
3310042886		MANSFIELD	OH		02/27/2023	8.040	517,374	0	0	0	0	0	2,648,000	12/06/2022
3300004304		HACKETTSTOWN	NJ		03/08/2023	9.310	116,280	0	0	0	0	0	355,000	01/18/2023
3300004338		PARAMUS	NJ		03/08/2023	9.160	476,457	0	0	0	0	0	1,850,000	01/23/2023
3310044281		TACOMA	WA		03/15/2023	8.040	4,198,551	0	0	0	0	0	16,500,000	12/21/2022
3300004346		CHICAGO	IL		03/08/2023	9.185	260,080	0	0	0	0	0	870,000	01/30/2023
3300004362		CHICAGO	IL		03/08/2023	9.185	359,015	0	0	0	0	0	1,140,000	01/30/2023
3300004377		BALTIMORE	MD		03/08/2023	9.285	165,069	0	0	0	0	0	505,000	02/11/2023
3310048412		DOVER	DE		03/15/2023	8.925	48,114	0	0	0	0	0	210,000	02/02/2023
3310048576		BALTIMORE	MD		03/15/2023	8.925	38,412	0	0	0	0	0	170,000	01/28/2023
3310047408		BALTIMORE	MD		03/15/2023	9.443	44,655	0	0	0	0	0	250,000	01/19/2023
3310046796		MAYS LANDING	NJ		04/27/2023	8.680	74,947	0	0	0	0	0	310,000	12/28/2022
3310046850		BROOKLYN	NY		04/27/2023	8.365	285,120	0	0	0	0	0	1,300,000	10/30/2022
3310049010		BALTIMORE	MD		04/27/2023	8.575	47,157	0	0	0	0	0	200,000	02/21/2023
3310049091		CHICAGO	IL		04/27/2023	8.673	124,265	0	0	0	0	0	590,000	02/18/2023
3310050286		DETROIT	MI		04/19/2023	8.925	45,760	0	0	0	0	0	200,000	03/06/2023
3310050301		UNION	NJ		04/27/2023	8.925	144,334	0	0	0	0	0	635,000	02/09/2023
3310050355		FARMINGVILLE	NY		04/27/2023	8.365	103,673	0	0	0	0	0	374,000	02/27/2023
3310050364		MOUNTAIN VIEW	CA		04/27/2023	8.540	739,075	0	0	0	0	0	3,400,000	03/03/2023
3310050374		BROOKLYN	NY		04/04/2023	8.680	217,246	0	0	0	0	0	870,000	03/07/2023
3310050380		PATERSON	NJ		04/27/2023	8.680	75,735	0	0	0	0	0	526,000	02/17/2023
3310051529		WEST MILFORD	NJ		04/27/2023	8.673	99,495	0	0	0	0	0	440,000	02/25/2023
3310051533		TAMPA	FL		04/27/2023	9.030	152,118	0	0	0	0	0	1,674,000	03/28/2023
3310051555		ATLANTIC CITY	NJ		04/27/2023	8.680	41,976	0	0	0	0	0	330,000	03/07/2023
3310051636		PHILADELPHIA	PA		04/27/2023	8.673	92,397	0	0	0	0	0	400,000	03/20/2023
3310051650		JACKSONVILLE	FL		04/27/2023	8.673	32,225	0	0	0	0	0	300,000	03/06/2023
3310051655		TRENTON	NJ		04/27/2023	8.365	27,720	0	0	0	0	0	185,000	03/14/2023
3310051670		COHOES	NY		04/27/2023	9.030	42,570	0	0	0	0	0	172,000	03/26/2023
3310045653		BRANCHBURG	NJ		04/27/2023	8.925	146,350	0	0	0	0	0	700,000	12/08/2022
3310045662		MEMPHIS	TN		04/04/2023	8.040	3,607,894	0	0	0	0	0	21,700,000	12/27/2022
3310048372		CHEEKTOWAGA	NY		04/27/2023	8.750	36,386	0	0	0	0	0	183,000	02/01/2023
3310048444		ATLANTA	GA		04/27/2023	9.450	51,149	0	0	0	0	0	325,000	02/07/2023
3310048561		BUFFALO	NY		04/19/2023	8.750	18,580	0	0	0	0	0	131,000	02/13/2023
3310048629		CHELMSFORD	MA		04/04/2023	8.680	219,938	0	0	0	0	0	950,000	01/10/2023
3310048103		SPRINGFIELD	NJ		04/19/2023	8.680	140,976	0	0	0	0	0	565,000	01/12/2023
3310048109		EAST HAVEN	CT		04/27/2023	8.925	41,580	0	0	0	0	0	200,000	02/10/2023
3310048201		PHILADELPHIA	PA		04/19/2023	8.575	35,187	0	0	0	0	0	250,000	11/07/2022
3310048326		LAKE ARROWHEAD	CA		04/19/2023	7.540	113,434	0	0	0	0	0	625,000	02/01/2023
3310049750		PATTERSON	NY		04/27/2023	8.960	77,784	0	0	0	0	0	390,000	03/06/2023
3310049770		PANORAMA CITY	CA		04/27/2023	8.050	292,109	0	0	0	0	0	1,225,000	02/28/2023
3310049861		LANSING	MI		04/19/2023	9.450	16,152	0	0	0	0	0	102,000	03/01/2023
3310050695		CHICAGO	IL		04/27/2023	8.743	641,520	0	0	0	0	0	3,500,000	01/09/2023
3310050727		FLUSHING	NY		04/27/2023	8.040	213,840	0	0	0	0	0	1,700,000	03/14/2023
3310050882		NEWARK	NJ		04/19/2023	8.890	135,044	0	0	0	0	0	635,000	02/24/2023
3310041711		INDIAN HARBOUR BEACH	FL		04/27/2023	9.100	57,103	0	0	0	0	0	211,000	12/14/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310046266		HARTFORD	CT		04/27/2023	8.890	62,241	0	0	0	0	0	293,000	01/10/2023
3310048731		COCHRAN	GA		04/19/2023	8.743	49,500	0	0	0	0	0	200,000	02/20/2023
3310048772		BROOKLYN	NY		04/27/2023	8.673	249,480	0	0	0	0	0	980,000	01/31/2023
3310048776		BALTIMORE	MD		04/19/2023	8.743	58,431	0	0	0	0	0	316,000	02/14/2023
3310050103		DARLINGTON	SC		04/27/2023	8.925	41,837	0	0	0	0	0	184,500	03/17/2023
3310050125		BALTIMORE	MD		04/19/2023	8.365	119,711	0	0	0	0	0	475,000	03/08/2023
3310050147		PITTSBURGH	PA		04/27/2023	8.960	28,116	0	0	0	0	0	210,000	02/24/2023
3310050152		CORPUS CHRISTI	TX		04/27/2023	8.680	17,028	0	0	0	0	0	152,000	03/13/2023
3310050154		WESTBURY	NY		04/19/2023	8.040	163,262	0	0	0	0	0	1,450,000	03/07/2023
3310050155		LINDEN	NJ		04/19/2023	8.680	177,408	0	0	0	0	0	640,000	02/10/2023
3310049940		TYRONE	PA		04/27/2023	9.443	45,778	0	0	0	0	0	195,000	03/10/2023
3310049974		PHILADELPHIA	PA		04/27/2023	8.960	44,352	0	0	0	0	0	160,000	03/14/2023
3310050012		VINELAND	NJ		04/27/2023	8.673	52,553	0	0	0	0	0	290,000	02/27/2023
3310050048		GARNERVILLE	NY		04/04/2023	8.040	121,651	0	0	0	0	0	530,000	03/08/2023
3310050077		BERRIEN SPRINGS	MI		04/19/2023	8.040	130,037	0	0	0	0	0	490,000	02/23/2023
3310050097		CHILLICOTHE	OH		04/27/2023	8.050	851,889	0	0	0	0	0	3,575,000	12/26/2022
3310050899		PATERSON	NJ		04/27/2023	8.680	71,280	0	0	0	0	0	375,000	03/22/2023
3310050902		THE BRONX	NY		04/27/2023	8.960	145,411	0	0	0	0	0	600,000	01/23/2023
3310050968		WATERBURY	CT		04/19/2023	8.040	27,720	0	0	0	0	0	380,000	03/21/2023
3310051006		THE BRONX	NY		04/27/2023	8.687	227,245	0	0	0	0	0	895,000	03/16/2023
3310051040		CHICAGO	IL		04/27/2023	8.925	35,998	0	0	0	0	0	370,000	03/10/2023
3310051055		BELLEVILLE	IL		04/27/2023	9.100	35,569	0	0	0	0	0	151,000	03/27/2023
3310051113		MARLBORO	NJ		04/27/2023	8.673	148,617	0	0	0	0	0	1,100,000	03/23/2023
3310051151		SAINT STEPHEN	SC		04/27/2023	8.687	65,637	0	0	0	0	0	400,000	03/18/2023
3310051163		HOUSTON	TX		04/27/2023	8.040	70,468	0	0	0	0	0	430,000	03/21/2023
3310051231		FORT LAUDERDALE	FL		04/27/2023	8.575	113,640	0	0	0	0	0	450,000	03/24/2023
3310051247		BELLEVILLE	IL		04/27/2023	8.750	47,718	0	0	0	0	0	173,000	03/27/2023
3310051258		LAKE CLARKE SHORES	FL		04/27/2023	8.960	293,097	0	0	0	0	0	1,210,000	03/22/2023
3310046611		SPRINGFIELD GARDENS	NY		04/19/2023	8.040	304,583	0	0	0	0	0	1,200,000	01/04/2023
3310046664		UNION CITY	NJ		04/19/2023	8.673	318,186	0	0	0	0	0	1,420,000	11/15/2022
3310048790		CHICAGO	IL		04/19/2023	8.687	29,864	0	0	0	0	0	110,000	01/13/2023
3310048815		AMSTERDAM	NY		04/27/2023	8.680	28,796	0	0	0	0	0	167,000	01/31/2023
3310048834		HOLLIS	NY		04/27/2023	8.050	268,904	0	0	0	0	0	1,100,000	03/14/2023
3310048860		ATLANTA	GA		04/04/2023	8.673	117,334	0	0	0	0	0	550,000	02/07/2023
3310048869		CHICAGO	IL		04/19/2023	8.687	27,356	0	0	0	0	0	100,000	01/13/2023
3310048900		PHILADELPHIA	PA		04/04/2023	8.040	77,616	0	0	0	0	0	600,000	02/14/2023
3310050159		LOUIS	MO		04/19/2023	8.673	47,623	0	0	0	0	0	215,000	02/20/2023
3310050169		PHILADELPHIA	PA		04/19/2023	8.890	149,872	0	0	0	0	0	720,000	03/08/2023
3310050183		MILLVILLE	NJ		04/27/2023	9.443	30,215	0	0	0	0	0	122,000	03/10/2023
3310050189		KANSAS CITY	MO		04/19/2023	8.225	27,530	0	0	0	0	0	155,000	03/08/2023
3310050227		TILLSON	NY		04/27/2023	8.743	67,025	0	0	0	0	0	324,500	03/10/2023
3310050250		BLOOMFIELD	NJ		04/19/2023	8.645	173,468	0	0	0	0	0	765,000	02/23/2023
3310051363		FORKED RIVER	NJ		04/27/2023	8.890	10,296	0	0	0	0	0	627,000	03/24/2023
3310051440		CLIFFSIDE PARK	NJ		04/27/2023	8.673	177,566	0	0	0	0	0	670,000	03/24/2023
3310051502		MORGANVILLE	NJ		04/27/2023	8.708	5,702	0	0	0	0	0	775,000	03/30/2023
3310040806		ALLENHURST	NJ		04/19/2023	8.050	255,581	0	0	0	0	0	5,400,000	09/30/2022
3300004263		IRVINGTON	NJ		04/05/2023	8.830	1,570,216	0	0	0	0	0	12,150,000	01/06/2023
3300004337		PARAMUS	NJ		04/05/2023	8.905	316,815	0	0	0	0	0	1,825,000	01/23/2023
3310047779		BUFFALO	NY		04/19/2023	9.100	18,869	0	0	0	0	0	145,000	09/22/2022
3310047868		PHILADELPHIA	PA		04/27/2023	9.275	54,886	0	0	0	0	0	198,000	01/12/2023
3310047914		DAVENPORT	IA		04/19/2023	9.450	39,362	0	0	0	0	0	142,000	02/10/2023
3310049590		AMITYVILLE	NY		04/27/2023	8.365	153,252	0	0	0	0	0	558,500	02/20/2023

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310049669		MIAMI	FL		04/27/2023	8.040	275,621	0	0	0	0	0	1,250,000	02/28/2023
3310049697		HARDYSTON	NJ		04/19/2023	8.673	90,090	0	0	0	0	0	395,000	01/18/2023
3310047096		HEMPSTEAD	NY		04/19/2023	8.050	103,178	0	0	0	0	0	560,000	01/17/2023
3310049191		WASHINGTON	DC		04/19/2023	9.450	47,520	0	0	0	0	0	390,000	03/01/2023
3310049224		NEW ORLEANS	LA		04/19/2023	8.040	278,883	0	0	0	0	0	1,100,000	03/02/2023
3310049315		WATERBURY	CT		04/27/2023	9.450	65,934	0	0	0	0	0	255,000	01/14/2023
3310049379		PHILADELPHIA	PA		04/19/2023	8.040	125,205	0	0	0	0	0	515,000	02/22/2023
3310049383		BRISTOL	VA		04/04/2023	8.890	77,446	0	0	0	0	0	368,000	01/30/2023
3300004351		ASTORIA	NY		04/05/2023	9.080	847,875	0	0	0	0	0	3,450,000	02/27/2023
3300004372		IRVINGTON	NJ		04/05/2023	8.955	96,900	0	0	0	0	0	550,000	02/08/2023
3300004435		PARAMUS	NJ		04/05/2023	9.030	318,510	0	0	0	0	0	2,750,000	03/09/2023
3310050478		CHILLICOTHE	OH		04/27/2023	8.050	256,817	0	0	0	0	0	1,637,000	12/20/2022
3310050479		PENSACOLA	FL		04/19/2023	8.680	59,400	0	0	0	0	0	355,000	03/07/2023
3310050531		WASHINGTON	NJ		04/27/2023	8.687	65,390	0	0	0	0	0	460,000	03/06/2023
3310050567		LONG BRANCH	NJ		04/27/2023	8.680	288,288	0	0	0	0	0	1,236,000	03/02/2023
3310050590		BRENTWOOD	NY		04/19/2023	8.687	98,010	0	0	0	0	0	600,000	03/10/2023
3310050661		CLEVELAND	OH		04/27/2023	8.687	34,433	0	0	0	0	0	136,000	03/09/2023
3310050667		ST. PETERSBURG	FL		04/19/2023	8.687	73,458	0	0	0	0	0	280,000	03/03/2023
3310047128		SEASIDE HEIGHTS	NJ		04/19/2023	8.673	133,690	0	0	0	0	0	1,000,000	12/28/2022
3310049449		GREELEY	CO		04/19/2023	8.400	147,708	0	0	0	0	0	555,000	02/23/2023
3310049496		JERSEY CITY	NJ		04/19/2023	8.673	285,219	0	0	0	0	0	1,100,000	03/12/2023
3310049517		NEW ORLEANS	LA		04/27/2023	9.450	41,026	0	0	0	0	0	257,000	02/24/2023
3310049519		BUFFALO	NY		04/19/2023	8.925	43,149	0	0	0	0	0	205,000	02/17/2023
3310049551		NEWARK	NJ		04/04/2023	8.680	194,040	0	0	0	0	0	700,000	02/10/2023
3310050396		VENTNOR CITY	NJ		04/27/2023	8.365	296,158	0	0	0	0	0	1,100,000	03/13/2023
3310050464		LONG VALLEY	NJ		04/19/2023	8.890	94,860	0	0	0	0	0	492,000	03/08/2023
3310050467		PARK FOREST	IL		04/27/2023	8.040	35,482	0	0	0	0	0	128,000	03/05/2023
3310052239		PHILADELPHIA	PA		04/27/2023	8.687	52,878	0	0	0	0	0	284,000	04/04/2023
3310052994		JERSEY CITY	NJ		05/25/2023	7.940	680,829	0	0	0	0	0	3,130,000	04/27/2023
3310053002		CHICAGO	IL		05/25/2023	8.841	75,715	0	0	0	0	0	400,000	04/24/2023
3310053003		UNIONDALE	NY		05/18/2023	7.950	117,810	0	0	0	0	0	607,000	04/20/2023
3310053032		TOMS RIVER	NJ		05/25/2023	8.946	94,802	0	0	0	0	0	783,000	04/14/2023
3310053099		HOLLYWOOD	FL		05/25/2023	8.876	78,012	0	0	0	0	0	720,000	04/20/2023
3310053119		WATERBURY	CT		05/18/2023	7.940	72,932	0	0	0	0	0	492,000	04/21/2023
3310047730		BROOKLYN	NY		05/11/2023	8.596	156,816	0	0	0	0	0	840,000	01/10/2023
3310049255		BALTIMORE	MD		05/25/2023	8.078	1,980,000	0	0	0	0	0	7,970,000	03/07/2023
3310049282		BALTIMORE	MD		05/25/2023	8.078	1,585,818	0	0	0	0	0	6,702,000	03/07/2023
3310049283		JERSEY CITY	NJ		05/25/2023	7.950	136,422	0	0	0	0	0	2,678,000	02/21/2023
3310050287		TOWSON	MD		05/11/2023	8.148	179,234	0	0	0	0	0	860,000	03/20/2023
3310050345		TRENTON	NJ		05/25/2023	8.841	14,066	0	0	0	0	0	165,000	03/13/2023
3310050689		CLINTON	MD		05/25/2023	8.148	57,974	0	0	0	0	0	400,000	03/22/2023
3310051560		POUGHKEEPSIE	NY		05/11/2023	8.596	99,792	0	0	0	0	0	385,000	04/14/2023
3310051566		PARK RIDGE	IL		05/18/2023	7.950	140,036	0	0	0	0	0	525,000	04/10/2023
3310051596		PATCHOGUE	NY		05/11/2023	8.610	120,210	0	0	0	0	0	543,500	03/27/2023
3310051612		LOCH SHELDRAKE	NY		05/25/2023	8.876	48,708	0	0	0	0	0	205,000	04/17/2023
3310053498		MIAMI	FL		05/25/2023	8.596	244,553	0	0	0	0	0	1,240,000	04/25/2023
3310053543		GARY	IN		05/25/2023	8.841	29,379	0	0	0	0	0	142,000	04/28/2023
3310053557		ROCKVILLE CENTRE	NY		05/25/2023	8.806	218,592	0	0	0	0	0	995,000	04/13/2023
3310053749		PHILADELPHIA	PA		05/25/2023	8.596	135,056	0	0	0	0	0	688,000	05/02/2023
3310045759		CLAYTON	NC		05/25/2023	9.107	49,740	0	0	0	0	0	351,000	12/13/2022
3310046238		AWENDAW	SC		05/11/2023	8.603	157,504	0	0	0	0	0	700,000	12/13/2022
3310049586		LONGWOOD	FL		05/11/2023	8.911	125,631	0	0	0	0	0	642,000	02/23/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310049640		BALTIMORE	MD		05/18/2023	8.078	1,782,652	0	0	0	0	0	6,790,500	03/07/2023
3310050415		WEST SENECA	NY		05/11/2023	9.366	59,859	0	0	0	0	0	245,000	03/09/2023
3310044167		NEW YORK	NY		05/11/2023	8.148	319,618	0	0	0	0	0	1,375,000	10/30/2022
3310044753		CORAM	NY		05/11/2023	8.295	155,102	0	0	0	0	0	561,000	11/09/2022
3310049430		FORKED RIVER	NJ		05/25/2023	8.323	148,183	0	0	0	0	0	890,000	02/22/2023
3310050350		DANVILLE	VA		05/11/2023	8.323	14,256	0	0	0	0	0	81,000	04/04/2023
3310050358		POUGHKEEPSIE	NY		05/18/2023	8.596	74,844	0	0	0	0	0	400,000	03/16/2023
3310050384		MABANK	TX		05/11/2023	9.366	60,673	0	0	0	0	0	238,000	03/13/2023
3310051196		IRVINGTON	NJ		05/11/2023	8.603	90,288	0	0	0	0	0	410,000	03/23/2023
3310051202		RIVERDALE	IL		05/11/2023	7.940	43,047	0	0	0	0	0	190,000	03/08/2023
3310048820		CAPE CORAL	FL		05/25/2023	8.939	71,862	0	0	0	0	0	370,000	02/14/2023
3310048848		OYSTER BAY	NY		05/11/2023	7.940	331,254	0	0	0	0	0	1,350,000	02/16/2023
3310050069		CHICAGO	IL		05/18/2023	8.603	35,640	0	0	0	0	0	370,000	03/31/2023
3310050565		WINDHAM	CT		05/25/2023	8.806	58,727	0	0	0	0	0	250,000	03/15/2023
3310051402		JERSEY CITY	NJ		05/18/2023	7.940	845,249	0	0	0	0	0	3,420,000	03/21/2023
3310051750		CAPE CORAL	FL		05/25/2023	8.323	163,837	0	0	0	0	0	850,000	02/27/2023
3310051751		EAST ORANGE	NJ		05/11/2023	8.876	140,184	0	0	0	0	0	562,000	02/27/2023
3310051753		PHILADELPHIA	PA		05/11/2023	8.841	67,498	0	0	0	0	0	301,000	03/29/2023
3310051771		LAKE ELSINORE	CA		05/11/2023	8.246	78,250	0	0	0	0	0	300,000	04/12/2023
3310051787		HIGHLAND LAKES	NJ		05/25/2023	8.603	117,923	0	0	0	0	0	435,000	03/28/2023
3310051800		DEPEW	NY		05/18/2023	8.673	40,273	0	0	0	0	0	175,000	04/05/2023
3310051841		CONWAY	SC		05/25/2023	8.939	125,102	0	0	0	0	0	800,000	04/20/2023
3310051256		FORT MYERS BEACH	FL		05/18/2023	8.946	133,754	0	0	0	0	0	675,000	04/11/2023
3310051279		ELGIN	IL		05/18/2023	8.498	81,774	0	0	0	0	0	295,000	04/02/2023
3310051358		ORLANDO	FL		05/11/2023	8.596	82,073	0	0	0	0	0	340,000	03/27/2023
3310052206		FITCHBURG	MA		05/11/2023	8.603	74,024	0	0	0	0	0	360,000	03/27/2023
3310052260		PHILADELPHIA	PA		05/11/2023	8.288	66,116	0	0	0	0	0	359,000	03/31/2023
3310052276		DETROIT	MI		05/18/2023	8.876	22,532	0	0	0	0	0	170,000	04/14/2023
3310052280		DES MOINES	IA		05/25/2023	8.666	35,870	0	0	0	0	0	133,000	04/18/2023
3310052322		OSPREY	FL		05/25/2023	8.610	118,364	0	0	0	0	0	450,000	04/07/2023
3310050751		HAVANA	FL		05/11/2023	8.841	50,490	0	0	0	0	0	310,000	04/07/2023
3310050842		PHILADELPHIA	PA		05/11/2023	9.366	46,071	0	0	0	0	0	520,000	03/21/2023
3310050844		PHILADELPHIA	PA		05/11/2023	9.366	52,501	0	0	0	0	0	495,000	03/21/2023
3310051642		ABERDEEN	MD		05/18/2023	8.596	85,892	0	0	0	0	0	312,000	04/07/2023
3310051651		ATLANTA	GA		05/18/2023	8.323	79,002	0	0	0	0	0	285,000	04/01/2023
3310051659		HARRISBURG	PA		05/25/2023	8.750	54,648	0	0	0	0	0	205,000	04/08/2023
3310052777		CHICAGO	IL		05/18/2023	8.841	79,655	0	0	0	0	0	365,000	04/18/2023
3310052880		BROOKLYN	NY		05/18/2023	8.806	238,587	0	0	0	0	0	1,225,000	04/13/2023
3310052883		COLUMBUS	GA		05/18/2023	8.841	35,907	0	0	0	0	0	143,000	04/18/2023
3310052960		HAMPTON BAYS	NY		05/18/2023	8.603	232,373	0	0	0	0	0	1,025,000	04/24/2023
3310052966		LOS ANGELES	CA		05/18/2023	7.700	361,845	0	0	0	0	0	1,750,000	04/26/2023
3310051944		WOODMERE	NY		05/11/2023	7.940	213,840	0	0	0	0	0	1,300,000	04/11/2023
3310052107		FORT LAUDERDALE	FL		05/18/2023	8.610	293,535	0	0	0	0	0	1,275,000	04/03/2023
3310052113		AUSTIN	TX		05/18/2023	8.806	79,256	0	0	0	0	0	330,000	04/16/2023
3310052127		SAN ANTONIO	TX		05/25/2023	9.191	97,196	0	0	0	0	0	3,100,000	02/22/2023
3310052152		MADISON	CT		05/18/2023	8.148	304,007	0	0	0	0	0	1,185,000	04/14/2023
3310052645		AUGUSTA	GA		05/25/2023	8.603	40,689	0	0	0	0	0	235,000	04/01/2023
3310052671		PHILADELPHIA	PA		05/11/2023	8.596	88,649	0	0	0	0	0	525,000	03/31/2023
3310052689		COMMACK	NY		05/25/2023	8.596	163,786	0	0	0	0	0	910,000	04/24/2023
3310052698		LOS ANGELES	CA		05/11/2023	7.440	846,054	0	0	0	0	0	122,000	04/24/2023
3310052736		HOPATCONG	NJ		05/18/2023	8.876	50,930	0	0	0	0	0	300,000	03/17/2023
3310052773		LOS ANGELES	CA		05/25/2023	8.253	618,888	0	0	0	0	0	3,175,000	04/20/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3300004378		BROOKLYN	NY		05/03/2023	9.180	205,913	0	0	0	0	0	4,550,000	02/20/2023
3300004385		BROOKLYN	NY		05/03/2023	9.080	492,979	0	0	0	0	0	5,850,000	03/23/2023
3300004434		PARAMUS	NJ		05/03/2023	8.885	411,534	0	0	0	0	0	1,600,000	03/12/2023
3310049064		CHICAGO	IL		05/18/2023	8.841	65,469	0	0	0	0	0	290,000	02/10/2023
3310050172		PASS CHRISTIAN	MS		05/25/2023	9.359	50,292	0	0	0	0	0	245,000	03/13/2023
3310050179		NEW CITY	NY		05/18/2023	8.596	243,837	0	0	0	0	0	897,000	03/10/2023
3310051026		MAPLE HEIGHTS	OH		05/11/2023	8.876	22,810	0	0	0	0	0	132,000	03/09/2023
3310051043		PATERSON	NJ		05/25/2023	8.603	93,186	0	0	0	0	0	424,000	03/15/2023
3310051845		GREENACRES	FL		05/11/2023	7.940	127,512	0	0	0	0	0	460,000	04/05/2023
3310051865		NEWTON	NC		05/25/2023	8.841	21,186	0	0	0	0	0	250,634	04/12/2023
3310051886		BRISTOL	CT		05/11/2023	8.603	85,932	0	0	0	0	0	350,000	03/29/2023
3310051887		BRIDGEVILLE	DE		05/18/2023	8.750	38,709	0	0	0	0	0	240,000	03/03/2023
3310051891		BRIDGEVILLE	DE		05/18/2023	8.750	59,598	0	0	0	0	0	240,000	03/03/2023
3310051940		PHILADELPHIA	PA		05/11/2023	8.666	48,662	0	0	0	0	0	329,000	04/13/2023
3310048871		EAST ISLIP	NY		05/18/2023	8.610	133,173	0	0	0	0	0	550,000	02/08/2023
3310051480		WEST BABYLON	NY		05/25/2023	8.295	196,689	0	0	0	0	0	730,000	03/22/2023
3310051488		KAPAA	HI		05/11/2023	8.148	394,416	0	0	0	0	0	1,750,000	04/05/2023
3310051531		LOS ANGELES	CA		05/25/2023	8.253	324,015	0	0	0	0	0	2,000,000	04/02/2023
3310052521		CHICAGO	IL		05/25/2023	8.596	108,621	0	0	0	0	0	425,000	04/25/2023
3310052531		CAPITOL HEIGHTS	MD		05/18/2023	8.596	103,673	0	0	0	0	0	407,000	04/20/2023
3310052555		WASHINGTON	DC		05/18/2023	8.596	191,021	0	0	0	0	0	775,000	04/21/2023
3310052577		JAMAICA	NY		05/11/2023	7.950	175,032	0	0	0	0	0	657,000	04/08/2023
3310052630		LOS ANGELES	CA		05/18/2023	8.246	117,216	0	0	0	0	0	655,000	04/19/2023
3310052643		HEMPSTEAD	NY		05/25/2023	7.950	131,611	0	0	0	0	0	590,000	04/18/2023
3310053125		ROCHESTER HILLS	MI		05/25/2023	8.876	74,250	0	0	0	0	0	310,000	04/16/2023
3310053170		CHICAGO	IL		05/25/2023	8.806	39,414	0	0	0	0	0	370,000	04/21/2023
3310053176		CHICAGO	IL		05/25/2023	8.841	142,441	0	0	0	0	0	710,000	04/26/2023
3300004328		CARROLLTON	TX		05/03/2023	8.955	281,398	0	0	0	0	0	1,600,000	02/01/2023
3310048679		SEVIERVILLE	TN		05/11/2023	10.059	57,797	0	0	0	0	0	575,000	02/07/2023
3310049828		PHILADELPHIA	PA		05/25/2023	8.806	2,770	0	0	0	0	0	175,000	03/03/2023
3310049834		BUFFALO	NY		05/18/2023	9.366	36,155	0	0	0	0	0	188,000	03/02/2023
3310049857		NEW YORK	NY		05/18/2023	8.148	79,200	0	0	0	0	0	710,000	03/19/2023
3310051698		UNIONDALE	NY		05/25/2023	7.940	169,983	0	0	0	0	0	735,000	04/26/2023
3310051704		NEWARK	NJ		05/11/2023	8.666	399,960	0	0	0	0	0	1,600,000	03/27/2023
3310051730		CAPE CORAL	FL		05/25/2023	8.323	133,457	0	0	0	0	0	850,000	02/27/2023
3310051737		CAPE CORAL	FL		05/25/2023	8.323	40,907	0	0	0	0	0	850,000	02/27/2023
3310051740		CAPE CORAL	FL		05/25/2023	8.323	163,988	0	0	0	0	0	850,000	02/27/2023
3310052349		GETTYSBURG	PA		05/18/2023	8.673	98,050	0	0	0	0	0	375,000	04/14/2023
3310052448		HALETHORPE	MD		05/11/2023	8.638	78,680	0	0	0	0	0	580,000	04/13/2023
3310052451		DARIEN	CT		05/25/2023	7.950	222,750	0	0	0	0	0	1,530,000	04/18/2023
3310052458		CULVER CITY	CA		05/11/2023	7.440	628,521	0	0	0	0	0	2,500,000	04/17/2023
3310052462		KENOSHA	WI		05/25/2023	8.498	34,610	0	0	0	0	0	135,000	04/20/2023
3310055064		ORANGE	NJ		06/29/2023	8.610	104,514	0	0	0	0	0	550,000	05/08/2023
3310055085		PHILADELPHIA	PA		06/29/2023	8.603	51,312	0	0	0	0	0	330,000	05/30/2023
3310055111		PUNTA GORDA	FL		06/29/2023	8.596	98,446	0	0	0	0	0	375,000	05/26/2023
3310055130		GARY	IN		06/29/2023	8.841	31,363	0	0	0	0	0	132,000	05/24/2023
3310055178		HAMILTON TOWNSHIP	NJ		06/29/2023	8.603	115,864	0	0	0	0	0	485,000	05/30/2023
3310054922		MASTIC BEACH	NY		06/29/2023	8.610	113,236	0	0	0	0	0	529,500	05/18/2023
3310054937		MIAMI	FL		06/29/2023	7.940	289,476	0	0	0	0	0	1,275,000	06/02/2023
3310054990		MONROE	NY		06/29/2023	8.603	168,300	0	0	0	0	0	1,100,000	05/08/2023
3310055002		LAWRENCEVILLE	GA		06/29/2023	8.596	119,024	0	0	0	0	0	458,000	05/24/2023
3310055005		FORT MYERS BEACH	FL		06/29/2023	7.940	256,113	0	0	0	0	0	1,170,000	06/04/2023

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310054062		THROOP	PA		06/29/2023	8.876	40,949	0	0	0	0	0	200,000	05/17/2023
3310054087		LAFAYETTE	LA		06/29/2023	8.911	43,798	0	0	0	0	0	260,000	05/26/2023
3310054091		STONE MOUNTAIN	GA		06/21/2023	8.876	84,843	0	0	0	0	0	320,000	05/18/2023
3310054093		RED BANK	NJ		06/29/2023	7.940	154,099	0	0	0	0	0	655,000	05/20/2023
3310054109		ATLANTA	GA		06/21/2023	8.610	85,966	0	0	0	0	0	385,000	05/13/2023
3310054120		DETROIT	MI		06/08/2023	8.841	27,859	0	0	0	0	0	150,000	05/03/2023
3310054122		JERSEY CITY	NJ		06/21/2023	8.610	868,087	0	0	0	0	0	3,760,000	04/26/2023
3310053968		PALM SPRINGS	FL		06/29/2023	7.950	126,126	0	0	0	0	0	455,000	05/17/2023
3310054005		NEW ORLEANS	LA		06/29/2023	8.596	45,400	0	0	0	0	0	208,000	05/15/2023
3310054024		RICHMOND	VA		06/29/2023	8.750	150,678	0	0	0	0	0	655,000	04/06/2023
3310054044		CHICAGO	IL		06/08/2023	8.841	30,334	0	0	0	0	0	340,000	05/11/2023
3310054060		FAIR LAWN	NJ		06/29/2023	8.288	228,591	0	0	0	0	0	845,000	05/24/2023
3310053894		ST. PETERSBURG	FL		06/29/2023	8.596	37,135	0	0	0	0	0	240,000	05/04/2023
3310053898		HAVRE DE GRACE	MD		06/21/2023	8.596	70,598	0	0	0	0	0	460,000	05/17/2023
3310053907		MIDDLETOWN	NY		06/21/2023	8.610	82,821	0	0	0	0	0	330,000	05/02/2023
3310053917		CHICAGO	IL		06/29/2023	7.940	173,249	0	0	0	0	0	625,000	05/16/2023
3310053937		CLEVELAND	OH		06/08/2023	8.841	29,383	0	0	0	0	0	180,000	05/04/2023
3310053949		BERWYN	IL		06/29/2023	8.596	120,164	0	0	0	0	0	515,000	05/13/2023
3310053951		WARREN	MI		06/29/2023	7.950	18,846	0	0	0	0	0	115,000	05/16/2023
3310051793		CAROLINA SHORES	NC		06/21/2023	9.156	98,525	0	0	0	0	0	397,000	04/05/2023
3310051806		PHILADELPHIA	PA		06/29/2023	7.940	121,968	0	0	0	0	0	500,000	04/28/2023
3310051830		CHICAGO	IL		06/08/2023	8.946	71,948	0	0	0	0	0	520,000	04/17/2023
3310051846		MARSHALL	NC		06/21/2023	8.498	58,891	0	0	0	0	0	323,000	04/13/2023
3310055200		ST. AUGUSTINE	FL		06/29/2023	8.610	152,523	0	0	0	0	0	555,000	05/31/2023
3310055250		ELLICOTT CITY	MD		06/29/2023	7.940	164,063	0	0	0	0	0	1,060,000	06/13/2023
3310055251		TEANECK	NJ		06/29/2023	8.148	178,349	0	0	0	0	0	710,000	06/09/2023
3310055255		NEWARK	NJ		06/29/2023	8.603	103,752	0	0	0	0	0	520,000	05/20/2023
3310055264		INDIANAPOLIS	IN		06/29/2023	8.806	45,144	0	0	0	0	0	195,000	05/31/2023
3310055272		CHESTER	PA		06/29/2023	8.603	31,741	0	0	0	0	0	120,000	05/15/2023
3310053026		ROSELAND	NJ		06/08/2023	8.610	161,964	0	0	0	0	0	660,000	04/11/2023
3310053038		TOMS RIVER	NJ		06/08/2023	8.946	170,290	0	0	0	0	0	783,000	04/14/2023
3310053056		MELBOURNE	FL		06/08/2023	8.876	78,359	0	0	0	0	0	410,000	04/28/2023
3310053060		CHICAGO	IL		06/29/2023	8.596	79,051	0	0	0	0	0	290,000	04/19/2023
3310052988		JERSEY CITY	NJ		06/08/2023	7.940	242,491	0	0	0	0	0	985,000	04/28/2023
3310052992		NEWARK	NJ		06/21/2023	7.950	49,106	0	0	0	0	0	671,000	04/26/2023
3310053020		POOLESVILLE	MD		06/08/2023	8.323	80,335	0	0	0	0	0	330,000	05/04/2023
3310034858		STATEN ISLAND	NY		06/08/2023	8.841	165,756	0	0	0	0	0	690,000	02/19/2023
3310048181		ATLANTA	GA		06/21/2023	9.457	24,062	0	0	0	0	0	350,000	02/03/2023
3310048200		ATHENS	GA		06/08/2023	9.366	69,324	0	0	0	0	0	425,000	03/03/2023
3310051609		GERMANTOWN	OH		06/08/2023	8.127	14,157	0	0	0	0	0	230,000	04/06/2023
3310051610		DAYTON	OH		06/29/2023	8.596	23,562	0	0	0	0	0	160,000	03/23/2023
3310052762		REDONDO BEACH	CA		06/29/2023	8.288	483,293	0	0	0	0	0	4,880,000	04/27/2023
3310052783		CHICAGO	IL		06/29/2023	8.666	61,647	0	0	0	0	0	260,000	04/26/2023
3310053626		MIDDLE ISLAND	NY		06/29/2023	8.610	138,486	0	0	0	0	0	535,000	05/04/2023
3310053634		PALM SPRINGS	CA		06/21/2023	7.700	125,532	0	0	0	0	0	825,000	05/12/2023
3310053657		LAKEWOOD	CO		06/21/2023	8.946	132,239	0	0	0	0	0	760,000	05/01/2023
3310053663		NEW BEDFORD	MA		06/29/2023	7.940	83,477	0	0	0	0	0	359,000	05/13/2023
3310050192		BERWYN	IL		06/08/2023	8.498	90,288	0	0	0	0	0	410,000	03/13/2023
3310050710		PANAMA CITY	FL		06/08/2023	8.631	192,949	0	0	0	0	0	750,000	03/20/2023
3310050822		NEW ORLEANS	LA		06/21/2023	9.100	63,352	0	0	0	0	0	345,000	03/30/2023
3310052001		HOUSTON	TX		06/29/2023	9.359	85,120	0	0	0	0	0	328,000	04/25/2023
3310052017		WATERBURY	CT		06/29/2023	7.940	130,086	0	0	0	0	0	1,655,000	04/11/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310052022		DETROIT	MI		06/08/2023	9.366	37,331	0	0	0	0	0	160,000	04/08/2023
3310052067		TAMPA	FL		06/29/2023	8.841	144,976	0	0	0	0	0	576,000	04/13/2023
3310043558		CAMBRIA HEIGHTS	NY		06/29/2023	7.940	178,200	0	0	0	0	0	740,000	05/25/2023
3310049741		BLACKWOOD	NJ		06/08/2023	8.596	80,388	0	0	0	0	0	330,000	03/01/2023
3310051261		MAYWOOD	IL		06/08/2023	8.596	82,388	0	0	0	0	0	400,000	03/28/2023
3310051307		CAPE CORAL	FL		06/21/2023	8.876	32,523	0	0	0	0	0	395,000	04/08/2023
3310051314		IRVINGTON	NJ		06/08/2023	7.940	135,620	0	0	0	0	0	560,000	03/28/2023
3310052393		BIRMINGHAM	AL		06/08/2023	8.876	15,642	0	0	0	0	0	107,000	04/21/2023
3310052397		BALTIMORE	MD		06/08/2023	8.323	40,951	0	0	0	0	0	220,000	04/20/2023
3310053302		AMITYVILLE	NY		06/29/2023	8.295	120,206	0	0	0	0	0	478,000	04/28/2023
3310053315		BUFFALO	NY		06/08/2023	9.366	165,845	0	0	0	0	0	638,000	05/02/2023
3310053319		NEWARK	NJ		06/29/2023	8.638	71,280	0	0	0	0	0	1,400,000	04/27/2023
3310053329		MILFORD	NJ		06/29/2023	8.603	139,491	0	0	0	0	0	850,000	05/16/2023
3310053333		SAINT ALBANS	NY		06/29/2023	8.750	204,732	0	0	0	0	0	740,000	04/13/2023
3310053350		ROTONDA WEST	FL		06/08/2023	8.498	95,722	0	0	0	0	0	376,000	05/03/2023
3310054439		CHARLOTTE	NC		06/29/2023	9.156	110,601	0	0	0	0	0	2,200,000	05/21/2023
3310054447		BALTIMORE	MD		06/29/2023	8.638	52,028	0	0	0	0	0	475,000	05/17/2023
3310054450		DETROIT	MI		06/21/2023	8.841	33,818	0	0	0	0	0	122,000	05/05/2023
3310054471		QUEENS	NY		06/29/2023	8.596	131,868	0	0	0	0	0	935,000	05/23/2023
3310054488		MEMPHIS	TN		06/29/2023	7.950	94,348	0	0	0	0	0	525,000	05/22/2023
3310054515		GLENDALE	CA		06/29/2023	8.148	184,140	0	0	0	0	0	1,786,000	06/03/2023
3310054531		SHERMAN OAKS	CA		06/29/2023	7.440	401,936	0	0	0	0	0	1,450,000	05/25/2023
3310046586		WEST ORANGE	NJ		06/08/2023	7.950	178,200	0	0	0	0	0	690,000	05/09/2023
3310051177		BROOKLYN	NY		06/21/2023	7.940	397,455	0	0	0	0	0	5,750,000	03/29/2023
3310052339		HOLLISTON	MA		06/21/2023	8.442	114,560	0	0	0	0	0	508,000	05/08/2023
3310052345		NORTH ADAMS	MA		06/08/2023	8.876	9,144	0	0	0	0	0	174,000	04/18/2023
3310052361		WATERBURY	CT		06/08/2023	8.876	20,592	0	0	0	0	0	206,000	04/14/2023
3310052369		CHESAPEAKE	VA		06/08/2023	8.666	60,406	0	0	0	0	0	238,000	04/06/2023
3310052371		CHICAGO	IL		06/08/2023	8.841	71,082	0	0	0	0	0	350,000	04/04/2023
3310052385		PHILADELPHIA	PA		06/21/2023	8.148	61,934	0	0	0	0	0	295,000	04/19/2023
3310053253		SMITHTOWN	NY		06/29/2023	8.610	106,920	0	0	0	0	0	671,000	05/01/2023
3310053268		PHILADELPHIA	PA		06/21/2023	8.610	39,921	0	0	0	0	0	174,000	05/01/2023
3310053291		BALTIMORE	MD		06/21/2023	7.940	17,968	0	0	0	0	0	168,000	05/09/2023
3310054409		TIMONIUM	MD		06/29/2023	8.148	182,556	0	0	0	0	0	670,000	05/31/2023
3310054422		HALETHORPE	MD		06/21/2023	8.638	81,754	0	0	0	0	0	635,000	05/15/2023
3310054423		BALTIMORE	MD		06/29/2023	8.673	34,199	0	0	0	0	0	247,000	06/06/2023
3310054428		PATERSON	NJ		06/29/2023	8.596	38,531	0	0	0	0	0	674,000	05/23/2023
3310054438		LOS ANGELES	CA		06/29/2023	7.440	693,737	0	0	0	0	0	2,700,000	05/19/2023
3310048221		ATHENS	GA		06/08/2023	9.366	69,538	0	0	0	0	0	398,000	03/03/2023
3310048452		NANUET	NY		06/29/2023	7.940	187,506	0	0	0	0	0	700,000	02/06/2023
3310050296		EAST ORANGE	NJ		06/21/2023	8.841	115,476	0	0	0	0	0	433,000	03/13/2023
3310051686		ALBANY	NY		06/08/2023	8.295	45,441	0	0	0	0	0	292,000	01/16/2023
3310051691		CHICAGO	IL		06/08/2023	8.498	58,778	0	0	0	0	0	250,000	04/11/2023
3310052821		WASHINGTON	NC		06/29/2023	8.631	70,677	0	0	0	0	0	267,000	05/14/2023
3310052827		WASHINGTON	NC		06/29/2023	8.631	72,288	0	0	0	0	0	265,000	05/14/2023
3310052836		HUNTINGTON STATION	NY		06/29/2023	9.191	140,332	0	0	0	0	0	630,000	04/21/2023
3310052837		BALTIMORE	MD		06/08/2023	8.288	48,312	0	0	0	0	0	201,000	04/20/2023
3310053676		HIGHLAND PARK	MI		06/29/2023	8.596	41,242	0	0	0	0	0	180,000	05/03/2023
3310053681		WAREHAM	MA		06/08/2023	8.603	27,142	0	0	0	0	0	335,000	05/01/2023
3310053686		CHICAGO	IL		06/29/2023	8.666	53,280	0	0	0	0	0	365,000	05/10/2023
3310053706		MANCHESTER	CT		06/29/2023	8.498	149,836	0	0	0	0	0	700,000	05/20/2023
3310053716		BROOKLYN	NY		06/29/2023	8.806	438,570	0	0	0	0	0	1,800,000	05/07/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310051570		BROOKLYN	NY		06/08/2023	8.596	338,805	0	0	0	0	0	1,230,000	05/03/2023
3310051581		MALVERNE	NY		06/08/2023	8.295	193,901	0	0	0	0	0	780,000	03/22/2023
3310052701		WASHINGTON	DC		06/08/2023	8.673	203,429	0	0	0	0	0	890,000	05/01/2023
3310052715		CHICAGO	IL		06/29/2023	9.016	66,290	0	0	0	0	0	535,000	04/27/2023
3310052728		FREEPORT	NY		06/08/2023	7.940	164,934	0	0	0	0	0	635,000	04/19/2023
3310052734		SANDY SPRINGS	GA		06/08/2023	8.323	106,836	0	0	0	0	0	390,000	04/24/2023
3310052749		JERSEY CITY	NJ		06/08/2023	8.288	206,296	0	0	0	0	0	820,000	03/01/2023
3310052751		ASHLAND	OH		06/21/2023	8.596	13,531	0	0	0	0	0	145,000	04/28/2023
3310053560		PALMER	MA		06/29/2023	8.876	45,793	0	0	0	0	0	210,000	05/02/2023
3310053563		JERSEY CITY	NJ		06/29/2023	8.316	527,670	0	0	0	0	0	4,300,000	05/16/2023
3310053565		MASSAPEQUA	NY		06/08/2023	7.940	165,997	0	0	0	0	0	620,000	05/08/2023
3310053592		CINNAMINSON	NJ		06/08/2023	8.603	146,188	0	0	0	0	0	567,000	05/09/2023
3310053594		POUGHKEEPSIE	NY		06/08/2023	8.806	89,100	0	0	0	0	0	350,000	04/27/2023
3310051867		GREENWOOD LAKE	NY		06/08/2023	7.940	114,993	0	0	0	0	0	418,000	04/03/2023
3310051896		PHILADELPHIA	PA		06/08/2023	7.940	80,150	0	0	0	0	0	445,000	03/03/2023
3310048833		OAK LAWN	IL		06/08/2023	8.596	81,575	0	0	0	0	0	390,000	02/15/2023
3310048895		SYRACUSE	NY		06/29/2023	7.940	42,808	0	0	0	0	0	255,000	02/20/2023
3310050566		TOMS RIVER	NJ		06/08/2023	8.596	75,764	0	0	0	0	0	320,000	03/16/2023
3310052956		BELLE ISLE	FL		06/08/2023	8.946	122,985	0	0	0	0	0	960,000	04/30/2023
3310052958		YOUNGSTOWN	OH		06/08/2023	8.596	75,121	0	0	0	0	0	271,000	04/25/2023
3310052961		ALBANY	NY		06/29/2023	8.596	56,084	0	0	0	0	0	339,000	04/19/2023
3310052970		JERSEY CITY	NJ		06/21/2023	7.940	149,688	0	0	0	0	0	555,000	04/26/2023
3310054693		YORK	SC		06/29/2023	8.610	129,884	0	0	0	0	0	694,000	05/24/2023
3310054707		WASHINGTON	DC		06/29/2023	8.876	114,048	0	0	0	0	0	736,000	06/07/2023
3310054718		HOPATCONG	NJ		06/29/2023	8.603	82,613	0	0	0	0	0	487,000	05/30/2023
3310054723		ALLENTOWN	PA		06/29/2023	8.596	41,580	0	0	0	0	0	210,000	05/23/2023
3310054726		ISLIP	NY		06/29/2023	8.841	127,175	0	0	0	0	0	575,000	05/30/2023
3310054729		TRENTON	NJ		06/29/2023	7.940	55,440	0	0	0	0	0	285,000	01/25/2023
3310054762		IRVINGTON	NJ		06/29/2023	8.610	97,218	0	0	0	0	0	371,000	05/16/2023
3310054783		LINDEN	NJ		06/29/2023	8.603	192,298	0	0	0	0	0	700,000	05/03/2023
3310054540		CALABASAS	CA		06/29/2023	7.440	596,227	0	0	0	0	0	2,800,000	05/28/2023
3310054565		NEWTON	NJ		06/29/2023	8.498	56,678	0	0	0	0	0	340,000	05/24/2023
3310054572		WINCHENDON	MA		06/29/2023	8.806	119,275	0	0	0	0	0	432,000	05/25/2023
3310054630		FORT LAUDERDALE	FL		06/29/2023	8.610	460,057	0	0	0	0	0	1,950,000	05/17/2023
3310054640		PASADENA	TX		06/29/2023	8.806	63,514	0	0	0	0	0	330,000	05/25/2023
3310054676		WEST HILLS	CA		06/29/2023	8.246	321,156	0	0	0	0	0	1,180,000	05/29/2023
3310053402		NYACK	NY		06/08/2023	7.950	75,735	0	0	0	0	0	550,000	05/08/2023
3310053404		MEMPHIS	TN		06/21/2023	8.596	18,010	0	0	0	0	0	105,000	04/25/2023
3310053437		NEWARK	NJ		06/08/2023	8.603	73,062	0	0	0	0	0	410,000	04/20/2023
3310053438		MONTICELLO	NY		06/08/2023	8.806	59,301	0	0	0	0	0	225,000	04/26/2023
3310053455		JERSEY CITY	NJ		06/21/2023	8.596	166,320	0	0	0	0	0	600,000	04/11/2023
3300004523		PARAMUS	NJ		06/23/2023	9.645	245,254	0	0	0	0	0	2,400,000	05/12/2023
3300004539		PARAMUS	NJ		06/23/2023	9.645	166,183	0	0	0	0	0	2,075,000	06/04/2023
3300004540		MORRISTOWN	NJ		06/09/2023	9.555	425,003	0	0	0	0	0	1,800,000	05/20/2023
3300004543		SPRING VALLEY	NY		06/23/2023	9.645	205,864	0	0	0	0	0	2,450,000	04/27/2023
3300004550		PORT SAINT LUCIE	FL		06/23/2023	9.645	245,641	0	0	0	0	0	750,000	05/24/2023
3310052498		ALBANY	NY		06/29/2023	8.323	65,667	0	0	0	0	0	338,000	04/21/2023
3310052500		ALBANY	NY		06/29/2023	8.288	83,035	0	0	0	0	0	335,000	04/21/2023
3310052501		ALBANY	NY		06/29/2023	8.288	89,958	0	0	0	0	0	327,000	04/21/2023
3310052502		ALBANY	NY		06/29/2023	8.288	81,226	0	0	0	0	0	341,000	04/21/2023
3310052508		PHILADELPHIA	PA		06/08/2023	8.841	73,359	0	0	0	0	0	390,000	04/18/2023
3310052515		BALTIMORE	MD		06/21/2023	9.366	55,646	0	0	0	0	0	480,000	04/19/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3300004468		SPRING VALLEY	NY		06/09/2023	9.555	691,963	0	0	0	0	0	2,600,000	04/20/2023
3300004472		SPRING VALLEY	NY		06/09/2023	9.555	690,558	0	0	0	0	0	2,600,000	04/20/2023
3300004497		CLOSTER	NJ		06/09/2023	9.555	239,101	0	0	0	0	0	1,050,000	04/24/2023
3300004505		BLOOMFIELD	NJ		06/09/2023	9.555	220,932	0	0	0	0	0	750,000	05/03/2023
3300004511		SPARTA	NJ		06/09/2023	9.555	150,902	0	0	0	0	0	635,000	05/10/2023
3300004517		PARAMUS	NJ		06/23/2023	9.645	242,977	0	0	0	0	0	2,200,000	05/12/2023
3300004518		PARAMUS	NJ		06/23/2023	9.645	188,228	0	0	0	0	0	2,500,000	05/12/2023
3300004175		CHICAGO	IL		06/23/2023	9.960	96,900	0	0	0	0	0	366,000	05/08/2023
3300004177		NEWARK	NJ		06/23/2023	9.645	193,800	0	0	0	0	0	2,900,000	05/10/2023
3310038825		EAST PATCHOGUE	NY		06/29/2023	7.940	100,426	0	0	0	0	0	490,000	05/10/2023
3310046123		FORT PIERCE	FL		06/29/2023	8.323	56,885	0	0	0	0	0	247,000	12/23/2022
3310049500		BROOKLYN	NY		06/29/2023	7.940	900,900	0	0	0	0	0	4,925,000	03/09/2023
3310050908		HOUSTON	TX		06/08/2023	8.498	112,971	0	0	0	0	0	441,000	03/21/2023
3310050958		MEDFORD	NY		06/29/2023	8.596	77,196	0	0	0	0	0	610,000	05/10/2023
3310052246		EVERGREEN PARK	IL		06/08/2023	8.603	56,212	0	0	0	0	0	340,000	04/26/2023
3310052249		SCOTCH PLAINS	NJ		06/29/2023	8.666	175,903	0	0	0	0	0	957,000	05/10/2023
3310047456		STUART	FL		06/29/2023	9.156	101,488	0	0	0	0	0	430,000	05/09/2023
3310047664		WINTER HAVEN	FL		06/29/2023	9.709	25,150	0	0	0	0	0	238,000	01/16/2023
3310047806		DETROIT	MI		06/29/2023	9.016	29,247	0	0	0	0	0	117,000	12/20/2022
3310051527		DETROIT	MI		06/08/2023	8.603	86,680	0	0	0	0	0	1,300,000	04/05/2023
3310041968		WATERBURY	CT		06/08/2023	7.940	28,334	0	0	0	0	0	195,000	05/08/2023
3310050488		NEWARK	NJ		06/21/2023	8.638	139,746	0	0	0	0	0	732,000	02/28/2023
3310052912		CHICAGO	IL		06/29/2023	8.323	39,770	0	0	0	0	0	195,000	05/11/2023
3310052917		CHICAGO	IL		06/29/2023	8.323	63,786	0	0	0	0	0	315,000	05/12/2023
3310052918		CHICAGO	IL		06/21/2023	8.323	62,994	0	0	0	0	0	320,000	05/12/2023
3310052930		JERSEY CITY	NJ		06/08/2023	8.806	187,704	0	0	0	0	0	850,000	04/02/2023
3310052933		CRESTVIEW	FL		06/08/2023	8.498	54,038	0	0	0	0	0	250,000	04/27/2023
3310052949		BUFFALO	NY		06/29/2023	8.148	15,840	0	0	0	0	0	135,000	04/26/2023
3310053809		LAKE HAVASU CITY	AZ		06/29/2023	7.940	234,729	0	0	0	0	0	950,000	05/23/2023
3310053826		RIDGEFIELD	CT		06/29/2023	8.596	200,332	0	0	0	0	0	900,000	05/10/2023
3310053827		MEMPHIS	TN		06/21/2023	7.940	83,140	0	0	0	0	0	350,000	05/18/2023
3310053834		ATLANTA	GA		06/29/2023	7.940	110,524	0	0	0	0	0	427,000	05/11/2023
3310053865		THE BRONX	NY		06/08/2023	8.596	238,788	0	0	0	0	0	1,180,000	04/25/2023
3310051693		CHICAGO	IL		06/08/2023	8.876	23,674	0	0	0	0	0	215,000	03/04/2023
3310051728		HAWORTH	NJ		06/08/2023	8.603	214,830	0	0	0	0	0	975,000	04/05/2023
3310052840		WORCESTER	MA		06/08/2023	8.603	95,990	0	0	0	0	0	400,000	04/24/2023
3310052842		PHILADELPHIA	PA		06/08/2023	8.323	77,418	0	0	0	0	0	350,000	04/27/2023
3310052849		CAPE CORAL	FL		06/08/2023	8.323	122,027	0	0	0	0	0	620,000	04/24/2023
3310052857		JERSEY CITY	NJ		06/08/2023	7.950	129,888	0	0	0	0	0	2,000,000	04/26/2023
3310052868		PHILADELPHIA	PA		06/21/2023	8.603	48,558	0	0	0	0	0	317,000	05/10/2023
3310052869		NEW ROCHELLE	NY		06/29/2023	8.295	199,838	0	0	0	0	0	880,000	03/30/2023
3310052876		QUEENS	NY		06/08/2023	8.876	153,187	0	0	0	0	0	595,000	04/26/2023
3310053726		HOLLYWOOD	FL		06/08/2023	8.603	291,060	0	0	0	0	0	1,050,000	05/07/2023
3310053730		IRVINGTON	NJ		06/21/2023	8.596	85,299	0	0	0	0	0	370,000	05/04/2023
3310053782		NORTH BABYLON	NY		06/08/2023	8.295	133,971	0	0	0	0	0	650,000	05/05/2023
3310053786		PATERSON	NJ		06/29/2023	7.940	166,320	0	0	0	0	0	600,000	05/10/2023
3310053796		HUNTINGTON STATION	NY		06/29/2023	8.295	147,906	0	0	0	0	0	685,000	05/04/2023
3310053798		PANAMA CITY BEACH	FL		06/08/2023	8.806	125,928	0	0	0	0	0	510,000	04/25/2023
3310055286		SPRING VALLEY	NY		06/29/2023	8.876	1,212,394	0	0	0	0	0	7,724,000	05/16/2023
3310055340		NEWARK	NJ		06/29/2023	8.876	86,811	0	0	0	0	0	355,000	05/16/2023
3310055391		ATLANTA	GA		06/29/2023	8.610	92,149	0	0	0	0	0	385,000	06/03/2023
3310055403		HACKENSACK	NJ		06/29/2023	8.806	123,592	0	0	0	0	0	628,000	06/06/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310055428		TAMPA	FL		06/29/2023	8.596	79,101	0	0	0	0	0	440,000	05/03/2023
3310055430		ELIZABETH	NJ		06/29/2023	7.940	180,180	0	0	0	0	0	650,000	06/03/2023
3310055479		CINCINNATI	OH		06/29/2023	8.841	66,330	0	0	0	0	0	300,000	06/05/2023
3310049558		SUFFOLK	VA		06/21/2023	9.366	61,525	0	0	0	0	0	252,000	02/28/2023
3310052286		BUFFALO	NY		06/29/2023	8.323	54,054	0	0	0	0	0	195,000	05/04/2023
3310052295		NASHVILLE	TN		06/08/2023	8.596	704,670	0	0	0	0	0	3,000,000	04/18/2023
3310052307		ASHLAND	MA		06/08/2023	8.477	173,485	0	0	0	0	0	884,000	04/14/2023
3310052327		NEWARK	NJ		06/29/2023	8.148	100,945	0	0	0	0	0	625,000	04/17/2023
3310052336		BALTIMORE	MD		06/08/2023	8.498	21,679	0	0	0	0	0	262,000	04/21/2023
3310053202		HOMEWOOD	IL		06/08/2023	8.596	72,862	0	0	0	0	0	285,000	05/02/2023
3310053204		AVENEL	NJ		06/08/2023	8.603	115,414	0	0	0	0	0	427,000	04/25/2023
3310053215		PHILADELPHIA	PA		06/29/2023	9.366	40,799	0	0	0	0	0	285,000	05/08/2023
3310053229		BALTIMORE	MD		06/08/2023	7.940	43,303	0	0	0	0	0	220,000	05/01/2023
3310053232		AKRON	OH		06/21/2023	8.925	26,965	0	0	0	0	0	180,000	05/08/2023
3310054262		PRAIRIE VILLAGE	KS		06/29/2023	8.323	130,747	0	0	0	0	0	662,000	05/18/2023
3310054282		CHICAGO	IL		06/29/2023	8.288	60,113	0	0	0	0	0	275,000	05/21/2023
3310054292		DETROIT	MI		06/21/2023	8.841	5,148	0	0	0	0	0	136,000	05/11/2023
3310054299		HACKETTSTOWN	NJ		06/29/2023	8.603	69,081	0	0	0	0	0	268,000	05/09/2023
3310054303		NEWARK	NJ		06/29/2023	8.876	110,038	0	0	0	0	0	575,000	05/15/2023
3310054313		YORK	PA		06/29/2023	8.596	42,674	0	0	0	0	0	210,000	05/18/2023
3310053161		MERRICK	NY		06/08/2023	8.295	246,879	0	0	0	0	0	1,345,000	04/20/2023
3310053162		SEASIDE HEIGHTS	NJ		06/29/2023	8.666	120,908	0	0	0	0	0	825,000	05/02/2023
3310053186		JERSEY CITY	NJ		06/08/2023	7.940	159,885	0	0	0	0	0	1,610,000	03/23/2023
3310053193		BALTIMORE	MD		06/29/2023	8.610	31,329	0	0	0	0	0	225,000	05/02/2023
3310054185		MANORVILLE	NY		06/29/2023	8.610	189,288	0	0	0	0	0	735,500	05/12/2023
3310054192		COLUMBUS	OH		06/21/2023	8.673	41,313	0	0	0	0	0	208,000	05/18/2023
3310054206		PHILADELPHIA	PA		06/29/2023	8.596	77,463	0	0	0	0	0	445,000	05/23/2023
3310054212		MILLEDGEVILLE	GA		06/29/2023	8.596	36,432	0	0	0	0	0	150,000	05/21/2023
3310054213		MERIDEN	CT		06/21/2023	7.950	35,640	0	0	0	0	0	250,000	03/30/2023
3310054257		LYNWOOD	IL		06/29/2023	8.596	53,579	0	0	0	0	0	220,000	05/19/2023
3310049316		STONY BROOK	NY		06/21/2023	8.295	141,372	0	0	0	0	0	624,000	02/09/2023
3310049337		AMHERST	NY		06/29/2023	8.673	79,237	0	0	0	0	0	310,000	02/22/2023
3310052173		BASKING RIDGE	NJ		06/29/2023	9.100	144,144	0	0	0	0	0	1,855,000	04/07/2023
3310052174		TRENTON	NJ		06/29/2023	8.946	73,840	0	0	0	0	0	295,000	04/13/2023
3310052176		CHICAGO	IL		06/08/2023	8.666	50,639	0	0	0	0	0	245,000	03/16/2023
3310053097		SEASIDE HEIGHTS	NJ		06/29/2023	8.666	127,543	0	0	0	0	0	825,000	05/02/2023
3310053138		LINDENHURST	NY		06/29/2023	9.107	72,072	0	0	0	0	0	510,000	05/01/2023
3310053157		ROCKY MOUNT	NC		06/29/2023	9.191	27,672	0	0	0	0	0	301,000	04/29/2023
3310054134		CHICAGO	IL		06/29/2023	8.596	12,357	0	0	0	0	0	270,000	05/06/2023
3310054137		DETROIT	MI		06/29/2023	8.750	50,262	0	0	0	0	0	230,000	05/26/2023
3310054147		QUEENS	NY		06/29/2023	8.596	190,674	0	0	0	0	0	860,000	05/10/2023
3310054154		BOSTON	MA		06/29/2023	8.673	891,000	0	0	0	0	0	3,805,000	05/30/2023
3310054156		NEW BRITAIN	CT		06/21/2023	7.940	74,844	0	0	0	0	0	385,000	05/19/2023
3310054166		DETROIT	MI		06/21/2023	8.603	53,856	0	0	0	0	0	261,000	05/15/2023
3310053494		NASHVILLE	TN		06/08/2023	8.806	117,594	0	0	0	0	0	431,000	05/10/2023
3310053495		BALTIMORE	MD		06/08/2023	7.940	104,097	0	0	0	0	0	587,000	05/09/2023
3310053504		CHICAGO	IL		06/29/2023	8.666	80,824	0	0	0	0	0	325,000	05/11/2023
3310053524		COPIAGUE	NY		06/21/2023	8.295	149,674	0	0	0	0	0	634,000	02/22/2023
3310053528		DETROIT	MI		06/08/2023	8.841	32,624	0	0	0	0	0	161,000	04/26/2023
3310053535		DETROIT	MI		06/08/2023	8.841	45,879	0	0	0	0	0	320,000	04/26/2023
3310054792		NEW BEDFORD	MA		06/29/2023	8.876	64,801	0	0	0	0	0	320,000	05/31/2023
3310054811		BROOKLYN	NY		06/29/2023	8.610	192,456	0	0	0	0	0	862,000	05/29/2023

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3310054812		PHILADELPHIA	PA		06/29/2023	8.673	37,440	0	0	0	0	0	258,000	06/01/2023
3310054828		CHICAGO	IL		06/29/2023	8.841	75,359	0	0	0	0	0	325,000	05/23/2023
3310054898		CHICAGO	IL		06/29/2023	8.610	74,421	0	0	0	0	0	299,000	05/22/2023
3310054906		MIAMI	FL		06/29/2023	8.876	190,872	0	0	0	0	0	766,000	06/01/2023
3310054920		NEWBURGH	NY		06/29/2023	9.366	144,681	0	0	0	0	0	600,000	06/07/2023
3310051476		RIVERVIEW	FL		06/21/2023	8.666	116,543	0	0	0	0	0	480,000	04/03/2023
3310051486		CENTRAL ISLIP	NY		06/29/2023	8.876	94,248	0	0	0	0	0	500,000	04/07/2023
3310052551		STATEN ISLAND	NY		06/29/2023	8.596	140,422	0	0	0	0	0	585,000	04/20/2023
3310052561		ROCHESTER	NY		06/29/2023	7.940	30,135	0	0	0	0	0	145,000	05/09/2023
3310051388		AMSTERDAM	NY		06/08/2023	8.610	124,987	0	0	0	0	0	660,000	02/23/2023
3310051404		MERRICK	NY		06/08/2023	8.876	119,592	0	0	0	0	0	600,000	04/07/2023
3310053367		CHESAPEAKE	VA		06/08/2023	8.603	39,675	0	0	0	0	0	274,000	04/11/2023
3310053376		BELLPORT	NY		06/29/2023	8.631	103,807	0	0	0	0	0	480,000	05/10/2023
3310053379		BELLPORT	NY		06/29/2023	8.596	108,427	0	0	0	0	0	520,000	05/10/2023
3310053380		BELLPORT	NY		06/29/2023	8.596	102,448	0	0	0	0	0	510,000	05/10/2023
3310053399		PHILADELPHIA	PA		06/29/2023	8.750	29,334	0	0	0	0	0	243,000	05/06/2023
3310055532		CHICAGO	IL		06/29/2023	8.596	60,925	0	0	0	0	0	1,083,520	05/30/2023
3310055554		CENTEREACH	NY		06/29/2023	8.295	126,522	0	0	0	0	0	515,000	05/31/2023
3310052601		HAIKU	HI		07/27/2023	8.148	166,770	0	0	0	0	0	935,000	05/05/2023
3310056562		RIVERHEAD	NY		07/27/2023	8.295	101,574	0	0	0	0	0	488,500	06/25/2023
3310057158		FORT LAUDERDALE	FL		07/27/2023	8.946	336,600	0	0	0	0	0	5,000,000	07/03/2023
3310055698		HEMPSTEAD	NY		07/27/2023	7.950	107,039	0	0	0	0	0	550,500	06/13/2023
3310055722		BURLINGTON	NJ		07/27/2023	8.603	87,536	0	0	0	0	0	387,000	06/05/2023
3310055961		MASSAPEQUA	NY		07/27/2023	8.610	197,287	0	0	0	0	0	724,000	06/14/2023
3310055992		BROOKLYN	NY		07/27/2023	8.288	212,058	0	0	0	0	0	980,000	05/31/2023
3310056215		HILO	HI		07/27/2023	7.940	118,840	0	0	0	0	0	505,000	06/24/2023
3310053055		THE BRONX	NY		07/27/2023	7.940	158,400	0	0	0	0	0	1,000,000	05/22/2023
3310054449		BROOKLYN	NY		07/27/2023	8.596	331,551	0	0	0	0	0	1,260,000	05/10/2023
3310055107		OAKLAND	CA		07/27/2023	8.463	174,240	0	0	0	0	0	1,100,000	03/24/2023
3310055576		CENTERPORT	NY		07/27/2023	8.610	168,676	0	0	0	0	0	608,500	06/07/2023
3310055589		SCOTCH PLAINS	NJ		07/27/2023	8.603	266,235	0	0	0	0	0	1,315,000	06/14/2023
3310053156		CHICAGO	IL		07/27/2023	9.016	60,588	0	0	0	0	0	510,000	04/29/2023
3310054629		ST. PETERSBURG	FL		07/27/2023	8.876	74,448	0	0	0	0	0	300,000	05/30/2023
3310052756		CHICAGO	IL		07/27/2023	8.666	54,549	0	0	0	0	0	325,000	05/04/2023
3310055154		TAMARAC	FL		07/27/2023	7.940	148,302	0	0	0	0	0	535,000	06/05/2023
3310055157		MERIDEN	CT		07/27/2023	8.596	86,827	0	0	0	0	0	425,000	06/02/2023
3310054201		MARBLEHEAD	MA		07/27/2023	8.806	436,831	0	0	0	0	0	1,690,000	05/24/2023
3310054234		CINCINNATI	OH		07/27/2023	9.016	1,455,300	0	0	0	0	0	5,800,000	06/05/2023
3310054239		DETROIT	MI		07/27/2023	8.323	62,667	0	0	0	0	0	340,000	05/24/2023
3310054127		LIVINGSTON	NJ		07/27/2023	8.596	139,887	0	0	0	0	0	1,310,000	05/29/2023
3310055328		MONROE TOWNSHIP	NJ		07/27/2023	8.603	98,010	0	0	0	0	0	440,000	05/26/2023
3310055370		BRENTWOOD	NY		07/27/2023	8.295	109,118	0	0	0	0	0	473,000	05/24/2023
3310053953		NORTH BRUNSWICK	NJ		07/27/2023	8.596	199,228	0	0	0	0	0	850,000	05/09/2023
3310054008		SANTA FE	NM		07/27/2023	8.806	176,279	0	0	0	0	0	750,000	05/30/2023
3310053842		FREEPORT	NY		07/27/2023	8.596	151,322	0	0	0	0	0	610,000	04/24/2023
3310052535		SAINT JAMES	NY		07/27/2023	8.295	333,828	0	0	0	0	0	1,656,000	04/14/2023
3310054278		CAPE CORAL	FL		07/27/2023	8.596	142,311	0	0	0	0	0	565,000	05/22/2023
3310055254		BRENTWOOD	TN		07/27/2023	8.603	333,353	0	0	0	0	0	1,850,000	04/07/2023
3310052798		NEW CITY	NY		07/27/2023	7.940	151,510	0	0	0	0	0	550,000	04/20/2023
3310054896		NEWARK	NJ		07/27/2023	8.596	130,205	0	0	0	0	0	526,000	05/23/2023
3310054932		BRENTWOOD	NY		07/27/2023	7.950	174,557	0	0	0	0	0	680,000	05/31/2023
3310055401		MIAMI	FL		07/27/2023	7.940	182,679	0	0	0	0	0	680,000	06/19/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310055439		BROOKLYN	NY		07/27/2023	7.940	475,271	0	0	0	0	0	1,800,000	06/08/2023
3310046855		TACOMA	WA		07/27/2023	9.359	4,039,252	0	0	0	0	0	18,000,000	04/17/2023
3310052853		DEER PARK	NY		07/27/2023	8.841	151,470	0	0	0	0	0	626,000	04/25/2023
3310053654		VINELAND	NJ		07/27/2023	8.596	52,668	0	0	0	0	0	295,000	05/02/2023
3310054800		COPIAGUE	NY		07/27/2023	8.610	150,549	0	0	0	0	0	532,000	05/24/2023
3310054857		SHELTON	CT		07/27/2023	8.596	98,624	0	0	0	0	0	480,000	06/10/2023
3310054860		MIAMI	FL		07/27/2023	8.596	277,273	0	0	0	0	0	1,150,000	06/01/2023
3310048432		THE BRONX	NY		08/31/2023	8.596	242,550	0	0	0	0	0	960,000	01/31/2023
3310052230		OCEAN TOWNSHIP	NJ		08/31/2023	8.316	196,020	0	0	0	0	0	1,685,000	05/31/2023
3310058404		PHILADELPHIA	PA		08/31/2023	8.610	92,921	0	0	0	0	0	350,000	07/10/2023
3310058429		TAMPA	FL		08/31/2023	8.617	104,346	0	0	0	0	0	463,000	07/29/2023
3310058583		WADESBORO	NC		08/31/2023	9.429	101,728	0	0	0	0	0	600,000	08/02/2023
3310058610		BOWLING GREEN	FL		08/31/2023	8.617	51,769	0	0	0	0	0	225,000	07/26/2023
3310058659		SCRANTON	PA		08/31/2023	8.771	15,444	0	0	0	0	0	188,000	07/24/2023
3310058696		PHILADELPHIA	PA		08/31/2023	8.771	145,302	0	0	0	0	0	650,000	07/20/2023
3310058840		BERNARDS	NJ		08/31/2023	8.771	196,195	0	0	0	0	0	750,000	08/04/2023
3310053075		THE BRONX	NY		08/31/2023	9.366	169,275	0	0	0	0	0	1,180,000	05/25/2023
3310054180		JERSEY CITY	NJ		08/31/2023	7.950	259,649	0	0	0	0	0	1,501,000	05/16/2023
3310056582		MORENO VALLEY	CA		08/31/2023	8.463	140,184	0	0	0	0	0	650,000	07/16/2023
3310056598		WILMINGTON	DE		08/31/2023	8.596	58,648	0	0	0	0	0	410,000	06/30/2023
3310056601		AMITYVILLE	NY		08/31/2023	8.463	111,712	0	0	0	0	0	520,000	06/01/2023
3310056602		CLEVELAND	OH		08/31/2023	8.841	28,819	0	0	0	0	0	108,000	06/21/2023
3310056649		FARMINGTON	NM		08/31/2023	9.366	50,688	0	0	0	0	0	231,000	07/10/2023
3310056666		MIAMI BEACH	FL		08/31/2023	8.785	344,916	0	0	0	0	0	3,200,000	07/10/2023
3310055172		DURHAM	NC		08/31/2023	7.950	58,410	0	0	0	0	0	275,000	06/09/2023
3310057715		LOS ANGELES	CA		08/31/2023	8.323	1,049,400	0	0	0	0	0	3,900,000	07/19/2023
3310057790		TEXARKANA	TX		08/31/2023	8.771	23,711	0	0	0	0	0	110,000	07/06/2023
3310057806		PHILADELPHIA	PA		08/31/2023	9.016	27,609	0	0	0	0	0	262,000	07/24/2023
3310057976		AKRON	OH		08/31/2023	9.016	23,503	0	0	0	0	0	102,000	07/27/2023
3310058010		LAKE CHARLES	LA		08/31/2023	9.009	92,087	0	0	0	0	0	490,800	07/01/2023
3310058068		IRVINGTON	NJ		08/31/2023	8.617	117,810	0	0	0	0	0	425,000	07/17/2023
3310058091		TEXARKANA	TX		08/31/2023	8.771	13,860	0	0	0	0	0	101,000	07/06/2023
3310058119		DETROIT	MI		08/31/2023	9.016	20,097	0	0	0	0	0	202,000	07/18/2023
3310052680		BELLE PLAINE	IA		08/31/2023	7.940	24,234	0	0	0	0	0	95,000	05/02/2023
3310057185		WEST PALM BEACH	FL		08/31/2023	8.631	26,540	0	0	0	0	0	370,000	07/18/2023
3310057197		PITTSBURGH	PA		08/31/2023	8.596	28,645	0	0	0	0	0	154,000	07/06/2023
3310057214		HARTFORD	CT		08/31/2023	8.596	43,011	0	0	0	0	0	363,900	06/13/2023
3310057216		EDEN	NC		08/31/2023	8.596	30,879	0	0	0	0	0	125,000	07/19/2023
3310057282		PECOS	TX		08/31/2023	9.366	14,318	0	0	0	0	0	340,000	06/22/2023
3310057290		HUNTINGTON STATION	NY		08/31/2023	8.617	146,560	0	0	0	0	0	570,000	07/08/2023
3310053825		ST. LOUIS	MO		08/31/2023	8.841	23,918	0	0	0	0	0	214,000	05/10/2023
3310053856		WOODLAND PARK	CO		08/31/2023	8.498	216,069	0	0	0	0	0	1,060,000	02/17/2023
3300004178		JERSEY CITY	NJ		08/24/2023	9.735	845,065	0	0	0	0	0	14,700,000	05/08/2023
3310054750		PHILADELPHIA	PA		08/31/2023	8.610	39,244	0	0	0	0	0	200,000	06/02/2023
3310054809		CHICAGO	IL		08/31/2023	8.323	130,276	0	0	0	0	0	540,000	05/26/2023
3310058967		EGG HARBOR TOWNSHIP	NJ		08/31/2023	9.086	83,863	0	0	0	0	0	425,000	08/06/2023
3310058983		PHILADELPHIA	PA		08/31/2023	8.771	114,721	0	0	0	0	0	650,000	07/20/2023
3310059138		WATERBURY	CT		08/31/2023	8.771	44,649	0	0	0	0	0	390,000	07/27/2023
3310059244		PALMETTO BAY	FL		08/31/2023	8.771	344,520	0	0	0	0	0	1,250,000	08/03/2023
3310059340		PEMBERTON	NJ		08/31/2023	8.323	64,627	0	0	0	0	0	245,000	08/11/2023
3310047608		CHICAGO	IL		08/31/2023	8.498	29,558	0	0	0	0	0	335,000	05/28/2023
3310052945		PHILADELPHIA	PA		08/31/2023	8.666	55,988	0	0	0	0	0	260,000	05/01/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310053247		BRIGANTINE	NJ		08/31/2023	9.100	147,380	0	0	0	0	0	1,200,000	05/09/2023
3310056057		TRENTON	NJ		08/31/2023	8.596	32,632	0	0	0	0	0	445,000	06/12/2023
3310056069		MOUNT PLEASANT	SC		08/31/2023	8.323	221,160	0	0	0	0	0	3,050,000	06/23/2023
3310056141		GARY	IN		08/31/2023	8.841	39,046	0	0	0	0	0	193,000	06/16/2023
3310056165		CHICAGO	IL		08/31/2023	8.498	33,175	0	0	0	0	0	200,000	06/24/2023
3310053957		ATLANTA	TX		08/31/2023	8.610	36,769	0	0	0	0	0	149,000	05/24/2023
3310053985		DETROIT	MI		08/31/2023	8.603	16,622	0	0	0	0	0	135,000	06/14/2023
3310048281		CHICAGO	IL		08/31/2023	8.939	122,809	0	0	0	0	0	2,100,000	02/10/2023
3310053711		ANGOLA	NY		08/31/2023	8.946	50,093	0	0	0	0	0	195,000	05/16/2023
3310053715		OXFORD	NC		08/31/2023	8.596	11,254	0	0	0	0	0	385,000	05/15/2023
3310058135		NEW HYDE PARK	NY		08/31/2023	8.463	178,735	0	0	0	0	0	737,000	07/21/2023
3310058145		SUNRISE	FL		08/31/2023	8.141	190,080	0	0	0	0	0	695,000	07/31/2023
3310058153		HOOKS	TX		08/31/2023	8.771	12,484	0	0	0	0	0	75,000	07/06/2023
3310058171		DETROIT	MI		08/31/2023	9.051	20,792	0	0	0	0	0	118,000	07/27/2023
3310058234		LOS ANGELES	CA		08/31/2023	8.323	694,980	0	0	0	0	0	3,500,000	07/23/2023
3310058266		GAINESVILLE	GA		08/31/2023	8.771	60,053	0	0	0	0	0	260,000	07/26/2023
3310058350		PASADENA	MD		08/31/2023	8.141	119,885	0	0	0	0	0	515,000	08/04/2023
3310053617		BIRMINGHAM	AL		08/31/2023	8.596	59,642	0	0	0	0	0	450,000	05/08/2023
3310051083		ATLANTA	GA		08/31/2023	8.911	13,807	0	0	0	0	0	280,000	04/17/2023
3310054399		CHICAGO	IL		08/31/2023	8.876	57,360	0	0	0	0	0	290,000	05/24/2023
3310054825		LIVINGSTON	NJ		08/31/2023	8.596	255,290	0	0	0	0	0	1,620,000	05/23/2023
3310054872		SAN JOSE	CA		08/31/2023	8.463	221,067	0	0	0	0	0	3,400,000	06/09/2023
3310056668		HOUSTON	TX		08/31/2023	9.366	14,733	0	0	0	0	0	182,000	07/06/2023
3310056822		LOCKPORT	NY		08/31/2023	9.366	38,372	0	0	0	0	0	175,000	07/24/2023
3310056881		CHICAGO HEIGHTS	IL		08/31/2023	7.940	58,740	0	0	0	0	0	235,000	07/10/2023
3310056898		PHILADELPHIA	PA		08/31/2023	8.603	55,923	0	0	0	0	0	250,000	07/08/2023
3310056929		LIVINGSTON	NJ		08/31/2023	8.316	259,206	0	0	0	0	0	1,540,000	07/01/2023
3310056930		LIVINGSTON	NJ		08/31/2023	8.316	282,047	0	0	0	0	0	1,575,000	07/01/2023
3310056939		PORTSMOUTH	VA		08/31/2023	7.940	43,837	0	0	0	0	0	273,000	07/10/2023
3300004566		BROOKLYN	NY		08/24/2023	9.735	411,825	0	0	0	0	0	2,725,000	06/08/2023
3300004589		KEARNY	NJ		08/24/2023	9.735	145,414	0	0	0	0	0	550,000	06/21/2023
3300004599		EDISON	NJ		08/24/2023	9.735	116,280	0	0	0	0	0	433,000	06/23/2023
3300004602		PARAMUS	NJ		08/24/2023	9.735	394,480	0	0	0	0	0	1,900,000	07/10/2023
3300004605		HASBROUCK HEIGHTS	NJ		08/24/2023	9.735	291,088	0	0	0	0	0	975,000	07/10/2023
3310054123		WESTBURY	NY		08/31/2023	8.638	359,476	0	0	0	0	0	1,800,000	03/05/2023
3300004475		JERSEY CITY	NJ		08/24/2023	9.735	542,252	0	0	0	0	0	1,825,000	06/07/2023
3310054021		BOSSIER CITY	LA		08/31/2023	8.806	28,274	0	0	0	0	0	102,000	05/12/2023
3310054027		TOWN OF TOMPKINS	NY		08/31/2023	8.876	21,671	0	0	0	0	0	295,000	05/27/2023
3310054059		LOS ANGELES	CA		08/31/2023	7.940	547,074	0	0	0	0	0	7,100,000	05/24/2023
3310051661		NEPTUNE CITY	NJ		08/31/2023	9.156	92,618	0	0	0	0	0	678,000	04/05/2023
3310054985		AKRON	OH		08/31/2023	8.925	18,295	0	0	0	0	0	100,000	06/12/2023
3310052056		CHICAGO	IL		08/31/2023	9.709	51,480	0	0	0	0	0	550,000	06/09/2023
3310055515		WESTLAKE	OH		08/31/2023	8.946	184,324	0	0	0	0	0	1,214,000	06/12/2023
3310054155		INDIANAPOLIS	IN		08/31/2023	8.876	35,838	0	0	0	0	0	165,000	05/24/2023
3310054161		NEWTON	MA		08/31/2023	8.981	338,065	0	0	0	0	0	2,700,000	06/28/2023
3310054164		WOODLAND PARK	CO		08/31/2023	8.498	137,973	0	0	0	0	0	1,090,000	05/29/2023
3310054172		CHICAGO	IL		08/31/2023	7.940	54,714	0	0	0	0	0	320,000	05/25/2023
3310054490		ST. PETERSBURG	FL		08/31/2023	8.666	50,886	0	0	0	0	0	700,000	06/25/2023
3310054308		WILMINGTON	DE		08/31/2023	8.603	25,889	0	0	0	0	0	210,000	05/21/2023
3310054346		BALTIMORE	MD		08/31/2023	8.666	19,515	0	0	0	0	0	153,000	06/09/2023
3310050920		CHICAGO	IL		08/31/2023	9.156	175,527	0	0	0	0	0	900,000	03/24/2023
3310050984		BEVERLY	NJ		08/31/2023	8.750	51,106	0	0	0	0	0	225,000	03/15/2023

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Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310052621		CLEVELAND	OH		08/31/2023	8.596	9,979	0	0	0	0	0	100,000	05/08/2023
3310049233		DARIEN	CT		08/31/2023	8.946	497,186	0	0	0	0	0	2,395,000	04/03/2023
3310053351		MUSKEGON	MI		08/31/2023	7.940	22,671	0	0	0	0	0	161,000	05/24/2023
3300004503		PHILADELPHIA	PA		08/24/2023	9.735	155,040	0	0	0	0	0	5,100,000	05/17/2023
3300004548		MIAMI	FL		08/24/2023	9.735	265,506	0	0	0	0	0	812,000	06/05/2023
3310055068		BECKLEY	WV		08/31/2023	8.673	7,018	0	0	0	0	0	140,000	06/08/2023
3310055070		AUBURN	NY		08/31/2023	8.750	24,288	0	0	0	0	0	153,000	06/09/2023
3310055121		CHICAGO	IL		08/31/2023	8.876	41,251	0	0	0	0	0	330,000	06/09/2023
3310055123		MONTGOMERY	AL		08/31/2023	8.498	24,490	0	0	0	0	0	95,000	06/14/2023
3310055709		ST. PETERSBURG	FL		08/31/2023	8.666	50,292	0	0	0	0	0	700,000	06/15/2023
3310055748		QUINCY	FL		08/31/2023	8.806	21,025	0	0	0	0	0	173,000	06/29/2023
3310055852		WETUMPKA	AL		08/31/2023	8.295	51,700	0	0	0	0	0	220,000	06/15/2023
3310055856		GARY	IN		08/31/2023	8.610	5,995	0	0	0	0	0	180,000	05/27/2023
3310055902		MARION	NC		08/31/2023	8.666	33,068	0	0	0	0	0	207,000	06/21/2023
3310055911		ANCHORAGE	AK		08/31/2023	9.016	180,663	0	0	0	0	0	835,000	06/20/2023
3310054956		SAN BERNARDINO	CA		08/31/2023	8.288	170,282	0	0	0	0	0	2,000,000	06/08/2023
3310056994		BALTIMORE	MD		08/31/2023	8.876	36,076	0	0	0	0	0	230,000	06/16/2023
3310056995		DETROIT	MI		08/31/2023	8.596	24,770	0	0	0	0	0	100,000	07/07/2023
3310057071		LINDALE	GA		08/31/2023	8.596	6,418	0	0	0	0	0	235,000	07/16/2023
3310053783		WOODLAND PARK	CO		08/31/2023	8.323	207,107	0	0	0	0	0	1,060,000	02/17/2023
3310054706		PHILADELPHIA	PA		08/31/2023	8.148	66,607	0	0	0	0	0	306,000	05/26/2023
3310054734		CONNERSVILLE	IN		08/31/2023	8.841	1,630	0	0	0	0	0	92,000	06/12/2023
3310055213		MIAMI	FL		08/31/2023	8.953	145,233	0	0	0	0	0	940,000	06/15/2023
3310055237		EAST ORANGE	NJ		08/31/2023	8.841	77,927	0	0	0	0	0	645,000	06/02/2023
3310055248		TULSA	OK		08/31/2023	8.876	27,522	0	0	0	0	0	135,000	06/08/2023
3310057310		ROCHESTER	NY		08/31/2023	9.016	24,948	0	0	0	0	0	90,000	07/06/2023
3310057359		PHILADELPHIA	PA		08/31/2023	8.764	55,440	0	0	0	0	0	502,000	07/06/2023
3310057382		DETROIT	MI		08/31/2023	8.610	19,958	0	0	0	0	0	168,000	07/22/2023
3310057519		KANSAS CITY	MO		08/31/2023	9.016	10,454	0	0	0	0	0	140,000	07/08/2023
3310057576		SAINT JOSEPH	MO		08/31/2023	8.302	23,760	0	0	0	0	0	110,000	08/03/2023
3310057645		DETROIT	MI		08/31/2023	8.771	22,333	0	0	0	0	0	190,000	07/31/2023
3310055311		WICHITA FALLS	TX		08/31/2023	8.673	28,868	0	0	0	0	0	177,000	06/07/2023
3310055315		CHICAGO	IL		08/31/2023	8.876	83,584	0	0	0	0	0	365,000	06/02/2023
3310055337		CHICAGO	IL		08/31/2023	8.750	50,637	0	0	0	0	0	360,000	06/13/2023
3310052423		WILMINGTON	DE		08/31/2023	8.666	20,669	0	0	0	0	0	201,000	06/15/2023
3310052444		MERRILLVILLE	IN		08/31/2023	8.841	18,094	0	0	0	0	0	226,000	03/24/2023
3310056290		PERRIS	CA		08/31/2023	8.533	98,802	0	0	0	0	0	450,000	07/01/2023
3310056472		NEWBURGH	NY		08/31/2023	9.366	80,190	0	0	0	0	0	390,000	07/25/2023
3310056475		PLANO	TX		08/31/2023	8.323	97,654	0	0	0	0	0	460,000	06/29/2023
3310056545		CHESTER	PA		08/31/2023	8.596	27,957	0	0	0	0	0	145,000	06/30/2023
3310056552		BALTIMORE	MD		08/31/2023	7.940	18,228	0	0	0	0	0	120,000	07/17/2023
3310056580		PHILADELPHIA	PA		08/31/2023	8.603	54,757	0	0	0	0	0	270,000	06/28/2023
3310055916		WAINSCOTT	NY		08/31/2023	8.666	849,524	0	0	0	0	0	7,800,000	07/06/2023
3310055971		WEST BABYLON	NY		08/31/2023	8.603	65,934	0	0	0	0	0	453,000	06/14/2023
3310055984		DETROIT	MI		08/31/2023	8.771	21,089	0	0	0	0	0	280,000	06/29/2023
3310055986		AIRMONT	NY		08/31/2023	8.876	135,828	0	0	0	0	0	900,000	06/23/2023
3310056000		GASTONIA	NC		08/31/2023	8.750	39,996	0	0	0	0	0	315,000	06/08/2023
3310054549		MUSKEGON	MI		08/31/2023	7.950	18,632	0	0	0	0	0	168,000	05/31/2023
3310054560		CHICAGO	IL		08/31/2023	8.841	51,106	0	0	0	0	0	240,000	05/18/2023
3310054953		SAINT LOUIS	MO		09/15/2023	9.086	21,107	0	0	0	0	0	123,000	06/30/2023
3310055575		BELLPORT	NY		09/15/2023	8.645	93,207	0	0	0	0	0	490,000	06/24/2023
3310055578		BELLPORT	NY		09/15/2023	8.610	97,090	0	0	0	0	0	490,000	06/23/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310055602		NEWARK	NJ		09/15/2023	9.191	258,588	0	0	0	0	0	1,010,000	08/17/2023
3310056025		FRANKLIN	NY		09/15/2023	9.366	24,948	0	0	0	0	0	170,000	07/27/2023
3310057364		SMYRNA	DE		09/15/2023	8.323	51,219	0	0	0	0	0	515,000	07/21/2023
3310059045		CAIRO	GA		09/15/2023	8.771	45,936	0	0	0	0	0	178,000	08/07/2023
3310059065		BIG SPRING	TX		09/15/2023	9.016	22,201	0	0	0	0	0	129,000	08/14/2023
3310058778		HAVERHILL	MA		09/15/2023	8.673	79,834	0	0	0	0	0	345,000	08/04/2023
3310058797		MEDFORD	NY		09/15/2023	8.771	154,915	0	0	0	0	0	620,000	08/01/2023
3310058811		TERRELL	TX		09/15/2023	9.016	16,234	0	0	0	0	0	194,000	08/03/2023
3310058865		BREWSTER	NY		09/15/2023	8.771	278,154	0	0	0	0	0	1,125,000	07/28/2023
3310058874		WARMINSTER	PA		09/15/2023	8.141	100,643	0	0	0	0	0	425,000	08/09/2023
3310057418		ORLAND PARK	IL		09/15/2023	8.666	96,426	0	0	0	0	0	400,000	07/13/2023
3310057469		LITTLE ROCK	AR		09/15/2023	8.610	31,029	0	0	0	0	0	134,000	07/19/2023
3310057578		WOODMERE	NY		09/15/2023	8.491	133,650	0	0	0	0	0	2,350,000	07/24/2023
3310057625		ATLANTIC CITY	NJ		09/15/2023	9.016	26,849	0	0	0	0	0	97,000	07/24/2023
3310059139		WATERBURY	CT		09/15/2023	8.771	33,660	0	0	0	0	0	390,000	07/27/2023
3310059221		HAMILTON TOWNSHIP	NJ		09/15/2023	8.610	82,467	0	0	0	0	0	352,000	08/10/2023
3310059252		CAMPBELL HALL	NY		09/15/2023	9.016	133,412	0	0	0	0	0	490,000	08/01/2023
3310059289		HAGERSTOWN	MD		09/15/2023	8.771	39,996	0	0	0	0	0	175,000	08/10/2023
3310059300		RUSSELLVILLE	AR		09/15/2023	9.016	19,424	0	0	0	0	0	163,000	08/14/2023
3310059367		LYONS	IL		09/15/2023	8.666	58,305	0	0	0	0	0	400,000	08/10/2023
3310055294		PORTAGE	IN		09/15/2023	8.498	98,031	0	0	0	0	0	387,000	07/23/2023
3310056492		BELLPORT	NY		09/15/2023	8.596	90,108	0	0	0	0	0	490,000	06/29/2023
3310057964		SAN DIEGO	CA		09/15/2023	8.148	328,154	0	0	0	0	0	5,575,000	07/25/2023
3310057972		HEMPSTEAD	NY		09/15/2023	8.141	82,958	0	0	0	0	0	675,000	07/19/2023
3310058035		CHICAGO	IL		09/15/2023	8.610	62,081	0	0	0	0	0	325,000	07/26/2023
3310059591		THOMASVILLE	NC		09/15/2023	8.771	38,815	0	0	0	0	0	195,000	08/16/2023
3310059622		AKRON	OH		09/15/2023	8.617	24,541	0	0	0	0	0	210,000	03/11/2023
3310059662		CONCORD	NC		09/15/2023	9.016	25,245	0	0	0	0	0	263,000	08/16/2023
3310059704		BEAUFORT	SC		09/15/2023	8.610	46,787	0	0	0	0	0	265,000	08/14/2023
3310059768		MIAMI	FL		09/15/2023	8.925	296,471	0	0	0	0	0	1,200,000	08/10/2023
3310059836		EAST HAVEN	CT		09/15/2023	8.610	83,615	0	0	0	0	0	400,000	08/09/2023
3310059873		PHILADELPHIA	PA		09/15/2023	9.366	46,437	0	0	0	0	0	299,000	08/16/2023
3310054319		HUNTINGTON	WV		09/15/2023	9.366	55,252	0	0	0	0	0	400,000	07/12/2023
3310054322		CLOVIS	CA		09/15/2023	7.940	60,214	0	0	0	0	0	500,000	05/26/2023
3310054935		PITTSBURGH	PA		09/15/2023	8.876	14,890	0	0	0	0	0	76,000	06/08/2023
3310057056		NEWARK	NJ		09/15/2023	8.771	135,432	0	0	0	0	0	500,000	08/15/2023
3310058577		CLEVELAND HEIGHTS	OH		09/15/2023	8.925	43,344	0	0	0	0	0	225,000	07/18/2023
3310058744		INDIANAPOLIS	IN		09/15/2023	8.666	53,104	0	0	0	0	0	215,000	08/10/2023
3310058760		BROOKLYN	NY		09/15/2023	8.771	308,880	0	0	0	0	0	1,300,000	07/18/2023
3310058774		CHICAGO	IL		09/15/2023	9.016	66,833	0	0	0	0	0	290,000	08/02/2023
3310055307		EAST ORANGE	NJ		09/15/2023	8.876	130,791	0	0	0	0	0	565,000	05/23/2023
3310058251		NEW FAIRFIELD	CT		09/15/2023	8.925	99,792	0	0	0	0	0	675,000	08/11/2023
3310059992		CHICAGO	IL		09/15/2023	8.771	40,392	0	0	0	0	0	177,000	08/10/2023
3310060091		SPRINGFIELD	MO		09/15/2023	8.771	50,312	0	0	0	0	0	210,000	08/05/2023
3310060117		FRUITLAND PARK	FL		09/15/2023	8.771	53,371	0	0	0	0	0	220,000	08/16/2023
3310060381		PATTERSON	NY		09/15/2023	8.771	93,139	0	0	0	0	0	430,000	08/21/2023
3310049161		CHICAGO	IL		09/15/2023	8.596	131,571	0	0	0	0	0	520,000	03/08/2023
3310053475		HESPERIA	CA		09/15/2023	8.666	92,668	0	0	0	0	0	685,000	06/24/2023
3310053476		HESPERIA	CA		09/15/2023	8.666	90,747	0	0	0	0	0	635,000	06/24/2023
3310053477		HESPERIA	CA		09/15/2023	8.666	76,463	0	0	0	0	0	600,000	05/11/2023
3310051412		JACKSONVILLE	FL		09/15/2023	8.498	31,183	0	0	0	0	0	240,000	04/16/2023
3310050404		CHESTERFIELD	NJ		09/15/2023	8.876	80,495	0	0	0	0	0	330,000	03/06/2023

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310056617		PHILADELPHIA	PA		09/15/2023	8.841	65,795	0	0	0	0	0	345,000	07/05/2023
3310058321		AKRON	OH		09/15/2023	8.610	21,780	0	0	0	0	0	132,000	07/26/2023
3310058373		PHILADELPHIA	PA		09/15/2023	8.771	12,305	0	0	0	0	0	190,000	07/31/2023
3310058558		LONG BRANCH	NJ		09/15/2023	8.141	366,458	0	0	0	0	0	1,322,000	07/31/2023
3310054647		CHICAGO	IL		09/15/2023	8.596	51,941	0	0	0	0	0	350,626	05/03/2023
3310051411		JACKSONVILLE	FL		09/15/2023	8.498	31,183	0	0	0	0	0	240,000	04/24/2023
3310053178		ALBANY	NY		09/15/2023	7.940	383,328	0	0	0	0	0	1,484,000	05/10/2023
3310055253		DAYTON	OH		09/15/2023	8.596	38,046	0	0	0	0	0	253,000	06/12/2023
3310057804		OJAI	CA		09/15/2023	7.690	705,642	0	0	0	0	0	3,900,000	07/25/2023
3310057882		PITTSBURGH	PA		09/15/2023	8.666	28,433	0	0	0	0	0	200,000	07/25/2023
3310057911		CHICAGO	IL		09/15/2023	9.016	25,070	0	0	0	0	0	210,000	07/24/2023
3310059381		HOUSTON	TX		09/15/2023	8.148	40,352	0	0	0	0	0	180,000	08/12/2023
3310059407		WELLESLEY	MA		09/15/2023	8.491	261,360	0	0	0	0	0	4,670,000	08/12/2023
3310059409		ST. LOUIS	MO		09/15/2023	8.771	55,882	0	0	0	0	0	260,000	07/18/2023
3310059411		ST. LOUIS	MO		09/15/2023	8.771	29,106	0	0	0	0	0	260,000	07/18/2023
3310059413		FREEPORT	NY		09/15/2023	7.950	139,689	0	0	0	0	0	614,000	08/09/2023
3310059566		NEWARK	NJ		09/15/2023	9.016	114,305	0	0	0	0	0	505,000	08/10/2023
3310054058		SILO	OK		09/15/2023	8.673	40,882	0	0	0	0	0	451,000	04/03/2023
3310049546		SUFFOLK	VA		10/31/2023	9.366	35,372	0	0	0	0	0	259,000	08/28/2023
3310057037		CHICAGO	IL		10/31/2023	8.323	4,495	0	0	0	0	0	195,000	07/17/2023
3310057107		BROOKLYN	NY		10/06/2023	8.288	174,636	0	0	0	0	0	880,000	06/27/2023
3310057114		COLUMBUS	OH		10/06/2023	8.323	77,665	0	0	0	0	0	410,000	07/12/2023
3310058265		WILDWOOD	NJ		10/31/2023	8.491	304,088	0	0	0	0	0	6,760,000	09/15/2023
3310051852		DETROIT	MI		10/31/2023	8.603	47,018	0	0	0	0	0	315,000	10/02/2023
3310059355		CLEVELAND	OH		10/31/2023	9.016	7,326	0	0	0	0	0	110,000	07/28/2023
3310059382		LEHIGH ACRES	FL		10/31/2023	9.016	78,597	0	0	0	0	0	370,000	05/24/2023
3310060620		CLEVELAND	OH		10/31/2023	9.016	16,470	0	0	0	0	0	118,500	09/18/2023
3310060700		LITTLE SILVER	NJ		10/06/2023	8.148	222,750	0	0	0	0	0	914,000	09/01/2023
3310060705		PHILADELPHIA	PA		10/31/2023	8.323	68,666	0	0	0	0	0	270,000	09/06/2023
3310060713		WHARTON	NJ		10/31/2023	8.771	115,830	0	0	0	0	0	588,000	08/11/2023
3310060773		IRVINGTON	NJ		10/31/2023	8.141	132,660	0	0	0	0	0	692,000	09/07/2023
3310060781		WALLKILL	NY		10/31/2023	9.121	66,126	0	0	0	0	0	565,000	08/13/2023
3310053222		BALTIMORE	MD		10/31/2023	8.750	29,898	0	0	0	0	0	160,000	05/04/2023
3310055455		NEW ORLEANS	LA		10/06/2023	9.359	61,807	0	0	0	0	0	319,000	06/21/2023
3310056451		SYKESVILLE	MD		10/06/2023	8.148	127,591	0	0	0	0	0	571,000	07/21/2023
3310056548		THE BRONX	NY		10/31/2023	7.940	242,352	0	0	0	0	0	1,050,000	06/28/2023
3310057711		EAST CHICAGO	IN		10/06/2023	9.198	26,356	0	0	0	0	0	235,000	07/25/2023
3310053660		COLUMBUS	OH		10/06/2023	8.666	8,712	0	0	0	0	0	335,000	08/28/2023
3310056653		CHICAGO	IL		10/31/2023	8.323	58,820	0	0	0	0	0	218,000	07/13/2023
3310056691		BRADLEY	IL		10/06/2023	8.771	22,216	0	0	0	0	0	140,000	07/12/2023
3310056755		ROCHESTER	NY		10/06/2023	9.016	27,518	0	0	0	0	0	190,000	07/17/2023
3310056878		DETROIT	MI		10/06/2023	8.603	17,652	0	0	0	0	0	394,000	07/06/2023
3310058095		HARRISBURG	PA		10/06/2023	8.610	23,476	0	0	0	0	0	295,000	08/18/2023
3310058107		GAINESVILLE	FL		10/31/2023	8.778	15,642	0	0	0	0	0	292,000	07/10/2023
3310058127		CAPE CORAL	FL		10/06/2023	8.806	10,486	0	0	0	0	0	490,000	07/23/2023
3310058989		EUSTIS	FL		10/06/2023	8.960	47,212	0	0	0	0	0	471,000	07/28/2023
3310059007		INDIANAPOLIS	IN		10/31/2023	8.771	12,870	0	0	0	0	0	190,000	09/18/2023
3310059017		LEHIGH ACRES	FL		10/06/2023	8.960	94,495	0	0	0	0	0	365,000	05/27/2023
3310059874		SOUTH SETAUKET	NY		10/06/2023	8.463	142,560	0	0	0	0	0	578,500	08/16/2023
3310059905		BALTIMORE	MD		10/06/2023	8.666	22,683	0	0	0	0	0	240,000	08/22/2023
3310059921		PALMETTO BAY	FL		10/06/2023	9.121	158,380	0	0	0	0	0	1,300,000	08/18/2023
3310059956		CUMBERLAND	MD		10/31/2023	9.016	32,076	0	0	0	0	0	175,000	08/28/2023

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310059995		LIVINGSTON	NJ		10/06/2023	8.491	267,666	0	0	0	0	0	1,625,000	08/22/2023
3310060004		BALTIMORE	MD		10/06/2023	8.610	51,203	0	0	0	0	0	190,000	09/08/2023
3310060032		EAST MOLINE	IL		10/06/2023	9.016	14,652	0	0	0	0	0	126,000	08/11/2023
3310059098		LARGO	FL		10/06/2023	9.121	67,217	0	0	0	0	0	490,000	08/21/2023
3310059132		CRESSKILL	NJ		10/06/2023	8.666	459,360	0	0	0	0	0	3,850,000	08/10/2023
3310059142		SCOTCH PLAINS	NJ		10/31/2023	9.016	92,563	0	0	0	0	0	873,000	08/22/2023
3310059220		WEST NYACK	NY		10/06/2023	8.302	156,416	0	0	0	0	0	765,000	09/06/2023
3310059232		HASTINGS	NY		10/31/2023	8.148	35,654	0	0	0	0	0	270,000	08/23/2023
3310060275		SAN CLEMENTE	CA		10/06/2023	8.421	626,472	0	0	0	0	0	2,260,000	08/30/2023
3310060278		HIGHLAND PARK	NJ		10/06/2023	8.141	133,709	0	0	0	0	0	490,000	08/28/2023
3310060322		GUN BARREL CITY	TX		10/06/2023	9.016	5,486	0	0	0	0	0	239,000	08/10/2023
3310060380		JACKSONVILLE	FL		10/31/2023	8.666	28,797	0	0	0	0	0	276,000	08/29/2023
3310060404		HOUSTON	TX		10/06/2023	8.498	161,568	0	0	0	0	0	1,975,000	08/25/2023
3310060416		CUMMING	GA		10/31/2023	8.498	55,537	0	0	0	0	0	705,000	09/01/2023
3310060474		PITTSBURGH	PA		10/31/2023	8.771	16,097	0	0	0	0	0	123,000	08/24/2023
3310061474		JERSEY CITY	NJ		10/06/2023	8.323	197,523	0	0	0	0	0	800,000	09/13/2023
3310061485		PITTSBURGH	PA		10/06/2023	8.771	19,997	0	0	0	0	0	186,000	09/12/2023
3310061509		RIVERDALE	GA		10/06/2023	8.141	73,062	0	0	0	0	0	325,000	09/14/2023
3310061526		CHICAGO	IL		10/31/2023	9.016	45,243	0	0	0	0	0	375,000	09/13/2023
3310061529		MONROE	NY		10/31/2023	8.148	296,703	0	0	0	0	0	1,300,000	09/19/2023
3310061568		BALTIMORE	MD		10/06/2023	8.323	49,699	0	0	0	0	0	205,000	09/17/2023
3310061631		TRENTON	NJ		10/31/2023	9.086	47,055	0	0	0	0	0	175,000	09/23/2023
3310056103		BUTTE	MT		10/06/2023	8.498	9,845	0	0	0	0	0	280,000	06/22/2023
3310056196		BROOKHAVEN	NY		10/06/2023	8.295	142,534	0	0	0	0	0	516,000	06/19/2023
3310057441		CHICAGO	IL		10/06/2023	9.086	23,930	0	0	0	0	0	250,000	07/17/2023
3310057520		CHICAGO	IL		10/06/2023	9.016	22,882	0	0	0	0	0	260,000	07/18/2023
3310057525		MACON	GA		10/06/2023	8.666	19,582	0	0	0	0	0	310,000	07/31/2023
3310057545		NORTHBROOK	IL		10/31/2023	8.841	35,719	0	0	0	0	0	1,300,000	09/15/2023
3310053802		SAN DIEGO	CA		10/31/2023	8.302	326,520	0	0	0	0	0	1,630,000	06/13/2023
3310054181		COMMERCE	TX		10/31/2023	8.841	45,471	0	0	0	0	0	242,000	05/30/2023
3310054182		COMMERCE	TX		10/31/2023	8.841	45,584	0	0	0	0	0	242,000	05/30/2023
3310054184		GREENVILLE	TX		10/31/2023	8.841	44,564	0	0	0	0	0	240,000	05/29/2023
3310054187		GREENVILLE	TX		10/31/2023	8.841	46,235	0	0	0	0	0	240,000	05/29/2023
3310055582		CAPE CORAL	FL		10/06/2023	8.498	77,149	0	0	0	0	0	550,000	06/16/2023
3310062113		PHILADELPHIA	PA		10/31/2023	8.771	125,512	0	0	0	0	0	695,000	09/20/2023
3310062114		NORWICH	CT		10/31/2023	8.141	42,590	0	0	0	0	0	280,000	09/28/2023
3310062215		BELLMORE	NY		10/31/2023	8.617	203,148	0	0	0	0	0	1,000,000	09/25/2023
3310062222		PORT CHARLOTTE	FL		10/31/2023	8.806	30,294	0	0	0	0	0	941,000	09/29/2023
3310062376		LOMBARD	IL		10/31/2023	8.666	132,153	0	0	0	0	0	600,000	10/04/2023
3310062395		PHILADELPHIA	PA		10/31/2023	8.981	31,680	0	0	0	0	0	290,000	09/27/2023
3310062440		MILL NECK	NY		10/31/2023	8.771	354,672	0	0	0	0	0	1,550,000	10/02/2023
3310058780		HANNA	IN		10/06/2023	8.666	20,438	0	0	0	0	0	129,000	08/12/2023
3310058799		HAZEL CREST	IL		10/06/2023	8.666	14,850	0	0	0	0	0	180,000	08/08/2023
3310058857		HIGHLAND PARK	MI		10/06/2023	9.366	17,268	0	0	0	0	0	162,000	08/14/2023
3310059712		NYACK	NY		10/06/2023	8.141	177,012	0	0	0	0	0	710,000	08/22/2023
3310059737		DALLAS	TX		10/06/2023	8.806	173,469	0	0	0	0	0	1,743,000	08/21/2023
3310059775		QUEENS	NY		10/06/2023	8.148	181,764	0	0	0	0	0	715,000	08/16/2023
3310059870		OYSTER BAY	NY		10/31/2023	7.950	194,218	0	0	0	0	0	905,000	08/10/2023
3310054710		GAINESVILLE	FL		10/31/2023	8.960	45,454	0	0	0	0	0	378,000	08/14/2023
3310055249		NORTH PORT	FL		10/06/2023	8.316	5,940	0	0	0	0	0	432,000	06/14/2023
3310052024		PORTSMOUTH	VA		10/06/2023	8.596	8,217	0	0	0	0	0	289,000	09/24/2023
3310052554		THE BRONX	NY		10/06/2023	7.940	346,500	0	0	0	0	0	1,250,000	04/25/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310058208		NEW YORK	NY		10/31/2023	8.771	719,334	0	0	0	0	0	3,250,000	07/25/2023
3310058262		CHICAGO	IL		10/06/2023	9.016	46,300	0	0	0	0	0	275,000	07/19/2023
3310059248		NEW CANAAN	CT		10/31/2023	9.121	225,720	0	0	0	0	0	4,220,000	09/13/2023
3310059307		GRAHAM	TX		10/31/2023	9.016	17,969	0	0	0	0	0	125,000	08/11/2023
3310059319		TOMS RIVER	NJ		10/31/2023	8.141	136,620	0	0	0	0	0	610,000	08/22/2023
3310059337		BIRMINGHAM	AL		10/31/2023	9.121	112,604	0	0	0	0	0	1,325,000	08/15/2023
3310057832		ABERDEEN TOWNSHIP	NJ		10/06/2023	8.148	115,117	0	0	0	0	0	459,000	07/20/2023
3310059044		LARGO	FL		10/06/2023	9.121	22,477	0	0	0	0	0	490,000	08/21/2023
3310059096		LARGO	FL		10/06/2023	9.121	67,098	0	0	0	0	0	490,000	08/21/2023
3310059097		LARGO	FL		10/06/2023	9.121	22,477	0	0	0	0	0	490,000	08/21/2023
3310061238		PARAMUS	NJ		10/31/2023	8.960	167,904	0	0	0	0	0	1,850,000	08/08/2023
3310061265		GREENWOOD LAKE	NY		10/06/2023	8.141	63,515	0	0	0	0	0	490,000	08/28/2023
3310061395		KANSAS CITY	MO		10/31/2023	8.771	14,137	0	0	0	0	0	125,000	09/05/2023
3310061403		GARY	IN		10/31/2023	8.771	32,419	0	0	0	0	0	179,000	09/18/2023
3310061435		DECATUR	GA		10/31/2023	8.666	17,820	0	0	0	0	0	312,000	09/18/2023
3310061448		MARKHAM	IL		10/31/2023	8.666	20,394	0	0	0	0	0	185,000	09/19/2023
3310057421		PHILADELPHIA	PA		10/06/2023	8.148	24,354	0	0	0	0	0	310,000	07/18/2023
3310060500		PLYMOUTH	PA		10/06/2023	8.778	54,058	0	0	0	0	0	232,000	08/09/2023
3310060521		HOUSTON	TX		10/31/2023	8.498	163,944	0	0	0	0	0	1,975,000	08/30/2023
3310060547		INDIANAPOLIS	IN		10/06/2023	8.771	40,535	0	0	0	0	0	195,000	08/31/2023
3310060560		BALTIMORE	MD		10/06/2023	8.463	51,322	0	0	0	0	0	200,000	09/07/2023
3310060562		REDDING	CA		10/06/2023	8.323	83,160	0	0	0	0	0	387,000	09/18/2023
3310060575		DETROIT	MI		10/31/2023	8.666	30,849	0	0	0	0	0	134,000	09/14/2023
3310060580		CHICAGO	IL		10/31/2023	8.666	61,808	0	0	0	0	0	310,000	09/19/2023
3310060585		WATERBURY	CT		10/06/2023	8.610	110,682	0	0	0	0	0	415,000	09/01/2023
3310062445		BURBANK	CA		10/31/2023	8.323	233,442	0	0	0	0	0	905,000	10/04/2023
3310062587		AUGUSTA	GA		10/31/2023	9.086	9,544	0	0	0	0	0	175,000	10/06/2023
3310062689		PORTERDALE	GA		10/31/2023	8.141	38,491	0	0	0	0	0	220,000	10/16/2023
3310062715		HOMOSASSA	FL		10/31/2023	8.771	95,337	0	0	0	0	0	437,000	10/04/2023
3310062879		MABLETON	GA		10/31/2023	8.141	59,341	0	0	0	0	0	255,000	10/16/2023
3310062884		NORTH ADAMS	MA		10/31/2023	8.771	18,275	0	0	0	0	0	250,000	09/29/2023
3310063164		THE BRONX	NY		10/31/2023	8.771	849,420	0	0	0	0	0	3,650,000	10/07/2023
3310060071		MIAMI	FL		10/06/2023	8.498	68,027	0	0	0	0	0	630,000	08/09/2023
3310060156		CORAM	NY		10/31/2023	8.652	23,760	0	0	0	0	0	693,500	06/19/2023
3310060162		PERRIS	CA		10/31/2023	8.925	12,474	0	0	0	0	0	465,000	08/31/2023
3310060171		DETROIT	MI		10/31/2023	9.016	37,366	0	0	0	0	0	250,000	08/25/2023
3310060229		BRENTWOOD	NY		10/06/2023	8.463	178,378	0	0	0	0	0	643,500	08/21/2023
3310060233		PITTSBURGH	PA		10/06/2023	8.771	27,914	0	0	0	0	0	156,000	08/20/2023
3310061688		BROOKLYN	NY		10/06/2023	8.463	128,304	0	0	0	0	0	991,500	09/04/2023
3310061705		NEWARK	NJ		10/31/2023	8.141	102,960	0	0	0	0	0	658,000	09/26/2023
3310061785		ST. LOUIS	MO		10/31/2023	9.016	37,413	0	0	0	0	0	225,000	09/18/2023
3310061829		PORT CHARLOTTE	FL		10/31/2023	9.709	54,737	0	0	0	0	0	505,000	09/26/2023
3310061840		SALEM	NJ		10/31/2023	9.051	26,334	0	0	0	0	0	95,000	09/21/2023
3310061963		CORTE MADERA	CA		10/31/2023	8.141	493,416	0	0	0	0	0	1,825,000	09/28/2023
3310062019		ST. PETERSBURG	FL		10/31/2023	8.141	120,117	0	0	0	0	0	466,000	09/29/2023
3310062029		TOMS RIVER	NJ		10/31/2023	8.141	155,608	0	0	0	0	0	600,000	09/29/2023
3310058693		ALBANY	NY		10/31/2023	8.463	32,819	0	0	0	0	0	390,000	07/25/2023
3310058741		SAINT JOHNS	FL		10/06/2023	9.121	7,999	0	0	0	0	0	820,000	08/24/2023
3310058749		SARASOTA	FL		10/06/2023	8.463	122,136	0	0	0	0	0	500,000	08/04/2023
3310058768		CHICAGO	IL		10/06/2023	9.016	76,883	0	0	0	0	0	300,000	08/02/2023
3310059593		MANCHESTER	CT		10/06/2023	8.141	75,834	0	0	0	0	0	290,000	08/16/2023
3310059663		ROCKWOOD	TN		10/06/2023	8.771	14,998	0	0	0	0	0	225,000	08/11/2023

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310054171		DETROIT	MI		10/31/2023	8.841	18,216	0	0	0	0	0	133,000	05/12/2023
3310054613		CHICAGO	IL		10/06/2023	8.603	13,999	0	0	0	0	0	299,000	05/15/2023
3310061012		WATERBURY	CT		10/06/2023	8.610	112,919	0	0	0	0	0	415,000	09/06/2023
3310061031		VALLEY STREAM	NY		10/06/2023	8.463	160,380	0	0	0	0	0	685,000	09/06/2023
3310061046		WASHOUGAL	WA		10/31/2023	9.121	46,060	0	0	0	0	0	1,500,000	07/23/2023
3310061069		CRESTVIEW	FL		10/31/2023	8.673	52,026	0	0	0	0	0	253,000	09/22/2023
3310061097		WINCHENDON	MA		10/31/2023	8.841	38,535	0	0	0	0	0	350,000	09/21/2023
3310061132		GLEN COVE	NY		10/31/2023	8.771	249,480	0	0	0	0	0	950,000	08/24/2023
3310061157		CORAM	NY		10/06/2023	8.148	108,524	0	0	0	0	0	470,000	09/12/2023
3300004631		DEMAREST	NJ		10/10/2023	9.835	484,500	0	0	0	0	0	7,700,000	07/28/2023
3300004634		BROOKLYN	NY		10/10/2023	9.835	300,971	0	0	0	0	0	1,145,000	07/20/2023
3300004640		PARAMUS	NJ		10/10/2023	9.835	226,746	0	0	0	0	0	3,200,000	07/26/2023
3300004679		BROOKLYN	NY		10/10/2023	9.835	536,148	0	0	0	0	0	3,200,000	08/11/2023
3300004684		PITTSBURGH	PA		10/10/2023	10.430	60,853	0	0	0	0	0	545,000	07/26/2023
3300004696		PHILADELPHIA	PA		10/10/2023	9.930	111,920	0	0	0	0	0	365,000	08/29/2023
3300004710		PHILADELPHIA	PA		10/10/2023	9.930	77,520	0	0	0	0	0	850,000	09/12/2023
3300004713		COLONIA	NJ		10/10/2023	9.835	71,706	0	0	0	0	0	1,525,000	09/18/2023
3300004714		NEWARK	NJ		10/10/2023	9.835	174,904	0	0	0	0	0	600,000	08/24/2023
3310050432		NORTH PORT	FL		10/06/2023	9.366	86,281	0	0	0	0	0	582,500	03/22/2023
3310058507		WESTPORT	CT		10/06/2023	9.121	320,625	0	0	0	0	0	4,290,000	09/01/2023
3310059416		ELIZABETH	NJ		10/06/2023	9.086	154,836	0	0	0	0	0	745,000	08/28/2023
3310059436		SCRANTON	PA		10/31/2023	8.771	8,633	0	0	0	0	0	208,000	07/11/2023
3310059505		CLEVELAND	OH		10/06/2023	9.016	64,558	0	0	0	0	0	460,000	08/23/2023
3310059548		LAURELTON	NY		10/31/2023	8.141	131,183	0	0	0	0	0	755,000	08/28/2023
3310059571		BRENTWOOD	NY		10/06/2023	8.463	144,342	0	0	0	0	0	573,500	07/28/2023
3310060797		BAYVILLE	NJ		10/31/2023	8.141	143,798	0	0	0	0	0	660,000	09/07/2023
3310060835		FEEDING HILLS	MA		10/31/2023	9.051	140,156	0	0	0	0	0	575,000	09/06/2023
3310060898		EAST CHICAGO	IN		10/31/2023	9.198	30,104	0	0	0	0	0	165,000	09/16/2023
3310060905		COMMACK	NY		10/31/2023	8.463	224,090	0	0	0	0	0	814,000	09/05/2023
3310060909		WATERBURY	CT		10/31/2023	9.016	47,261	0	0	0	0	0	395,000	08/30/2023
3310060911		HAMILTON	NJ		10/06/2023	9.086	75,339	0	0	0	0	0	448,000	09/15/2023
3310060928		CLEVELAND	OH		10/31/2023	9.541	17,222	0	0	0	0	0	131,000	10/03/2023
3310060969		FORT COLLINS	CO		10/06/2023	8.148	216,620	0	0	0	0	0	910,000	09/12/2023
3310055088		NORTH PORT	FL		10/06/2023	8.316	2,970	0	0	0	0	0	400,000	06/27/2023
3310055097		NORTH PORT	FL		10/06/2023	8.316	5,940	0	0	0	0	0	432,000	06/14/2023
3310055100		NORTH PORT	FL		10/06/2023	8.316	2,376	0	0	0	0	0	416,000	06/14/2023
3310055102		NAPLES	FL		10/06/2023	8.841	38,486	0	0	0	0	0	521,000	06/09/2023
3310055108		NORTH PORT	FL		10/06/2023	8.316	4,752	0	0	0	0	0	400,000	06/26/2023
3310050604		CALABASAS	CA		10/31/2023	7.700	1,029,105	0	0	0	0	0	4,860,000	09/29/2023
3310052459		MIAMI	FL		11/29/2023	8.596	164,498	0	0	0	0	0	620,000	03/23/2023
3310052721		COMMERCE	TX		11/21/2023	8.841	37,981	0	0	0	0	0	240,000	04/23/2023
3310052718		COMMERCE	TX		11/21/2023	8.841	4,752	0	0	0	0	0	240,000	04/24/2023
3310052719		COMMERCE	TX		11/21/2023	8.841	4,752	0	0	0	0	0	240,000	04/23/2023
3310053897		PATERSON	NJ		11/21/2023	8.603	68,508	0	0	0	0	0	600,000	05/17/2023
3310057100		HOMEWOOD	IL		11/21/2023	9.366	38,016	0	0	0	0	0	160,000	08/14/2023
3310059160		LOS ANGELES	CA		11/21/2023	8.925	18,559	0	0	0	0	0	1,825,000	07/31/2023
3310060291		MABANK	TX		11/21/2023	9.016	5,486	0	0	0	0	0	238,000	08/10/2023
3310060323		MABANK	TX		11/29/2023	9.016	50,009	0	0	0	0	0	238,000	08/10/2023
3310052908		HOWELL	NJ		11/21/2023	7.950	101,463	0	0	0	0	0	825,000	05/05/2023
3310056793		TALLAHASSEE	FL		11/21/2023	8.631	14,893	0	0	0	0	0	553,000	07/06/2023
3310062392		CINCINNATI	OH		11/21/2023	8.498	50,510	0	0	0	0	0	265,000	10/05/2023
3310062413		MACON	GA		11/21/2023	8.771	16,340	0	0	0	0	0	133,000	10/18/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310062429		NEW HAVEN	CT		11/21/2023	8.498	115,533	0	0	0	0	0	465,000	10/05/2023
3310062457		ALIQUIPPA	PA		11/21/2023	8.771	33,878	0	0	0	0	0	146,000	10/06/2023
3310062464		CRETE	IL		11/21/2023	8.666	41,282	0	0	0	0	0	300,000	10/07/2023
3310055989		PORT CHARLOTTE	FL		11/29/2023	8.946	29,174	0	0	0	0	0	600,000	06/21/2023
3310057207		HOUSTON	TX		11/21/2023	8.666	40,863	0	0	0	0	0	563,600	07/25/2023
3310057209		HOUSTON	TX		11/21/2023	8.666	40,079	0	0	0	0	0	564,200	07/25/2023
3310057210		HOUSTON	TX		11/29/2023	8.666	40,761	0	0	0	0	0	565,000	07/25/2023
3310057211		HOUSTON	TX		11/29/2023	8.666	42,543	0	0	0	0	0	567,300	07/25/2023
3310058560		CORSICANA	TX		11/21/2023	9.016	5,468	0	0	0	0	0	238,000	08/10/2023
3310061483		DETROIT	MI		11/21/2023	8.771	20,790	0	0	0	0	0	170,000	09/28/2023
3310062888		PHILADELPHIA	PA		11/21/2023	8.925	70,884	0	0	0	0	0	392,000	10/06/2023
3310062892		HEMPSTEAD	NY		11/21/2023	8.463	159,068	0	0	0	0	0	686,000	10/10/2023
3310062909		CHICAGO	IL		11/21/2023	9.121	31,830	0	0	0	0	0	295,000	10/06/2023
3310062933		BALTIMORE	MD		11/21/2023	8.463	25,740	0	0	0	0	0	215,000	10/18/2023
3310062934		PALM SPRINGS	CA		11/21/2023	8.323	348,480	0	0	0	0	0	1,450,000	10/14/2023
3310062935		BALTIMORE	MD		11/21/2023	8.463	39,085	0	0	0	0	0	202,000	10/18/2023
3310062936		BALTIMORE	MD		11/21/2023	8.463	36,749	0	0	0	0	0	205,000	10/18/2023
3310063036		BAYVILLE	NJ		11/21/2023	8.925	71,636	0	0	0	0	0	275,000	09/28/2023
3310059894		PHILADELPHIA	PA		11/21/2023	9.198	9,900	0	0	0	0	0	400,000	09/18/2023
3310059895		MONROE	NY		11/21/2023	8.491	474,072	0	0	0	0	0	3,600,000	08/24/2023
3310061249		AZTEC	NM		11/21/2023	8.666	54,698	0	0	0	0	0	260,000	09/18/2023
3310061296		CHALMETTE	LA		11/29/2023	9.359	12,995	0	0	0	0	0	300,000	09/20/2023
3310062472		VALLEY SPRINGS	CA		11/29/2023	8.673	21,805	0	0	0	0	0	665,000	10/09/2023
3310062527		WINSTON-SALEM	NC		11/29/2023	9.016	21,340	0	0	0	0	0	165,000	10/09/2023
3310062552		CLEVELAND	OH		11/21/2023	9.016	28,512	0	0	0	0	0	256,000	10/20/2023
3310062596		LAKE RONKONKOMA	NY		11/21/2023	8.778	171,370	0	0	0	0	0	680,000	10/03/2023
3310062599		LEHIGH ACRES	FL		11/29/2023	8.960	10,848	0	0	0	0	0	302,000	10/09/2023
3310062600		LEHIGH ACRES	FL		11/29/2023	8.925	3,960	0	0	0	0	0	302,000	10/09/2023
3310063914		NEWARK	NJ		11/21/2023	8.610	155,747	0	0	0	0	0	640,000	10/26/2023
3310063989		DAYTON	OH		11/29/2023	9.016	20,354	0	0	0	0	0	200,000	11/01/2023
3310064011		UMATILLA	FL		11/21/2023	8.141	85,932	0	0	0	0	0	310,000	09/26/2023
3310064028		BROOKLYN	NY		11/21/2023	8.141	463,320	0	0	0	0	0	2,500,000	10/27/2023
3310064128		COLUMBUS	GA		11/29/2023	9.359	19,354	0	0	0	0	0	202,000	11/03/2023
3310064167		KANSAS CITY	MO		11/29/2023	8.666	12,102	0	0	0	0	0	152,000	07/19/2023
3310064173		FAYETTEVILLE	GA		11/21/2023	8.141	80,190	0	0	0	0	0	368,000	11/01/2023
3310063710		VICKSBURG	MS		11/29/2023	9.016	13,662	0	0	0	0	0	148,000	10/16/2023
3310063712		HEMPSTEAD	NY		11/21/2023	8.141	139,986	0	0	0	0	0	605,000	10/16/2023
3310063736		JACKSONVILLE	FL		11/21/2023	8.141	27,815	0	0	0	0	0	170,000	10/26/2023
3310063740		BOCA RATON	FL		11/21/2023	8.778	209,437	0	0	0	0	0	772,000	09/14/2023
3310063783		BALTIMORE	MD		11/21/2023	8.463	36,887	0	0	0	0	0	230,000	10/31/2023
3310063909		ST. PETERSBURG	FL		11/29/2023	8.617	665,280	0	0	0	0	0	3,500,000	07/31/2023
3310060626		GAINESVILLE	GA		11/29/2023	8.673	99,507	0	0	0	0	0	700,000	09/05/2023
3310060632		CHESTER	NY		11/21/2023	9.016	116,820	0	0	0	0	0	535,000	09/05/2023
3310062017		LUFKIN	TX		11/21/2023	9.016	46,134	0	0	0	0	0	180,000	10/06/2023
3310062022		NEW BRITAIN	CT		11/21/2023	8.141	73,260	0	0	0	0	0	405,000	09/25/2023
3310062077		CAROLINA SHORES	NC		11/29/2023	9.275	16,689	0	0	0	0	0	294,000	10/02/2023
3310063393		LAUDERHILL	FL		11/21/2023	8.141	150,401	0	0	0	0	0	600,000	10/26/2023
3310063406		SAINT JAMES	NY		11/21/2023	8.617	217,404	0	0	0	0	0	810,000	08/10/2023
3310063428		MOLINE	IL		11/21/2023	8.666	42,966	0	0	0	0	0	155,000	10/20/2023
3310063459		DETROIT	MI		11/21/2023	8.666	27,327	0	0	0	0	0	115,000	10/24/2023
3310063465		SAN BERNARDINO	CA		11/21/2023	8.428	161,568	0	0	0	0	0	660,000	10/20/2023
3310063487		NORTH LAS VEGAS	NV		11/21/2023	8.148	103,664	0	0	0	0	0	412,000	10/20/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310063520		STREATOR	IL		11/29/2023	8.666	10,901	0	0	0	0	0	112,000	10/27/2023
3310059378		LEHIGH ACRES	FL		11/29/2023	8.960	48,530	0	0	0	0	0	360,000	05/24/2023
3310061854		MONROE	NY		11/21/2023	8.491	219,729	0	0	0	0	0	3,400,000	09/06/2023
3310061872		ARDMORE	OK		11/29/2023	8.771	634	0	0	0	0	0	220,000	10/04/2023
3310061907		WATERBURY	CT		11/21/2023	8.610	105,415	0	0	0	0	0	410,000	10/19/2023
3310062009		CHICAGO	IL		11/21/2023	9.016	38,513	0	0	0	0	0	450,000	09/26/2023
3310062016		MICHIGAN CITY	IN		11/21/2023	8.925	115,271	0	0	0	0	0	500,000	09/12/2023
3310063236		MAPLEWOOD	NJ		11/21/2023	8.925	158,242	0	0	0	0	0	665,000	10/12/2023
3310063240		NORTH BELLMORE	NY		11/21/2023	8.463	182,813	0	0	0	0	0	659,500	09/20/2023
3310063263		SAN FRANCISCO	CA		11/21/2023	8.323	427,680	0	0	0	0	0	3,000,000	10/20/2023
3310063278		PHILADELPHIA	PA		11/29/2023	8.778	38,737	0	0	0	0	0	275,000	10/20/2023
3310063305		WASHINGTON	DC		11/21/2023	8.141	133,749	0	0	0	0	0	670,000	10/31/2023
3310063347		CLEVELAND	OH		11/21/2023	9.016	12,870	0	0	0	0	0	125,000	10/23/2023
3310063355		MACON	GA		11/21/2023	8.771	17,240	0	0	0	0	0	223,000	10/10/2023
3310063369		NORTH ATTLEBOROUGH	MA		11/21/2023	8.925	85,318	0	0	0	0	0	413,000	10/23/2023
3310059150		LOS ANGELES	CA		11/21/2023	8.925	29,699	0	0	0	0	0	1,875,000	07/31/2023
3310060057		FRANKSTON	TX		11/21/2023	9.016	32,479	0	0	0	0	0	240,000	08/10/2023
3310060070		GREENBRIER	TN		11/21/2023	9.275	67,007	0	0	0	0	0	730,000	08/14/2023
3310061462		CHESTERTOWN	MD		11/21/2023	8.981	56,885	0	0	0	0	0	285,000	09/19/2023
3310061463		PATERSON	NJ		11/21/2023	8.925	129,938	0	0	0	0	0	502,000	09/08/2023
3310064187		CAPE CORAL	FL		11/29/2023	8.960	28,903	0	0	0	0	0	575,000	09/13/2023
3300004649		CRESSKILL	NJ		11/27/2023	9.615	277,182	0	0	0	0	0	1,700,000	08/13/2023
3300004683		RAHWAY	NJ		11/27/2023	9.695	60,562	0	0	0	0	0	750,000	09/20/2023
3300004686		MATAWAN	NJ		11/27/2023	9.615	254,362	0	0	0	0	0	755,000	09/18/2023
3310062727		LEHIGH ACRES	FL		11/29/2023	8.960	45,550	0	0	0	0	0	377,000	10/10/2023
3310062741		PHILADELPHIA	PA		11/21/2023	8.771	25,258	0	0	0	0	0	201,000	10/09/2023
3310062773		PHILADELPHIA	PA		11/21/2023	8.771	7,920	0	0	0	0	0	253,000	10/09/2023
3310062793		WATERTOWN	CT		11/21/2023	9.016	51,124	0	0	0	0	0	310,000	10/23/2023
3310064195		CAPE CORAL	FL		11/29/2023	8.960	16,872	0	0	0	0	0	575,000	09/21/2023
3310064205		FREEPORT	NY		11/29/2023	8.617	1,461,200	0	0	0	0	0	7,065,000	10/18/2023
3310064227		YORK	PA		11/29/2023	9.275	27,978	0	0	0	0	0	570,600	11/08/2023
3310064286		SCOTTSDALE	AZ		11/21/2023	8.498	277,992	0	0	0	0	0	1,080,000	09/18/2023
3310064295		MEMPHIS	TN		11/29/2023	8.778	15,246	0	0	0	0	0	124,000	11/02/2023
3310064296		MEMPHIS	TN		11/29/2023	8.778	19,533	0	0	0	0	0	138,000	11/02/2023
3310064604		FULLERTON	CA		11/21/2023	8.428	201,346	0	0	0	0	0	870,000	11/04/2023
3310048854		STARKVILLE	MS		11/21/2023	8.498	2,285	0	0	0	0	0	322,000	05/19/2023
3310051260		CHICAGO	IL		11/21/2023	8.806	17,326	0	0	0	0	0	300,000	10/19/2023
3310053518		NORTH LITTLE ROCK	AR		11/21/2023	9.016	14,355	0	0	0	0	0	124,000	09/14/2023
3310055980		PORT CHARLOTTE	FL		11/29/2023	8.946	29,505	0	0	0	0	0	685,000	06/21/2023
3310059318		NEW ORLEANS	LA		11/21/2023	8.673	48,377	0	0	0	0	0	1,655,000	08/10/2023
3310060325		MABANK	TX		11/29/2023	9.016	49,653	0	0	0	0	0	238,000	08/10/2023
3310060335		FRANKSTON	TX		11/21/2023	9.016	34,059	0	0	0	0	0	240,000	08/10/2023
3310060421		DESERT HOT SPRINGS	CA		11/21/2023	8.323	60,244	0	0	0	0	0	1,065,000	08/31/2023
3310060471		ROTONDA WEST	FL		11/21/2023	8.960	44,428	0	0	0	0	0	340,000	09/05/2023
3310061581		NEPTUNE	NJ		11/21/2023	8.673	111,842	0	0	0	0	0	470,000	09/21/2023
3310061644		PHILADELPHIA	PA		11/21/2023	8.617	17,147	0	0	0	0	0	195,000	09/28/2023
3310061730		PHILADELPHIA	PA		11/21/2023	9.016	26,781	0	0	0	0	0	155,000	10/05/2023
3310063038		BAYVILLE	NJ		11/21/2023	8.925	62,370	0	0	0	0	0	248,000	09/28/2023
3310063049		EAST MOLINE	IL		11/29/2023	8.666	39,828	0	0	0	0	0	170,000	10/19/2023
3310063055		FALMOUTH	MA		11/29/2023	8.925	679,140	0	0	0	0	0	2,450,000	10/18/2023
3310063125		SELDEN	NY		11/21/2023	8.778	119,038	0	0	0	0	0	544,000	10/11/2023
3310063183		MASSAPEQUA	NY		11/21/2023	8.463	162,657	0	0	0	0	0	608,000	10/10/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310063198		OXNARD	CA		11/21/2023	8.323	343,926	0	0	0	0	0	1,280,000	10/19/2023
3310063224		PHILADELPHIA	PA		11/21/2023	8.778	50,304	0	0	0	0	0	365,000	10/20/2023
3310062303		KINGSTON	NY		11/21/2023	8.778	65,934	0	0	0	0	0	390,000	10/03/2023
3310062310		PHILADELPHIA	PA		11/21/2023	8.778	54,767	0	0	0	0	0	267,000	10/02/2023
3310062340		WEST PALM BEACH	FL		11/21/2023	8.771	1,188	0	0	0	0	0	540,000	10/04/2023
3310062359		CHICAGO	IL		11/21/2023	9.016	44,314	0	0	0	0	0	370,000	10/07/2023
3310063527		NEW HYDE PARK	NY		11/21/2023	8.617	167,864	0	0	0	0	0	794,000	10/04/2023
3310063562		TRENTON	NJ		11/21/2023	8.463	44,154	0	0	0	0	0	205,000	10/25/2023
3310063563		LOUISVILLE	KY		11/29/2023	9.366	14,256	0	0	0	0	0	175,000	10/24/2023
3310063564		ALTOONA	PA		11/29/2023	9.366	20,422	0	0	0	0	0	180,000	10/23/2023
3310063586		MONROE	NY		11/21/2023	8.141	104,603	0	0	0	0	0	500,000	10/30/2023
3310063647		MONTEBELLO	NY		11/21/2023	8.771	153,252	0	0	0	0	0	750,000	10/16/2023
3310063672		UNIONDALE	NY		11/21/2023	8.463	164,300	0	0	0	0	0	673,500	10/18/2023
3300004690		SPRING VALLEY	NY		11/27/2023	9.720	151,648	0	0	0	0	0	3,000,000	09/11/2023
3300004707		LITTLE ROCK	AR		11/27/2023	9.695	1,695,750	0	0	0	0	0	6,000,000	09/12/2023
3300004716		PATERSON	NJ		11/27/2023	9.820	100,824	0	0	0	0	0	425,000	09/19/2023
3300004726		SOUTH EUCLID	OH		11/27/2023	9.695	75,582	0	0	0	0	0	223,000	09/26/2023
3300004743		LAKE VILLA	IL		11/27/2023	9.820	78,974	0	0	0	0	0	345,000	10/06/2023
3310063820		GRANBY	CO		12/28/2023	8.771	37,313	0	0	0	0	0	1,115,000	10/26/2023
3310063864		TOMS RIVER	NJ		12/07/2023	8.610	112,290	0	0	0	0	0	515,000	10/23/2023
3310063876		PHILADELPHIA	PA		12/28/2023	9.016	11,880	0	0	0	0	0	255,000	10/30/2023
3310066115		LOWELL	MA		12/28/2023	8.981	194,832	0	0	0	0	0	818,000	12/04/2023
3310066214		HELENDALE	CA		12/28/2023	8.428	82,368	0	0	0	0	0	360,000	12/05/2023
3310066232		PARADISE VALLEY	AZ		12/22/2023	8.148	743,985	0	0	0	0	0	5,700,000	12/01/2023
3310066268		BROOKLYN	NY		12/28/2023	8.610	356,400	0	0	0	0	0	1,600,000	12/08/2023
3310066381		NEWARK	NJ		12/28/2023	8.323	131,574	0	0	0	0	0	610,000	12/01/2023
3310066407		MONTCLAIR	NJ		12/28/2023	8.610	613,127	0	0	0	0	0	3,115,000	11/29/2023
3310066460		PATCHOGUE	NY		12/28/2023	8.617	76,032	0	0	0	0	0	505,000	11/30/2023
3310066523		HOWARD BEACH	NY		12/28/2023	8.148	346,500	0	0	0	0	0	1,250,000	11/28/2023
3310061101		NASHVILLE	TN		12/22/2023	8.498	120,983	0	0	0	0	0	2,280,000	09/28/2023
3310061128		ANCHORAGE	AK		12/22/2023	9.016	59,745	0	0	0	0	0	845,000	09/12/2023
3310062383		LIVINGSTON	NJ		12/22/2023	9.121	149,688	0	0	0	0	0	1,600,000	09/08/2023
3310057259		MORRISTOWN	NJ		12/07/2023	8.771	153,608	0	0	0	0	0	678,000	06/30/2023
3310059640		CHICAGO	IL		12/28/2023	9.366	160,875	0	0	0	0	0	1,000,000	08/31/2023
3310063503		OCEAN CITY	NJ		12/22/2023	8.323	1,363,230	0	0	0	0	0	5,499,900	10/31/2023
3310065185		PITTSBURGH	PA		12/28/2023	8.771	11,058	0	0	0	0	0	164,000	11/10/2023
3310065207		MONROE	NY		12/22/2023	8.491	85,932	0	0	0	0	0	2,700,000	11/22/2023
3310065248		SULLIVAN'S ISLAND	SC		12/22/2023	8.981	891,000	0	0	0	0	0	4,100,000	11/14/2023
3310065305		LYNWOOD	IL		12/28/2023	8.610	48,470	0	0	0	0	0	258,000	11/20/2023
3310065380		AKRON	OH		12/28/2023	8.841	9,979	0	0	0	0	0	130,500	11/17/2023
3310065465		CHICAGO	IL		12/28/2023	8.666	18,414	0	0	0	0	0	250,000	11/18/2023
3310065468		JERSEY CITY	NJ		12/28/2023	8.498	95,040	0	0	0	0	0	730,000	11/20/2023
3310065563		AIKEN	SC		12/28/2023	8.666	15,330	0	0	0	0	0	144,000	11/26/2023
3310060535		FLOWERY BRANCH	GA		12/22/2023	8.673	79,992	0	0	0	0	0	600,000	09/05/2023
3310062433		STATEN ISLAND	NY		12/07/2023	9.016	158,073	0	0	0	0	0	800,000	10/30/2023
3310063356		BRONX	NY		12/07/2023	8.148	160,380	0	0	0	0	0	800,000	10/21/2023
3310061643		YONKERS	NY		12/07/2023	8.498	131,868	0	0	0	0	0	750,000	09/20/2023
3310062732		CLIFTON	NJ		12/07/2023	8.771	153,252	0	0	0	0	0	677,000	09/28/2023
3310063975		ORANGE	TX		12/28/2023	9.051	16,850	0	0	0	0	0	112,000	11/02/2023
3310063982		UNIONDALE	NY		12/07/2023	8.666	160,380	0	0	0	0	0	630,000	11/03/2023
3310063674		PEMBERTON	NJ		12/07/2023	8.148	84,695	0	0	0	0	0	335,000	10/27/2023
3310065649		HILLSIDE	NJ		12/28/2023	8.771	121,176	0	0	0	0	0	540,000	11/09/2023

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310065744		JACKSONVILLE	FL		12/22/2023	8.141	19,404	0	0	0	0	0	180,000	11/16/2023
3310065813		FORT WASHINGTON	MD		12/28/2023	9.016	66,528	0	0	0	0	0	335,000	12/04/2023
3310065924		MILLBURN	NJ		12/28/2023	8.932	233,442	0	0	0	0	0	1,620,000	11/21/2023
3310065938		DETROIT	MI		12/28/2023	9.016	9,900	0	0	0	0	0	126,000	11/24/2023
3310066009		MASPETH	NY		12/28/2023	8.617	182,221	0	0	0	0	0	950,000	11/15/2023
3310066057		WILMINGTON	NC		12/28/2023	8.323	68,112	0	0	0	0	0	325,000	12/05/2023
3310066105		FORT MYERS BEACH	FL		12/28/2023	8.610	609,840	0	0	0	0	0	2,200,000	11/12/2023
3310066559		CLEVELAND	TX		12/28/2023	8.771	30,196	0	0	0	0	0	302,000	12/06/2023
3310066869		KIAWAH ISLAND	SC		12/28/2023	8.925	475,200	0	0	0	0	0	1,800,000	12/11/2023
3310067177		SELDEN	NY		12/28/2023	8.841	139,689	0	0	0	0	0	625,000	12/08/2023
3310054793		NEW ROCHELLE	NY		12/07/2023	8.596	253,935	0	0	0	0	0	1,050,000	06/06/2023
3310059092		GROVE CITY	OH		12/07/2023	9.198	29,302	0	0	0	0	0	277,000	10/12/2023
3300004692		BRONX	NY		12/28/2023	9.465	1,164,762	0	0	0	0	0	15,800,000	09/04/2023
3300004718		UNION CITY	NJ		12/28/2023	9.515	99,579	0	0	0	0	0	1,125,000	10/23/2023
3300004723		HASBROUCK HEIGHTS	NJ		12/28/2023	9.390	356,413	0	0	0	0	0	3,600,000	09/29/2023
3310062049		BALTIMORE	MD		12/22/2023	8.148	6,979	0	0	0	0	0	330,000	10/03/2023
3310062951		CHICAGO	IL		12/22/2023	8.498	119,015	0	0	0	0	0	1,250,000	10/29/2023
3310063087		HAMBURG	NY		12/28/2023	8.610	43,758	0	0	0	0	0	245,000	11/06/2023
3310063120		ST. PETERSBURG	FL		12/22/2023	8.806	261,051	0	0	0	0	0	3,804,000	10/19/2023
3310064300		DALLAS	TX		12/22/2023	8.806	90,687	0	0	0	0	0	1,734,000	11/02/2023
3310064468		TRENTON	NJ		12/07/2023	8.498	15,206	0	0	0	0	0	210,000	11/07/2023
3310064532		PHILADELPHIA	PA		12/07/2023	8.771	89,199	0	0	0	0	0	700,000	10/17/2023
3310064743		WYANDANCH	NY		12/28/2023	8.771	71,280	0	0	0	0	0	425,000	10/25/2023
3310058185		SAINT JAMES	NY		12/28/2023	8.463	153,450	0	0	0	0	0	2,300,000	07/12/2023
3310060279		HILLSDALE	NJ		12/22/2023	9.275	81,169	0	0	0	0	0	875,000	10/23/2023
3310060880		PHILADELPHIA	PA		12/07/2023	8.778	25,720	0	0	0	0	0	680,000	09/11/2023
3310061904		MONROE	NY		12/22/2023	8.491	143,748	0	0	0	0	0	3,400,000	09/06/2023
3310061974		KATY	TX		12/22/2023	9.464	61,568	0	0	0	0	0	380,000	10/06/2023
3310062012		CARROLLTON	GA		12/07/2023	8.428	2,168,753	0	0	0	0	0	8,600,000	10/19/2023
3310061787		BELMONT	CA		12/22/2023	8.771	310,921	0	0	0	0	0	3,450,000	09/26/2023
3310062898		CHICAGO	IL		12/07/2023	8.666	25,344	0	0	0	0	0	250,000	10/18/2023
3310062930		BROOKLYN	NY		12/22/2023	8.498	906,840	0	0	0	0	0	5,610,000	10/11/2023
3300004725		BROOKLYN	NY		12/28/2023	9.640	216,281	0	0	0	0	0	5,600,000	09/27/2023
3300004749		HACKENSACK	NJ		12/28/2023	9.390	355,962	0	0	0	0	0	1,296,000	10/17/2023
3300004759		PANAMA CITY BEACH	FL		12/28/2023	9.390	111,745	0	0	0	0	0	500,000	10/17/2023
3310062330		PARSIPPANY	NJ		12/07/2023	8.771	133,650	0	0	0	0	0	860,000	09/14/2023
3310063142		CAPE CORAL	FL		12/22/2023	8.498	94,507	0	0	0	0	0	640,000	10/18/2023
3310063245		PHILADELPHIA	PA		12/07/2023	9.366	20,079	0	0	0	0	0	335,000	11/07/2023
3310063404		LYONS	IL		12/22/2023	8.610	36,992	0	0	0	0	0	380,000	10/23/2023
3310063411		PORT CHESTER	NY		12/22/2023	8.960	49,500	0	0	0	0	0	1,150,000	10/08/2023
3310063412		BALDWIN	NY		12/07/2023	8.141	186,635	0	0	0	0	0	750,000	10/25/2023
3310063447		PORT CHESTER	NY		12/22/2023	8.960	49,500	0	0	0	0	0	1,150,000	10/08/2023
3310064197		COLUMBUS	OH		12/28/2023	8.981	24,116	0	0	0	0	0	370,000	11/02/2023
3310064200		WEST BABYLON	NY		12/07/2023	8.778	153,252	0	0	0	0	0	626,000	10/30/2023
3310064204		FREEPORT	NY		12/07/2023	8.617	924,264	0	0	0	0	0	9,860,000	10/17/2023
3310064226		SALINE	MI		12/28/2023	9.366	57,623	0	0	0	0	0	511,000	11/02/2023
3310064269		EDISON	NJ		12/22/2023	8.841	81,972	0	0	0	0	0	935,000	09/06/2023
3310064029		CINCINNATI	OH		12/22/2023	8.323	42,075	0	0	0	0	0	455,000	10/31/2023
3310064048		CROMWELL	CT		12/28/2023	8.610	62,964	0	0	0	0	0	270,000	11/01/2023
3310064160		MENLO PARK	CA		12/28/2023	8.148	942,480	0	0	0	0	0	3,400,000	11/06/2023
3310064813		CHICAGO	IL		12/22/2023	8.141	11,880	0	0	0	0	0	450,000	09/25/2023
3310064850		BELLEFONTAINE	OH		12/28/2023	8.666	9,722	0	0	0	0	0	205,000	11/13/2023

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3310064906		LIZELLA	GA		12/07/2023	8.141	59,162	0	0	0	0	0	300,000	11/12/2023
3310064944		MALIBU	CA		12/22/2023	8.323	1,088,797	0	0	0	0	0	4,230,000	10/30/2023
3310064965		OAK RIDGE	NJ		12/28/2023	8.771	59,697	0	0	0	0	0	750,000	11/07/2023
3310064970		INDIANAPOLIS	IN		12/28/2023	9.086	15,225	0	0	0	0	0	155,500	11/11/2023
3310065052		DECATUR	GA		12/22/2023	8.141	146,837	0	0	0	0	0	795,000	11/18/2023
3310065123		SPRING LAKE	NJ		12/22/2023	8.148	990,000	0	0	0	0	0	6,500,000	11/15/2023
3310062591		BRENTWOOD	NY		12/28/2023	8.463	146,480	0	0	0	0	0	592,000	10/01/2023
100044991		DAYTON	OH		11/19/2020	3.250	46,783	0	106	0	0	0	106,400	01/01/2005
100044992		IONE	CA		11/19/2020	4.740	165,008	0	(876)	0	0	0	261,250	12/01/2003
100044993		BELTON	SC		11/19/2020	4.000	401,872	0	86	0	0	0	507,300	08/01/2004
100044994		LAWRENCEVILLE	GA		11/19/2020	5.000	88,751	0	(15)	0	0	0	220,432	07/31/2020
100044997		MIDLOTHIAN	VA		11/19/2020	4.270	126,161	0	(387)	0	0	0	292,892	07/31/2020
100044998		BOONE	NC		11/19/2020	3.500	91,990	0	691	0	0	0	213,750	11/29/2004
100045001		FARMINGTON	NM		11/19/2020	4.500	70,748	0	(392)	0	0	0	152,000	04/12/2020
100045004		JAMUL	CA		11/19/2020	4.000	413,763	0	503	0	0	0	774,250	04/10/2020
100045005		WILMINGTON	DE		11/19/2020	4.875	50,648	0	(411)	0	0	0	142,500	11/01/2003
100045009		MONROE	MI		11/19/2020	5.000	65,271	0	(468)	0	0	0	160,550	11/01/2003
100045010		COLUMBUS	OH		11/19/2020	5.125	51,512	0	201	0	0	0	124,450	05/01/2004
100045014		CAPE CORAL	FL		11/19/2020	2.138	96,259	0	775	0	0	0	214,700	04/01/2005
100045020		LITHIA SPRINGS	GA		11/19/2020	2.000	86,937	0	639	0	0	0	205,105	04/13/2020
100045021		PAULS VALLEY	OK		11/19/2020	8.250	52,534	0	4	0	0	0	111,625	09/25/2003
100045022		THEODORE	AL		11/19/2020	6.875	72,884	0	(757)	0	0	0	104,725	11/01/2004
100045023		OMAHA	NE		11/19/2020	4.750	40,605	0	(275)	0	0	0	146,300	11/01/2002
100045024		LAMBERTVILLE	MI		11/19/2020	3.250	90,752	0	66	0	0	0	165,859	07/31/2020
100045027		PORT SAINT LUCIE	FL		11/19/2020	3.250	68,418	0	531	0	0	0	156,894	12/01/2003
100045028		BRUNSWICK	OH		11/19/2020	5.000	61,561	0	1,055	0	0	0	133,000	01/01/2005
100045031		FREDERICKSBURG	VA		11/19/2020	4.500	210,749	0	122	0	0	0	338,407	12/01/2004
100045035		PHOENIX	AZ		11/19/2020	4.000	160,443	0	(236)	0	0	0	308,750	01/28/2020
100045037		PASADENA	CA		11/19/2020	2.000	251,521	0	3,078	0	0	0	941,830	07/01/2003
100045039		HOUSTON	TX		11/19/2020	3.250	86,955	0	368	0	0	0	191,328	06/01/2001
100045040		ALBUQUERQUE	NM		11/19/2020	3.500	100,616	0	1	0	0	0	176,449	03/01/2004
100045041		BETHLEHEM	PA		11/19/2020	3.875	111,050	0	(205)	0	0	0	185,250	04/10/2020
100045747		PENN VALLEY	CA		11/25/2020	5.000	274,303	0	(1,162)	0	0	0	407,550	08/01/2006
100045748		EFFINGHAM	SC		11/25/2020	3.625	80,201	0	121	0	0	0	156,750	07/01/2006
100045752		RANCHO CORDOVA	CA		11/25/2020	6.000	171,255	0	(412)	0	0	0	380,000	10/01/2002
100045754		GRETNA	VA		11/25/2020	3.910	7,833	0	111	0	0	0	55,793	04/02/2001
100045755		MEMPHIS	TN		11/25/2020	4.625	98,458	0	24	0	0	0	110,200	06/01/2006
100045760		SLIDELL	LA		11/25/2020	4.000	269,630	0	530	0	0	0	306,850	09/01/2006
100045763		GREENBRIER	AR		11/25/2020	7.750	44,702	0	(829)	0	0	0	94,672	12/01/2002
100045764		RIDGEFIELD PARK	NJ		11/25/2020	4.000	289,931	0	342	0	0	0	313,500	09/01/2006
100045769		EDINBURG	VA		11/25/2020	7.000	169,505	0	(731)	0	0	0	142,500	04/01/2008
100045770		MIDDLETOWN	OH		11/25/2020	4.000	94,359	0	292	0	0	0	117,800	04/01/2003
100045772		ALLENTOWN	PA		11/25/2020	4.250	53,401	0	(19)	0	0	0	94,763	04/01/2003
100045773		MADISONVILLE	KY		11/25/2020	6.000	80,018	0	755	0	0	0	133,000	05/01/2007
100045776		SHENANDOAH	PA		11/25/2020	1.172	14,428	0	800	0	0	0	20,758	03/26/2005
100045777		PIKE RD	AL		11/25/2020	11.210	31,921	0	(22)	0	0	0	29,783	08/31/2020
100045778		RINCON	GA		11/25/2020	3.750	135,785	0	(182)	0	0	0	375,000	10/01/2012
100045780		MIDDLETOWN	MD		11/25/2020	3.375	155,049	0	98	0	0	0	399,000	10/01/2005
100045781		WINNETKA	CA		11/25/2020	3.000	360,507	0	3,422	0	0	0	715,000	09/01/2006
100045783		HARRISBURG	NC		11/25/2020	4.875	251,693	0	(740)	0	0	0	366,700	12/01/2014
100045785		SPRING	TX		11/25/2020	4.000	145,158	0	(147)	0	0	0	267,900	11/01/2008
100045786		RUBY	SC		11/25/2020	6.518	43,309	0	(42)	0	0	0	63,175	08/31/2020

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100045791		LAKESIDE	CA		11/25/2020	3.875	258,468	0	(328)	0	0	0	489,250	05/01/2008
100045794		SAINT LOUIS	MO		11/25/2020	11.625	36,931	0	(664)	0	0	0	75,810	08/01/2000
100046451		HERSEY	MI		11/25/2020	4.125	27,291	0	(101)	0	0	0	67,688	04/01/2001
100046452		JOHNSTOWN	PA		11/25/2020	5.000	25,498	0	26	0	0	0	36,100	12/15/2001
100046458		PITTSFIELD	MA		11/25/2020	7.000	109,401	0	(194)	0	0	0	171,000	12/01/2006
100046460		GALVESTON	TX		11/25/2020	2.000	79,674	0	465	0	0	0	228,561	05/01/2006
100046461		PALM HARBOR	FL		11/25/2020	8.775	201,124	0	(323)	0	0	0	197,600	08/01/2006
100046462		BURBANK	CA		11/25/2020	3.000	33,969	0	120	0	0	0	950,000	07/01/2001
100046465		COLUMBIA	SC		11/25/2020	7.980	49,912	0	(944)	0	0	0	56,858	06/24/2000
100046466		TOLEDO	OH		11/25/2020	5.436	22,546	0	61	0	0	0	40,000	11/15/2007
100046469		PHOENIX	AZ		11/25/2020	4.875	202,438	0	(744)	0	0	0	337,250	09/01/2006
100046472		ROCKMART	GA		11/25/2020	4.375	112,993	0	1,269	0	0	0	133,950	09/17/2007
100046476		THOUSAND OAKS	CA		11/25/2020	3.750	471,729	0	(2,241)	0	0	0	688,750	09/01/2006
100046478		SAN DIEGO	CA		11/25/2020	4.125	310,869	0	(1,181)	0	0	0	422,750	06/01/2006
100046482		DEKALB	IL		11/25/2020	7.000	76,956	0	93	0	0	0	100,700	05/01/2007
100046483		PATASKALA	OH		11/25/2020	3.625	150,671	0	(66)	0	0	0	296,400	12/01/2005
100046486		ALSIP	IL		11/25/2020	2.959	103,944	0	285	0	0	0	166,250	07/01/2007
100046487		HOUSTON	TX		11/25/2020	4.000	88,858	0	(123)	0	0	0	160,550	11/01/2003
100046488		PORTLAND	OR		11/25/2020	4.125	183,568	0	(270)	0	0	0	300,200	08/31/2020
100046490		WEST HAMPSTEAD	NY		11/25/2020	4.500	274,601	0	(469)	0	0	0	498,750	05/01/2008
100046493		SCRANTON	PA		11/25/2020	4.125	79,033	0	290	0	0	0	72,200	09/01/2007
100046494		POTTSTOWN	PA		11/25/2020	4.625	375,111	0	(788)	0	0	0	541,500	11/01/2007
100046498		REDDICK	FL		11/25/2020	6.955	46,372	0	602	0	0	0	27,075	10/16/2004
100046504		MIRAMAR	FL		11/25/2020	3.625	174,339	0	(75)	0	0	0	332,500	05/01/2007
100046505		SACRAMENTO	CA		11/25/2020	5.000	264,540	0	(992)	0	0	0	346,750	09/01/2004
100047245		SILVIS	IL		11/20/2020	4.625	92,635	0	(387)	0	0	0	152,000	07/31/2020
100047248		ALSIP	IL		11/20/2020	2.000	109,085	0	1,172	0	0	0	304,000	07/31/2020
100047249		GREEN SEA	SC		11/20/2020	5.875	34,716	0	(345)	0	0	0	84,835	07/31/2020
100047256		SUMMERVILLE	SC		11/20/2020	3.500	101,910	0	(134)	0	0	0	209,000	07/31/2020
100047259		CERES	CA		11/20/2020	5.250	76,614	0	(1,021)	0	0	0	275,500	07/31/2020
100047265		MOUNT MORRIS	MI		11/20/2020	4.250	146,286	0	(455)	0	0	0	171,000	07/31/2020
100047266		LAKELAND	FL		11/20/2020	6.000	187,551	0	(845)	0	0	0	303,050	07/31/2020
100047274		WYANDOTTE	MI		11/20/2020	4.375	96,503	0	(455)	0	0	0	131,100	07/31/2020
100047280		SOUTHFIELD	MI		11/20/2020	6.375	84,103	0	(1,973)	0	0	0	285,000	07/31/2020
100047282		NEW BERLIN	WI		11/20/2020	5.875	151,374	0	(668)	0	0	0	330,600	07/31/2020
100047290		CATHEDRAL CITY	CA		11/20/2020	6.500	113,571	0	(754)	0	0	0	242,250	07/31/2020
100048025		SNELLVILLE	GA		11/20/2020	4.750	77,261	0	(695)	0	0	0	236,550	07/31/2020
100048028		HEMET	CA		11/20/2020	4.750	177,360	0	(915)	0	0	0	273,600	07/31/2020
100048031		LA GRANGE	CA		11/20/2020	4.375	128,700	0	(873)	0	0	0	242,250	07/31/2020
100048032		PHOENIX	AZ		11/20/2020	4.250	86,926	0	(424)	0	0	0	244,150	07/31/2020
100048034		DENVER	CO		11/20/2020	4.375	98,579	0	(520)	0	0	0	266,594	07/31/2020
100048035		EL CAJON	CA		11/20/2020	5.000	225,636	0	(1,625)	0	0	0	475,000	07/31/2020
100048038		LIVINGSTON	CA		11/20/2020	3.875	127,673	0	(355)	0	0	0	218,405	07/31/2020
100048049		UPPER MARLBORO	MD		11/20/2020	4.000	220,072	0	(460)	0	0	0	318,250	07/31/2020
100048053		NORTH KINGSTOWN	RI		11/20/2020	3.750	118,344	0	(352)	0	0	0	285,000	07/31/2020
100048054		RANDLEMAN	NC		11/20/2020	5.125	70,252	0	(727)	0	0	0	89,348	07/31/2020
100048057		RANCHO CUCAMONGA	CA		11/20/2020	3.875	253,486	0	(856)	0	0	0	439,850	07/31/2020
100048059		OXFORD	AL		11/20/2020	5.875	223,821	0	(944)	0	0	0	323,000	07/31/2020
100048060		LAS VEGAS	NV		11/20/2020	4.250	177,179	0	(792)	0	0	0	260,205	07/31/2020
100048061		BONITA SPRINGS	FL		11/20/2020	5.250	137,454	0	(1,279)	0	0	0	299,250	07/31/2020
100048062		KISSIMMEE	FL		11/20/2020	4.625	107,507	0	(609)	0	0	0	199,500	07/31/2020
100048066		MINNEAPOLIS	MN		11/20/2020	5.375	138,366	0	28	0	0	0	251,750	07/31/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100048068		DELANO	CA		11/20/2020	4.500	73,984	0	(528)	0	0	0	213,750	07/31/2020
100048069		MIAMI	FL		11/20/2020	4.500	201,548	0	(869)	0	0	0	321,100	07/31/2020
100048073		HENDERSON	NV		11/20/2020	3.750	274,348	0	(664)	0	0	0	353,400	07/31/2020
100048074		HOMESTEAD	FL		11/20/2020	3.500	132,165	0	(653)	0	0	0	285,000	07/31/2020
100048075		GOFFSTOWN	NH		11/20/2020	3.625	127,168	0	(242)	0	0	0	189,905	07/31/2020
100048758		UPPER MARLBORO	MD		11/20/2020	4.250	175,260	0	(480)	0	0	0	187,150	07/31/2020
100048772		MINNEAPOLIS	MN		11/20/2020	4.000	86,290	0	(540)	0	0	0	237,500	07/31/2020
100048779		RIVIERA BEACH	FL		11/20/2020	4.375	143,502	0	(659)	0	0	0	171,000	07/31/2020
100048781		HOLLYWOOD	FL		11/20/2020	4.625	284,303	0	(1,114)	0	0	0	389,500	07/31/2020
100048787		GERMANTOWN	NY		11/20/2020	7.500	312,975	0	(2,215)	0	0	0	327,750	07/31/2020
100048791		MODESTO	CA		11/20/2020	4.500	132,379	0	(738)	0	0	0	275,500	07/31/2020
100048795		LOS ANGELES	CA		11/20/2020	4.375	233,489	0	(972)	0	0	0	527,250	07/31/2020
100048803		MIAMI	FL		11/20/2020	3.750	121,218	0	(194)	0	0	0	261,250	07/31/2020
100048805		COOLIDGE	AZ		11/20/2020	4.375	239,194	0	(1,680)	0	0	0	220,400	07/31/2020
100048806		BUENA PARK	CA		11/20/2020	3.875	355,847	0	(767)	0	0	0	589,000	07/31/2020
100049482		EMPORIA	KS		11/20/2020	4.375	66,006	0	(366)	0	0	0	109,250	07/31/2020
100049483		MONTCLAIR	CA		11/20/2020	4.500	211,627	0	(955)	0	0	0	407,550	07/31/2020
100049486		RICHMOND	VA		11/20/2020	4.375	102,641	0	(759)	0	0	0	154,850	07/31/2020
100049494		HAVERHILL	MA		11/20/2020	4.375	235,582	0	(1,057)	0	0	0	270,750	07/31/2020
100049497		BROWNSVILLE	TX		11/20/2020	7.875	95,024	0	(1,484)	0	0	0	123,405	07/31/2020
100049502		FOREST GROVE	OR		11/20/2020	4.250	131,473	0	(510)	0	0	0	346,750	07/31/2020
100049504		WARRENTON	VA		11/20/2020	5.000	187,185	0	(1,552)	0	0	0	323,000	07/31/2020
100049506		BATON ROUGE	LA		11/20/2020	6.250	110,399	0	(1,161)	0	0	0	137,750	07/31/2020
100049511		JOLIET	IL		11/20/2020	4.875	190,412	0	(754)	0	0	0	232,750	07/31/2020
100049520		BURTONSVILLE	MD		11/20/2020	3.375	361,214	0	(716)	0	0	0	475,000	07/31/2020
100049524		BRENTWOOD	NY		11/20/2020	3.500	270,704	0	(415)	0	0	0	332,500	07/31/2020
100050231		HIALEAH	FL		11/20/2020	4.375	224,057	0	(791)	0	0	0	318,250	07/31/2020
100050232		MOUNT VERNON	OH		11/20/2020	6.920	69,595	0	(1,138)	0	0	0	77,615	07/31/2020
100050238		GRAHAM	NC		11/20/2020	5.000	80,881	0	(920)	0	0	0	114,000	07/31/2020
100050243		MODESTO	CA		11/20/2020	4.250	200,303	0	(868)	0	0	0	228,000	07/31/2020
100050244		ANTIOCH	TN		11/20/2020	4.000	83,945	0	(379)	0	0	0	194,750	07/31/2020
100050245		WILLOW GROVE	PA		11/20/2020	4.250	185,643	0	(577)	0	0	0	218,500	07/31/2020
100050248		DENVER	CO		11/20/2020	4.750	157,872	0	(1,154)	0	0	0	397,100	07/31/2020
100050250		ADAIRVILLE	KY		11/20/2020	7.250	64,743	0	(614)	0	0	0	104,500	07/31/2020
100050259		NEWARK	NJ		11/20/2020	4.500	273,993	0	(1,597)	0	0	0	546,250	07/31/2020
100050264		OAKLAND	TN		11/20/2020	4.125	139,728	0	(614)	0	0	0	188,100	07/30/2020
100050267		AURORA	CO		11/20/2020	4.875	129,759	0	(1,037)	0	0	0	275,500	07/31/2020
100050275		CONYERS	GA		11/20/2020	3.375	176,126	0	(285)	0	0	0	223,250	07/31/2020
100050279		ALBUQUERQUE	NM		11/20/2020	8.500	94,899	0	(3,040)	0	0	0	209,000	07/31/2020
100057178		BRANFORD	CT		04/29/2021	5.625	133,965	0	(329)	0	0	0	185,000	03/29/2021
100057179		HUNTINGTON BEACH	CA		04/29/2021	4.500	443,637	0	(1,233)	0	0	0	1,500,000	03/30/2021
100057180		ORLANDO	FL		04/29/2021	5.375	224,952	0	(301)	0	0	0	270,000	03/26/2021
100057182		ALTAVISTA	VA		04/29/2021	5.875	181,310	0	(433)	0	0	0	250,000	03/22/2021
100044357		BROWNSTOWN	MI		11/19/2020	9.625	91,445	0	(745)	0	0	0	156,750	11/01/2004
100044360		SPRINGFIELD	OH		11/19/2020	7.375	34,315	0	(459)	0	0	0	35,981	02/01/2002
100044362		MIAMI	FL		11/19/2020	5.000	93,120	0	(465)	0	0	0	265,050	05/01/2004
100044363		MAGNA	UT		11/19/2020	4.750	70,771	0	(405)	0	0	0	251,000	07/01/2006
100044365		SAN JUAN	TX		11/19/2020	3.750	36,998	0	204	0	0	0	100,000	05/01/2001
100044369		CINCINNATI	OH		11/19/2020	5.000	64,748	0	(404)	0	0	0	113,000	10/06/2016
100044373		DALLAS	TX		11/19/2020	4.875	77,821	0	(362)	0	0	0	113,000	10/01/2015
100044376		MARYSVILLE	WA		11/19/2020	7.890	249,077	0	(2,220)	0	0	0	360,000	10/17/2006
100044380		HOUSTON	TX		11/19/2020	5.000	56,789	0	(124)	0	0	0	156,750	11/01/1999

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100044383		HIGHLAND LAKES	NJ		11/19/2020	4.125	90,244	0	200	0	0	0	165,000	05/01/2004
100044388		YUBA CITY	CA		11/19/2020	4.500	148,316	0	674	0	0	0	220,000	10/01/2007
100044391		NEW CITY	NY		11/19/2020	5.625	359,507	0	(450)	0	0	0	470,000	04/01/2005
100044392		KENT	WA		11/19/2020	4.000	220,668	0	(225)	0	0	0	332,500	07/01/2007
100044394		CORAL SPRINGS	FL		11/19/2020	5.000	228,379	0	(799)	0	0	0	299,250	03/01/2006
100044399		MARIETTA	GA		11/19/2020	4.000	573,128	0	6,155	0	0	0	667,850	02/01/2008
100044404		LITTLE ROCK	AR		11/19/2020	4.240	21,783	0	422	0	0	0	22,563	05/10/2019
100044406		SOUTH SAN FRANCISCO	CA		11/19/2020	4.000	389,576	0	(496)	0	0	0	791,350	09/01/2005
100044466		FORT WORTH	TX		11/19/2020	6.000	53,002	0	(656)	0	0	0	156,750	07/21/2019
100044470		OAKLAND	NJ		11/19/2020	2.000	150,043	0	1,152	0	0	0	422,750	06/01/2006
100044471		FORT PAYNE	AL		11/19/2020	4.250	81,275	0	(294)	0	0	0	137,750	02/01/2006
100044473		SAINT LOUIS	MO		11/19/2020	7.125	55,152	0	(506)	0	0	0	109,250	09/01/2007
100044476		SIMI VALLEY	CA		11/19/2020	4.375	359,687	0	(48)	0	0	0	356,625	07/01/2006
100044477		LONG BEACH	CA		11/19/2020	4.000	427,201	0	(737)	0	0	0	389,475	03/01/2006
100044478		SOUTH SETAUKET	NY		11/19/2020	2.000	194,952	0	1,582	0	0	0	342,000	12/01/2007
100044479		VAN NUYS AREA	CA		11/19/2020	6.750	563,358	0	(1,281)	0	0	0	504,450	04/01/2006
100044480		SAN ANTONIO	TX		11/19/2020	5.000	238,014	0	(525)	0	0	0	410,400	08/01/2002
100044487		CYPRESS	TX		11/19/2020	3.250	94,566	0	141	0	0	0	269,800	05/01/2007
100044489		PASADENA	CA		11/19/2020	3.625	507,469	0	(668)	0	0	0	696,825	01/01/2008
100044494		SAINT ALBANS	NY		11/19/2020	2.000	203,691	0	1,709	0	0	0	428,400	10/01/2005
100044497		BLUE SPRINGS	MO		11/19/2020	7.750	77,777	0	(1,218)	0	0	0	133,400	06/11/2019
100044505		FORT WORTH	TX		11/19/2020	3.750	79,240	0	(9)	0	0	0	156,750	07/22/2019
100044507		ST CLOUD	FL		11/19/2020	7.750	72,303	0	481	0	0	0	312,550	11/17/2019
100044509		FREMONT	CA		11/19/2020	4.940	1,322,317	0	(5,037)	0	0	0	1,647,063	12/26/2019
100044510		SANTA ROSA	CA		11/19/2020	4.250	197,737	0	369	0	0	0	455,250	12/24/2019
100044516		SHOAL CREEK	AL		11/19/2020	4.625	440,809	0	(1,359)	0	0	0	835,763	10/01/2008
100044518		SAN DIEGO	CA		11/19/2020	4.910	266,128	0	(1,314)	0	0	0	408,500	03/01/2007
100044635		WEST BABYLON	NY		11/19/2020	3.500	262,713	0	759	0	0	0	389,500	01/19/2007
100044645		COTTONWOOD	CA		11/19/2020	4.750	293,353	0	(836)	0	0	0	530,000	06/22/2007
100044646		CIRCLE PINES	MN		11/19/2020	4.875	123,298	0	343	0	0	0	325,800	02/01/2005
100044647		SANTA MARIA	CA		11/19/2020	5.130	182,103	0	(667)	0	0	0	365,000	09/09/2005
100044650		SAN JOSE	CA		11/19/2020	5.500	222,955	0	617	0	0	0	821,700	04/01/2005
100044651		RIALTO	CA		11/19/2020	4.500	390,535	0	(793)	0	0	0	437,000	05/01/2006
100044652		BEND	OR		11/19/2020	4.375	177,218	0	(364)	0	0	0	302,000	04/10/2007
100044654		HAWTHORN WOODS	IL		11/19/2020	6.500	206,983	0	928	0	0	0	401,400	10/01/2004
100044655		POWAY	CA		11/19/2020	4.625	228,256	0	742	0	0	0	970,200	01/01/2004
100044656		GLENDALE	AZ		11/19/2020	6.500	127,306	0	415	0	0	0	308,000	11/16/2004
100044664		OKLAHOMA CITY	OK		11/19/2020	5.000	106,700	0	(3,281)	0	0	0	145,000	03/01/2003
100044665		COOPER CITY	FL		11/19/2020	5.000	231,933	0	(558)	0	0	0	400,000	07/01/2003
100044668		WOODBRIDGE	VA		11/19/2020	5.375	118,523	0	358	0	0	0	354,000	01/03/2005
100044669		COLUMBUS	OH		11/19/2020	6.500	52,225	0	(231)	0	0	0	124,000	08/01/2005
100044673		LAS VEGAS	NV		11/19/2020	4.625	359,510	0	(663)	0	0	0	375,000	09/01/2008
100044676		PROSPECT HEIGHTS	IL		11/19/2020	4.500	551,723	0	(94)	0	0	0	690,000	09/01/2005
100044678		BRIDGEWATER	NJ		11/19/2020	5.000	298,492	0	(748)	0	0	0	339,000	11/01/2013
100044681		RANDOLPH T/O RANDOLPH	NJ		11/19/2020	4.250	224,470	0	553	0	0	0	347,000	11/01/2007
100044682		MIAMI	FL		11/19/2020	5.500	128,147	0	(1,983)	0	0	0	385,000	08/01/2008
100044683		LAKELAND	FL		11/19/2020	4.500	38,534	0	1,075	0	0	0	324,000	06/01/2007
100044688		GREEN COVE SPRINGS	FL		11/19/2020	4.000	75,661	0	(120)	0	0	0	244,000	09/01/2006
100044689		ORRVILLE	OH		11/19/2020	6.500	43,856	0	(497)	0	0	0	92,644	05/26/1997
100044690		HAMPSHIRE	IL		11/19/2020	5.000	262,536	0	(639)	0	0	0	295,000	08/01/2008
100044692		MIAMI	FL		11/19/2020	5.000	337,407	0	558	0	0	0	270,000	12/01/2007
100044805		TRUSSVILLE	AL		11/19/2020	6.000	211,254	0	(497)	0	0	0	176,000	06/01/2008

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100044806		TOPEKA	KS		11/19/2020	3.000	99,417	0	309	0	0	0	180,500	10/01/2002
100044809		COLUMBIA	MO		11/19/2020	4.100	144,613	0	(378)	0	0	0	204,250	04/10/2020
100044811		CARMEL	NY		11/19/2020	3.900	348,342	0	(163)	0	0	0	472,837	05/01/2004
100044812		DELTONA	FL		11/19/2020	4.875	78,470	0	(440)	0	0	0	185,250	05/01/2004
100044814		NORTH HIGHLANDS	CA		11/19/2020	4.875	194,893	0	(978)	0	0	0	259,350	03/01/2005
100044819		EL PASO	TX		11/19/2020	7.250	181,334	0	(597)	0	0	0	165,000	12/01/2006
100044831		CORONA	CA		11/19/2020	4.000	276,858	0	2,010	0	0	0	406,959	07/31/2020
100044832		KENOSHA	WI		11/19/2020	2.000	89,271	0	1,350	0	0	0	199,500	12/01/2002
100044833		DAPHNE	AL		11/19/2020	4.710	94,876	0	(493)	0	0	0	227,050	12/01/2005
100044834		NOVI	MI		11/19/2020	4.625	202,864	0	59	0	0	0	266,756	07/31/2020
100044835		FORT LAUDERDALE	FL		11/19/2020	4.250	52,549	0	(287)	0	0	0	122,550	04/10/2020
100044836		KANSAS CITY	MO		11/19/2020	3.550	54,233	0	(44)	0	0	0	125,959	03/01/2004
100044839		BLAINE	MN		11/19/2020	6.750	97,280	0	205	0	0	0	254,600	04/10/2020
100044841		PHOENIX	AZ		11/19/2020	5.125	106,605	0	(805)	0	0	0	178,600	12/01/2005
100044845		MIAMI	FL		11/19/2020	5.500	426,960	0	(448)	0	0	0	352,000	01/01/2008
100044850		LEEDS	AL		11/19/2020	4.500	61,991	0	(367)	0	0	0	247,000	10/01/2002
100044854		HAYWARD	CA		11/19/2020	4.780	301,244	0	(759)	0	0	0	498,750	02/01/2004
100044855		MIDDLESEX	NC		11/19/2020	2.000	227,996	0	2,137	0	0	0	342,950	10/01/2003
100044859		PARLIER	CA		11/19/2020	3.750	53,936	0	(107)	0	0	0	199,500	04/10/2020
100044860		BROOKLYN	NY		11/19/2020	3.125	273,969	0	559	0	0	0	440,824	07/31/2020
100044862		SARATOGA SPRINGS	NY		11/19/2020	2.000	109,343	0	1,637	0	0	0	280,250	11/01/2003
100045042		FARMINGTON HILLS	MI		11/19/2020	4.500	219,968	0	(699)	0	0	0	285,000	03/01/2004
100045043		HOUSTON	TX		11/19/2020	4.250	80,822	0	1,804	0	0	0	175,750	06/01/2001
100045044		HARVEY	LA		11/19/2020	3.000	75,486	0	395	0	0	0	163,751	08/01/2003
100045046		LOUISVILLE	KY		11/19/2020	4.000	67,137	0	(192)	0	0	0	154,943	03/01/2004
100045048		RANDALLSTOWN	MD		11/19/2020	4.375	99,863	0	(405)	0	0	0	229,875	07/31/2020
100045054		SANFORD	NC		11/19/2020	3.125	82,571	0	168	0	0	0	170,050	10/01/2003
100045057		GOSHEN	IN		11/19/2020	4.000	64,404	0	(184)	0	0	0	146,775	03/03/2020
100045058		OAK LEAF	TX		11/19/2020	3.375	75,265	0	1,123	0	0	0	248,900	07/01/2001
100045059		REEDLEY	CA		11/19/2020	4.490	87,585	0	(405)	0	0	0	226,100	11/01/2003
100045060		LAKE ELSINORE	CA		11/19/2020	5.000	304,440	0	(862)	0	0	0	565,963	11/01/2004
100045061		PELZER	SC		11/19/2020	3.833	74,541	0	(161)	0	0	0	150,100	09/01/2003
100045064		STATEN ISLAND	NY		11/19/2020	3.750	257,583	0	(267)	0	0	0	432,250	04/11/2020
100045066		WHITE PLAINS	NY		11/19/2020	4.250	327,211	0	4,015	0	0	0	579,500	04/11/2020
100045067		MILWAUKEE	WI		11/19/2020	2.000	83,566	0	1,277	0	0	0	225,000	10/01/2003
100045068		DULUTH	GA		11/19/2020	4.875	355,859	0	(1,424)	0	0	0	996,360	10/01/2003
100045071		WOODSTOCK	GA		11/19/2020	3.375	133,316	0	(12)	0	0	0	321,535	08/01/2003
100045072		HOLLYWOOD	FL		11/19/2020	4.875	257,912	0	1,750	0	0	0	387,600	02/01/2004
100045073		TUCKER	GA		11/19/2020	4.420	61,409	0	(321)	0	0	0	152,000	02/01/2005
100045075		STEVENS POINT	WI		11/19/2020	2.000	88,083	0	841	0	0	0	149,722	03/01/2004
100045078		CHULA VISTA	CA		11/19/2020	4.000	179,237	0	(486)	0	0	0	498,750	11/01/2003
100045079		CRAIG	CO		11/19/2020	3.875	77,523	0	(183)	0	0	0	147,250	04/13/2020
100045090		ORLAND PARK	IL		11/19/2020	3.250	158,407	0	389	0	0	0	270,980	07/31/2020
100045092		YUMA	AZ		11/19/2020	4.125	203,609	0	(394)	0	0	0	427,500	01/01/2005
100045099		PALM BEACH GARDENS	FL		11/19/2020	6.625	303,534	0	1,606	0	0	0	399,000	11/01/2004
100045223		LINCOLN	NE		11/25/2020	7.625	340,216	0	298	0	0	0	431,300	12/01/2016
100045226		WOODBRIDGE	VA		11/25/2020	5.500	218,046	0	(542)	0	0	0	199,500	08/31/2020
100045228		MARSHALLTOWN	IA		11/25/2020	8.220	77,240	0	(96)	0	0	0	102,600	10/03/2008
100045232		WAUCHULA	FL		11/25/2020	4.000	218,423	0	1,697	0	0	0	247,000	08/31/2020
100045234		BERWYN	IL		11/25/2020	2.000	146,827	0	1,272	0	0	0	247,000	09/01/2007
100045238		VICTORIA	TX		11/25/2020	10.491	40,842	0	517	0	0	0	119,700	03/16/2007
100045239		JACKSONVILLE	FL		11/25/2020	4.750	143,828	0	(567)	0	0	0	213,750	08/01/2014

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100045241		HICKORY	PA		11/25/2020	3.750	109,167	0	(62)	0	0	0	171,000	01/01/2016
100045247		LANCASTER	PA		11/25/2020	4.875	127,739	0	(511)	0	0	0	190,000	08/01/2007
100045248		PHOENIX	AZ		11/25/2020	3.375	53,920	0	14	0	0	0	247,000	08/01/2005
100045251		SURPRISE	AZ		11/25/2020	3.875	329,612	0	(251)	0	0	0	520,505	09/01/2007
100045254		CLINTON	IA		11/25/2020	4.625	38,619	0	(64)	0	0	0	67,688	07/01/2007
100045255		STANHOPE	NJ		11/25/2020	3.500	219,545	0	714	0	0	0	280,250	11/01/2013
100045257		PARRISH	FL		11/25/2020	11.250	134,384	0	(1,404)	0	0	0	235,125	12/01/2005
100045258		DETROIT	MI		11/25/2020	6.000	31,923	0	(343)	0	0	0	62,273	01/01/2004
100045260		KITTANNING	PA		11/25/2020	4.000	43,136	0	(122)	0	0	0	163,875	11/01/2003
100045261		SPARTANBURG	SC		11/25/2020	9.500	134,196	0	(2,903)	0	0	0	213,750	08/01/1998
100045269		ORLANDO	FL		11/25/2020	5.500	177,315	0	(415)	0	0	0	249,850	03/20/2005
100045270		BLUE RIDGE	GA		11/25/2020	5.000	277,431	0	(520)	0	0	0	313,500	09/01/2007
100045271		NEWPORT	PA		11/25/2020	10.540	102,609	0	(903)	0	0	0	109,250	07/17/2004
100045273		NEW CASTLE	PA		11/25/2020	3.250	53,191	0	568	0	0	0	55,955	08/31/2020
100045274		CHICAGO	IL		11/25/2020	10.000	101,505	0	(1,086)	0	0	0	123,500	03/01/2007
100045277		ARCHER	FL		11/25/2020	4.125	39,580	0	(47)	0	0	0	138,225	01/20/2001
100045393		LOS ALAMITOS	CA		11/25/2020	3.625	617,082	0	(191)	0	0	0	1,046,900	07/01/2019
100045396		LONG ISLAND CITY	NY		11/25/2020	4.375	454,896	0	(1,189)	0	0	0	1,155,200	12/01/2011
100045406		GREENVILLE	TX		11/25/2020	11.207	7,681	0	(517)	0	0	0	67,688	12/18/2007
100045407		HARVEY	LA		11/25/2020	4.250	78,138	0	(173)	0	0	0	107,350	02/01/2006
100045409		ARDMORE	OK		11/25/2020	8.486	44,966	0	(726)	0	0	0	66,785	10/11/2004
100045410		CASSELBERRY	FL		11/25/2020	4.250	163,528	0	20	0	0	0	203,300	05/01/2006
100045413		MOUNT AIRY	NC		11/25/2020	3.500	78,631	0	82	0	0	0	141,550	04/01/2006
100045415		JOHNSON CITY	NY		11/25/2020	9.870	45,138	0	(333)	0	0	0	53,248	04/16/2008
100045417		MCALLEN	TX		11/25/2020	8.960	13,409	0	(803)	0	0	0	147,250	12/06/2010
100045419		HOYT	KS		11/25/2020	5.250	57,793	0	514	0	0	0	67,688	08/31/2020
100045420		LOS ANGELES	CA		11/25/2020	4.930	271,960	0	(1,229)	0	0	0	475,000	01/01/2007
100045422		NORTHFIELD VILLAGE	OH		11/25/2020	7.160	69,666	0	(1,323)	0	0	0	153,900	09/01/2002
100045423		KAHULUI	HI		11/25/2020	2.000	111,732	0	1,543	0	0	0	131,100	04/05/2008
100045425		TWENTYNINE PALMS	CA		11/25/2020	4.125	40,777	0	(231)	0	0	0	180,500	05/01/2007
100045426		BATON ROUGE	LA		11/25/2020	3.125	15,838	0	63	0	0	0	79,691	06/01/2013
100045435		HARRISBURG	PA		11/25/2020	6.875	27,561	0	87	0	0	0	213,750	10/01/1997
100045436		MALDEN	MA		11/25/2020	5.000	313,320	0	(1,244)	0	0	0	465,500	12/01/2006
100045445		GREENSBORO	NC		11/25/2020	4.000	46,411	0	104	0	0	0	72,200	11/01/2006
100045448		OXFORD	MA		11/25/2020	4.500	265,773	0	(386)	0	0	0	351,500	06/01/2019
100045449		BIRDSBORO	PA		11/25/2020	3.625	91,592	0	66	0	0	0	171,000	07/01/2013
100045450		MOUNT RAINIER	MD		11/25/2020	6.500	296,290	0	(948)	0	0	0	493,050	07/01/2007
100045453		ORANGEBURG	SC		11/25/2020	4.625	101,715	0	48	0	0	0	142,500	11/01/2006
100044414		PETERSBURG	TN		11/19/2020	4.750	60,567	0	(385)	0	0	0	154,850	04/01/2009
100044419		NEW ORLEANS	LA		11/19/2020	4.750	238,964	0	(605)	0	0	0	340,000	03/01/2008
100044422		FAYETTEVILLE	GA		11/19/2020	4.345	156,666	0	(319)	0	0	0	179,550	12/01/2005
100044423		SAN FRANCISCO	CA		11/19/2020	3.875	641,808	0	461	0	0	0	1,128,125	07/01/2005
100044424		JACKSONVILLE	FL		11/19/2020	4.625	219,479	0	(480)	0	0	0	230,000	09/01/2006
100044425		CHULA VISTA	CA		11/19/2020	5.750	314,943	0	(699)	0	0	0	401,850	06/15/2006
100044428		SAHUARITA	AZ		11/19/2020	4.000	109,292	0	(101)	0	0	0	160,550	05/01/2013
100044434		MIAMI	FL		11/19/2020	4.750	234,677	0	(547)	0	0	0	351,500	09/14/2018
100044435		COVINA	CA		11/19/2020	5.000	243,844	0	(1,362)	0	0	0	464,550	03/01/2007
100044440		OXNARD	CA		11/19/2020	4.250	211,866	0	(573)	0	0	0	375,250	05/14/2005
100044441		READING	PA		11/19/2020	6.625	41,228	0	(512)	0	0	0	133,000	07/22/2019
100044443		STOCKTON	CA		11/19/2020	4.880	78,761	0	(585)	0	0	0	156,750	09/26/2005
100044444		OCOEE	FL		11/19/2020	5.700	73,202	0	(848)	0	0	0	153,900	02/01/2006
100044451		LOS ANGELES	CA		11/19/2020	6.500	1,831,286	0	3,136	0	0	0	5,013,388	07/01/2006

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100044452		LAKE WORTH	FL		11/19/2020	4.000	275,947	0	1,179	0	0	0	365,750	11/01/2003
100044453		CHICAGO	IL		11/19/2020	5.125	216,808	0	(808)	0	0	0	198,550	08/19/2018
100044457		LYNN	MA		11/19/2020	4.500	160,119	0	(198)	0	0	0	492,200	07/23/2019
100044462		ORLANDO	FL		11/19/2020	4.625	111,383	0	(345)	0	0	0	199,500	07/01/2006
100044463		STATEN ISLAND	NY		11/19/2020	3.500	340,109	0	212	0	0	0	798,000	12/01/2007
100044580		LATHROP	CA		11/19/2020	4.375	177,940	0	(476)	0	0	0	370,000	06/15/2005
100044584		ANTIOCH	TN		11/19/2020	6.750	141,429	0	(1,356)	0	0	0	260,000	10/08/2019
100044586		SAN JOSE	CA		11/19/2020	4.250	223,709	0	(552)	0	0	0	696,350	06/01/2007
100044587		NORRISTOWN	PA		11/19/2020	5.000	165,953	0	(459)	0	0	0	250,000	12/01/2007
100044588		SALINAS	CA		11/19/2020	7.750	238,794	0	459	0	0	0	700,000	08/09/2006
100044589		NORTHVALE	NJ		11/19/2020	3.810	382,450	0	(151)	0	0	0	770,000	03/01/2006
100044593		POLAND	IN		11/19/2020	7.000	34,720	0	87	0	0	0	208,000	12/01/2003
100044600		ONTARIO	CA		11/19/2020	4.625	231,485	0	(538)	0	0	0	451,250	03/01/2007
100044602		CARSON	CA		11/19/2020	4.000	302,254	0	(329)	0	0	0	497,800	03/15/2006
100044606		UNION CITY	CA		11/19/2020	4.625	277,774	0	(1,237)	0	0	0	899,000	04/15/2006
100044609		SAN MARCOS	CA		11/19/2020	3.875	373,307	0	(630)	0	0	0	515,000	04/15/2006
100044614		BALTIMORE	MD		11/19/2020	4.625	116,424	0	(137)	0	0	0	155,000	10/01/2005
100044617		DIAMOND BAR	CA		11/19/2020	3.750	279,000	0	(165)	0	0	0	579,500	06/01/2007
100044622		LOS BANOS	CA		11/19/2020	5.000	115,923	0	(767)	0	0	0	318,000	12/02/2005
100044624		SAN DIEGO	CA		11/19/2020	4.375	205,126	0	(448)	0	0	0	420,000	09/08/2006
100044626		MISSION VIEJO	CA		11/19/2020	4.773	389,861	0	(1,078)	0	0	0	570,000	06/09/2004
100044627		MONCKS CORNER	SC		11/19/2020	5.875	160,445	0	(356)	0	0	0	219,500	02/15/2007
100044629		PACOIMA	CA		11/19/2020	4.375	210,004	0	(594)	0	0	0	450,000	08/27/2007
100044632		HIGH POINT	NC		11/19/2020	5.000	122,677	0	(650)	0	0	0	165,000	04/25/2003
100044757		HOMESTEAD	FL		11/19/2020	5.250	334,005	0	(732)	0	0	0	295,000	11/01/2007
100044759		CITRUS SPRINGS	FL		11/19/2020	6.500	88,254	0	(137)	0	0	0	93,100	03/15/2020
100044762		LAUREL	MD		11/19/2020	4.000	249,367	0	(437)	0	0	0	460,000	06/01/2005
100044763		ALBUQUERQUE	NM		11/19/2020	5.000	175,240	0	(778)	0	0	0	242,000	04/01/2006
100044766		CAPE CORAL	FL		11/19/2020	5.000	298,982	0	301,892	0	0	0	395,000	10/01/2007
100044767		LOS ANGELES	CA		11/19/2020	4.250	521,875	0	(69)	0	0	0	460,000	04/01/2007
100044769		SOUTH LAKE TAHOE	CA		11/19/2020	5.000	648,737	0	(3,310)	0	0	0	764,000	01/01/2008
100044773		EAST ALTON	IL		11/19/2020	2.500	36,707	0	688	0	0	0	58,900	01/01/2009
100044776		KANSAS CITY	MO		11/19/2020	4.000	71,115	0	(4)	0	0	0	82,650	03/01/2009
100044779		PASADENA	MD		11/19/2020	6.000	325,468	0	(718)	0	0	0	300,000	01/01/2007
100044780		LAWRENCEVILLE	VA		11/19/2020	5.500	107,768	0	(244)	0	0	0	94,050	02/26/2004
100044781		RIVERDALE	MD		11/19/2020	5.500	319,034	0	(1,634)	0	0	0	690,000	04/01/2008
100044786		CARTERET	NJ		11/19/2020	4.500	338,059	0	(292)	0	0	0	305,000	11/01/2006
100044787		DEPTFORD	NJ		11/19/2020	5.000	242,010	0	836	0	0	0	200,000	02/01/2008
100044788		GREENSBORO	NC		11/19/2020	3.000	49,811	0	207	0	0	0	88,350	01/01/2000
100044791		IRVINGTON	NJ		11/19/2020	5.500	95,490	0	(1,058)	0	0	0	225,000	03/01/2009
100044793		ORMOND BEACH	FL		11/19/2020	5.000	49,029	0	100	0	0	0	171,000	10/01/2000
100044797		BELLEVILLE	NJ		11/19/2020	6.500	228,657	0	232	0	0	0	175,000	10/01/2004
100044929		SAINT LOUIS	MO		11/19/2020	2.450	124,910	0	800	0	0	0	247,000	04/11/2020
100044933		DESOTO	TX		11/19/2020	4.860	120,060	0	(666)	0	0	0	276,450	10/01/2003
100044934		WAUKEE	IA		11/19/2020	6.250	98,934	0	113	0	0	0	253,650	10/01/2003
100044935		RIVERDALE	GA		11/19/2020	6.250	211,922	0	(1,024)	0	0	0	266,000	11/01/2004
100044940		GEISMAR	LA		11/19/2020	4.810	117,738	0	(643)	0	0	0	213,750	01/01/2003
100044946		LITHONIA	GA		11/19/2020	4.125	66,135	0	1,139	0	0	0	132,050	04/01/2005
100044949		SCHAUMBURG	IL		11/19/2020	2.000	111,443	0	1,506	0	0	0	256,500	04/10/2020
100044951		HOLLYWOOD	FL		11/19/2020	2.000	170,790	0	2,411	0	0	0	297,688	07/31/2020
100044952		OKLAHOMA CITY	OK		11/19/2020	4.625	70,116	0	(504)	0	0	0	180,500	05/26/2001
100044955		KENNESAW	GA		11/19/2020	3.375	102,109	0	20	0	0	0	229,233	08/01/2003

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100044960		SILER CITY	NC		11/19/2020	2.000	138,693	0	1,476	0	0	0	296,285	03/01/2004
100044962		LANCASTER	TX		11/19/2020	2.500	81,252	0	479	0	0	0	185,250	05/01/2002
100044972		BALTIMORE	MD		11/19/2020	2.000	88,263	0	1,492	0	0	0	197,298	03/01/2004
100044973		NATIONAL CITY	CA		11/19/2020	5.125	227,929	0	(1,456)	0	0	0	372,145	07/31/2020
100044974		MIAMI	FL		11/19/2020	2.000	127,382	0	1,328	0	0	0	378,100	04/01/2005
100044975		JANESVILLE	WI		11/19/2020	7.500	68,760	0	(647)	0	0	0	109,250	12/01/2005
100044976		FLAT ROCK	MI		11/19/2020	5.000	195,155	0	5,086	0	0	0	322,560	07/31/2020
100044977		RANGER	GA		11/19/2020	5.125	113,157	0	(527)	0	0	0	190,000	07/18/2003
100044980		GREENFIELD	IN		11/19/2020	2.000	93,517	0	821	0	0	0	236,550	10/01/2003
100044982		JOELTON	TN		11/19/2020	2.000	74,751	0	628	0	0	0	163,400	03/01/2004
100044984		TULARE	CA		11/19/2020	2.097	74,943	0	606	0	0	0	190,000	04/10/2020
100044985		MIAMI	FL		11/19/2020	4.000	150,403	0	(500)	0	0	0	299,250	04/10/2020
100045169		JACKSONVILLE	FL		11/25/2020	5.000	85,749	0	(798)	0	0	0	185,250	11/01/2005
100045171		UPPER MARLBORO	MD		11/25/2020	3.750	259,733	0	264	0	0	0	254,600	03/01/2006
100045174		CALUMET CITY	IL		11/25/2020	5.500	28,107	0	32	0	0	0	72,200	08/31/2020
100045177		PHILADELPHIA	PA		11/25/2020	6.500	108,297	0	(336)	0	0	0	129,200	03/01/2008
100045178		WASHINGTON	DC		11/25/2020	4.375	320,482	0	(485)	0	0	0	365,750	02/01/2007
100045188		GRETHEL	KY		11/25/2020	9.840	8,391	0	7	0	0	0	44,223	03/11/2008
100045190		CHARLOTTE	NC		11/25/2020	4.625	147,742	0	303	0	0	0	209,950	03/01/2007
100045192		AKRON	OH		11/25/2020	3.375	34,642	0	212	0	0	0	50,991	10/01/2003
100045194		GWYNN OAK	MD		11/25/2020	4.000	131,948	0	279	0	0	0	156,750	07/01/2007
100045196		OTTUMWA	IA		11/25/2020	6.000	12,002	0	(127)	0	0	0	83,030	05/01/2003
100045197		NEW CASTLE	DE		11/25/2020	3.500	190,074	0	511	0	0	0	209,000	06/01/2005
100045199		CHESTERTOWN	NY		11/25/2020	5.250	31,810	0	(266)	0	0	0	116,375	06/01/2003
100045200		MORGANTON	NC		11/25/2020	3.500	108,232	0	256	0	0	0	142,500	08/01/2007
100045201		PENNS GROVE	NJ		11/25/2020	5.500	139,495	0	(481)	0	0	0	146,300	01/01/2003
100045202		SAINT LOUIS	MO		11/25/2020	4.375	165,333	0	(418)	0	0	0	304,000	10/01/2007
100045204		INDIANAPOLIS	IN		11/25/2020	6.970	26,352	0	1,040	0	0	0	123,500	06/26/2003
100045209		DES MOINES	IA		11/25/2020	4.125	99,303	0	(132)	0	0	0	123,500	08/01/2003
100045210		LITITZ	PA		11/25/2020	5.375	272,959	0	(776)	0	0	0	313,500	08/01/2007
100045211		BESSEMER	AL		11/25/2020	4.000	93,850	0	(80)	0	0	0	112,575	04/01/2004
100045213		MILWAUKEE	WI		11/25/2020	6.250	84,526	0	(267)	0	0	0	125,400	07/01/2003
100045216		EL CAJON	CA		11/25/2020	4.375	288,918	0	(56)	0	0	0	323,000	07/01/2007
100045217		REDONDO BEACH	CA		11/25/2020	3.500	487,253	0	(533)	0	0	0	831,250	10/04/2007
100045218		BEECH CREEK	PA		11/25/2020	5.095	132,501	0	(581)	0	0	0	164,350	07/21/2004
100045219		ORLANDO	FL		11/25/2020	2.000	146,118	0	1,089	0	0	0	213,750	05/01/2006
100045335		WINLOCK	WA		11/25/2020	7.500	89,175	0	(339)	0	0	0	171,000	11/01/2007
100045343		YPSILANTI	MI		11/25/2020	5.875	200,943	0	(1,738)	0	0	0	325,000	04/01/2007
100045346		COLLIERVILLE	TN		11/25/2020	6.250	392,317	0	(1,327)	0	0	0	538,650	04/01/2007
100045348		CHATSWORTH	GA		11/25/2020	7.000	39,016	0	(682)	0	0	0	114,000	08/01/2003
100045352		MYRTLE BEACH	SC		11/25/2020	4.875	50,975	0	(335)	0	0	0	147,250	07/01/2003
100045353		HOUMA	LA		11/25/2020	6.750	43,499	0	19	0	0	0	137,750	03/30/2020
100045354		ROMULUS	MI		11/25/2020	5.875	79,598	0	(830)	0	0	0	118,750	06/01/2003
100045355		ALEXANDRIA	VA		11/25/2020	4.000	245,861	0	(347)	0	0	0	327,750	05/01/2007
100045357		KINGSPORT	TN		11/25/2020	5.177	163,336	0	(1,003)	0	0	0	232,750	09/01/2006
100045359		NEW MILFORD	CT		11/25/2020	4.000	199,365	0	702	0	0	0	242,250	08/01/2012
100045361		PROVO	UT		11/25/2020	4.000	127,497	0	291	0	0	0	264,091	03/01/2007
100045364		WINSTON SALEM	NC		11/25/2020	4.625	107,563	0	(128)	0	0	0	143,450	05/01/2007
100045370		CLINT	TX		11/25/2020	5.160	77,057	0	(202)	0	0	0	184,500	08/09/2020
100045374		LOS ANGELES	CA		11/25/2020	7.875	47,182	0	(1,113)	0	0	0	660,250	03/01/1999
100045387		JACKSONVILLE	FL		11/25/2020	7.500	88,195	0	380	0	0	0	68,590	10/28/2005
100045388		RICHMOND	CA		11/25/2020	4.125	363,912	0	(292)	0	0	0	513,000	04/01/2007

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100045390		COLUMBUS	OH		11/25/2020	7.500	86,954	0	(102)	0	0	0	91,153	08/01/2007
100044525		SOUTH SAN FRANCISCO	CA		11/19/2020	7.100	686,137	0	(4,472)	0	0	0	1,173,250	10/15/2005
100044529		MOORESTOWN	NJ		11/19/2020	6.000	417,172	0	(2,868)	0	0	0	579,500	03/01/2006
100044536		SAN JOSE	CA		11/19/2020	4.940	443,817	0	(1,784)	0	0	0	949,050	04/01/2008
100044538		WAKEFIELD	MA		11/19/2020	3.375	183,785	0	314	0	0	0	521,212	11/15/2004
100044539		SAN JOSE	CA		11/19/2020	4.690	474,280	0	(1,819)	0	0	0	855,000	01/01/2007
100044542		SOUTH SAN FRANCISCO	CA		11/19/2020	8.500	311,328	0	(417)	0	0	0	1,128,125	02/15/2005
100044551		SAN LEANDRO	CA		11/19/2020	4.500	291,992	0	(1,326)	0	0	0	655,500	05/01/2007
100044554		ANTIOCH	CA		11/19/2020	4.250	293,498	0	(746)	0	0	0	475,000	12/23/2019
100044555		CARSON	CA		11/19/2020	4.000	410,481	0	(647)	0	0	0	570,000	03/01/2007
100044557		UPPER MARLBORO	MD		11/19/2020	4.663	67,526	0	(210)	0	0	0	175,750	06/20/2007
100044559		SAN FRANCISCO	CA		11/19/2020	5.750	429,275	0	(2,264)	0	0	0	988,000	04/15/2008
100044563		FREMONT	CA		11/19/2020	3.950	425,363	0	(189)	0	0	0	975,000	09/01/2006
100044567		SEATTLE	WA		11/19/2020	4.625	180,998	0	(797)	0	0	0	478,000	04/01/2007
100044570		LEVITTOWN	PA		11/19/2020	4.750	134,872	0	(327)	0	0	0	185,250	05/15/2007
100044571		ELK GROVE	CA		11/19/2020	4.250	225,311	0	(367)	0	0	0	460,750	03/23/2005
100044573		PITTSBURG	CA		11/19/2020	6.458	368,987	0	(1,339)	0	0	0	525,000	11/01/2005
100044574		BOROUGH OF FAIR LAWN	NJ		11/19/2020	4.000	180,524	0	(330)	0	0	0	310,000	07/15/2005
100044575		DANVILLE	CA		11/19/2020	5.000	503,783	0	(1,341)	0	0	0	855,000	03/28/2020
100044577		TEWKSBURY	MA		11/19/2020	3.000	276,312	0	2,821	0	0	0	390,000	03/01/2003
100044578		BROOKLYN	NY		11/19/2020	4.250	746,011	0	(1,045)	0	0	0	744,000	01/01/2008
100044694		WEST ORANGE	NJ		11/19/2020	5.000	248,209	0	(595)	0	0	0	273,000	08/01/2009
100044695		ELMHURST	IL		11/19/2020	3.250	538,622	0	7,819	0	0	0	789,000	07/01/2007
100044697		CATHEDRAL CITY	CA		11/19/2020	4.750	165,583	0	(6)	0	0	0	410,000	08/15/2005
100044700		FLORAL PARK	NY		11/19/2020	3.375	302,741	0	606	0	0	0	650,000	05/31/2006
100044705		CHANDLER	AZ		11/19/2020	4.500	85,968	0	802	0	0	0	175,000	05/01/2007
100044709		OAK PARK	IL		11/19/2020	4.000	151,585	0	2,396	0	0	0	245,000	10/01/2004
100044711		WOODSTOCK	IL		11/19/2020	5.000	292,557	0	(493)	0	0	0	260,000	12/01/2006
100044714		MERCED	CA		11/19/2020	3.375	136,147	0	64	0	0	0	210,000	08/01/2004
100044715		SUN CITY	CA		11/19/2020	4.375	196,610	0	(290)	0	0	0	345,000	11/01/2005
100044720		JAMAICA	NY		11/19/2020	5.000	515,015	0	(628)	0	0	0	616,000	08/01/2006
100044722		NEW PHILADELPHIA	OH		11/19/2020	5.000	69,935	0	250	0	0	0	62,605	05/01/2006
100044723		MUNHALL	PA		11/19/2020	6.500	46,823	0	(102)	0	0	0	86,640	08/01/2003
100044732		CENTEREACH	NY		11/19/2020	3.875	223,711	0	(614)	0	0	0	350,000	07/27/2004
100044735		FORT WAYNE	IN		11/19/2020	6.500	70,139	0	(270)	0	0	0	129,000	08/01/2002
100044738		DURHAM	NC		11/19/2020	5.000	46,471	0	(111)	0	0	0	120,000	07/10/2020
100044740		CINCINNATI	OH		11/19/2020	3.408	104,924	0	212	0	0	0	225,000	10/12/2003
100044741		NEW ROCHELLE	NY		11/19/2020	4.250	222,846	0	3,129	0	0	0	680,000	11/01/2001
100044743		ROSELLE	NJ		11/19/2020	5.000	189,034	0	(429)	0	0	0	210,000	08/01/2006
100044744		LOS ANGELES	CA		11/19/2020	4.375	540,173	0	(560)	0	0	0	720,000	04/01/2006
100044745		HEMET	CA		11/19/2020	4.000	268,297	0	(345)	0	0	0	495,000	07/01/2004
100044746		JOHNS ISLAND	SC		11/19/2020	5.000	131,873	0	(292)	0	0	0	145,000	09/01/2008
100044747		HOPEWELL JUNCTION	NY		11/19/2020	5.000	322,907	0	7	0	0	0	242,000	01/01/2010
100044864		EASTON	PA		11/19/2020	3.875	97,682	0	(114)	0	0	0	182,629	09/01/2003
100044865		LITHONIA	GA		11/19/2020	6.750	81,246	0	(62)	0	0	0	167,200	12/01/2003
100044869		LODI	WI		11/19/2020	2.240	74,676	0	762	0	0	0	156,750	03/01/2003
100044871		STATEN ISLAND	NY		11/19/2020	4.980	244,789	0	(1,509)	0	0	0	309,895	03/01/2004
100044873		FOLEY	AL		11/19/2020	4.625	55,305	0	(394)	0	0	0	148,698	03/01/2004
100044878		SHELTON	CT		11/19/2020	4.000	113,231	0	(191)	0	0	0	143,446	11/01/2004
100044879		CLOVIS	CA		11/19/2020	5.590	138,115	0	(1,167)	0	0	0	210,900	10/01/2005
100044882		PICO RIVERA	CA		11/19/2020	3.000	212,306	0	970	0	0	0	465,500	04/10/2020
100044886		PARK ROW	TX		11/19/2020	2.240	60,729	0	583	0	0	0	156,750	08/01/2003

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100044893		OLATHE	KS		11/19/2020	2.000	85,300	0	1,169	0	0	0	161,500	11/01/2003
100044894		JUPITER	FL		11/19/2020	3.450	169,537	0	1,658	0	0	0	235,600	01/28/2020
100044895		HIXSON	TN		11/19/2020	3.500	79,484	0	147	0	0	0	138,700	04/10/2020
100044897		DAYTON	OH		11/19/2020	3.970	95,450	0	(288)	0	0	0	196,745	06/01/2005
100044898		OPA LOCKA	FL		11/19/2020	2.000	127,845	0	2,112	0	0	0	212,703	08/01/2003
100044908		PELL CITY	AL		11/19/2020	4.970	55,659	0	(495)	0	0	0	160,550	01/01/2004
100044909		TAMPA	FL		11/19/2020	3.500	125,826	0	71	0	0	0	209,000	04/12/2020
100044910		ANTIOCH	IL		11/19/2020	4.375	203,290	0	(680)	0	0	0	261,250	01/01/2004
100044913		LILBURN	GA		11/19/2020	4.940	125,580	0	(839)	0	0	0	242,250	12/01/2003
100044914		LAUDERHILL	FL		11/19/2020	2.000	105,693	0	1,474	0	0	0	343,220	08/01/2003
100044916		TRACY	CA		11/19/2020	4.000	368,019	0	1,313	0	0	0	525,007	07/31/2020
100044917		WINTERSET	IA		11/19/2020	3.375	116,960	0	154	0	0	0	209,000	05/01/2002
100044919		MONROE	NC		11/19/2020	3.000	72,547	0	185	0	0	0	218,500	06/05/2001
100044924		GRANDVILLE	MI		11/19/2020	3.530	136,262	0	20	0	0	0	226,100	12/01/2002
100045105		LAS VEGAS	NV		11/19/2020	2.000	72,719	0	545	0	0	0	196,650	04/11/2020
100045108		MIDDLETON	ID		11/19/2020	3.250	89,011	0	62	0	0	0	237,500	04/01/2003
100045110		SOUTHAMPTON	PA		11/19/2020	4.625	130,318	0	(488)	0	0	0	261,250	10/01/2014
100045114		SAINT LOUIS	MO		11/19/2020	4.250	76,694	0	19	0	0	0	247,000	04/10/2020
100045117		AKRON	OH		11/19/2020	2.000	59,432	0	562	0	0	0	154,166	06/01/2005
100045119		TUCSON	AZ		11/25/2020	5.500	223,587	0	(303)	0	0	0	338,200	07/01/2007
100045125		LINDEN	NC		11/25/2020	3.750	35,925	0	4	0	0	0	121,125	05/01/1999
100045130		WATERTOWN	CT		11/25/2020	4.375	202,105	0	(54)	0	0	0	289,750	07/01/2007
100045133		PALMDALE	CA		11/25/2020	5.625	1,157	0	0	0	0	0	446,500	03/01/1994
100045134		SUMMERVILLE	SC		11/25/2020	0.000	11,107	0	424	0	0	0	180,500	01/13/2004
100045135		DAVENPORT	FL		11/25/2020	4.000	218,286	0	1,225	0	0	0	222,300	11/01/2007
100045140		DISTRICT HEIGHTS	MD		11/25/2020	10.750	259,216	0	(1,182)	0	0	0	283,100	06/01/2007
100045142		SPRING HILL	FL		11/25/2020	4.375	117,917	0	(75)	0	0	0	209,000	11/01/2007
100045143		PHILADELPHIA	PA		11/25/2020	7.250	92,828	0	(550)	0	0	0	115,900	07/01/2007
100045145		ANDERSON	IN		11/25/2020	3.000	35,730	0	932	0	0	0	55,504	03/01/2001
100045149		KANSAS CITY	MO		11/25/2020	8.250	51,410	0	(625)	0	0	0	83,933	01/01/2006
100045150		LITTLE FALLS	NY		11/25/2020	4.500	33,072	0	13	0	0	0	118,750	08/01/1987
100045153		ELM CITY	NC		11/25/2020	4.000	49,746	0	988	0	0	0	94,763	12/01/2007
100045155		PINEY FLATS	TN		11/25/2020	1.000	26,650	0	201	0	0	0	67,688	02/01/2000
100045157		BIRMINGHAM	AL		11/25/2020	3.875	30,653	0	(67)	0	0	0	128,250	12/01/2001
100045160		WILMINGTON	DE		11/25/2020	2.500	161,627	0	926	0	0	0	247,950	07/01/2007
100045162		CENTRALIA	IL		11/25/2020	8.340	43,151	0	(838)	0	0	0	54,150	02/01/2002
100045163		HOLLIDAY	TX		11/25/2020	9.290	2,664	0	(118)	0	0	0	39,169	02/13/2020
100045164		TOLEDO	OH		11/25/2020	3.875	50,832	0	347	0	0	0	66,695	06/01/2003
100045165		ROSSVILLE	GA		11/25/2020	4.000	42,097	0	(105)	0	0	0	116,850	03/01/1995
100045279		DETROIT	MI		11/25/2020	4.999	64,639	0	(110)	0	0	0	275,500	10/15/2005
100045280		WARM SPRINGS	GA		11/25/2020	7.500	216,843	0	(780)	0	0	0	299,250	07/01/2007
100045281		SAINT LOUIS	MO		11/25/2020	5.125	26,485	0	109	0	0	0	33,393	09/01/2004
100045285		FLINT	MI		11/25/2020	10.560	49,614	0	(247)	0	0	0	45,125	07/25/2006
100045286		SHARON	MA		11/25/2020	5.750	493,291	0	(1,275)	0	0	0	826,500	01/01/2004
100045290		CHIEFLAND	FL		11/25/2020	7.500	44,507	0	(153)	0	0	0	47,381	06/05/2008
100045291		MONUMENT	CO		11/25/2020	3.625	234,741	0	(110)	0	0	0	686,850	02/01/2013
100045293		PHILADELPHIA	PA		11/25/2020	3.875	77,264	0	(92)	0	0	0	147,250	09/01/2012
100045294		CHINQUAPIN	NC		11/25/2020	3.875	34,992	0	(233)	0	0	0	116,850	06/01/2013
100045297		BATTLE GROUND	WA		11/25/2020	3.750	286,523	0	(321)	0	0	0	522,500	05/01/2008
100045306		KEYPORT	NJ		11/25/2020	3.500	216,265	0	1,060	0	0	0	227,050	12/01/2012
100045321		AKRON	OH		11/25/2020	4.625	66,291	0	(12)	0	0	0	87,091	04/01/2005
100045323		BALTIMORE	MD		11/25/2020	4.500	110,589	0	(125)	0	0	0	114,000	12/01/2008

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100045326		SARANAC	NY		11/25/2020	4.500	6,356	0	5	0	0	0	63,175	08/31/2020
100045331		ELKHART	IN		11/25/2020	11.639	101,516	0	749	0	0	0	84,835	07/17/2007
100045332		DETROIT	MI		11/25/2020	5.875	46,022	0	(295)	0	0	0	50,540	08/31/2020
100045333		SPRINGFIELD	OH		11/25/2020	4.010	54,876	0	381	0	0	0	63,175	04/01/2006
100045454		DUBLIN	GA		11/25/2020	10.790	19,032	0	(751)	0	0	0	23,465	07/15/2006
100045455		BIRMINGHAM	AL		11/25/2020	3.875	66,804	0	153	0	0	0	73,103	01/01/2007
100045457		AKRON	OH		11/25/2020	8.990	46,961	0	(518)	0	0	0	45,125	08/01/2007
100045463		PHILADELPHIA	PA		11/25/2020	6.625	124,448	0	340	0	0	0	156,750	02/01/2006
100045468		SEQUIM	WA		11/25/2020	4.000	266,096	0	(421)	0	0	0	365,750	12/01/2005
100045472		BELLEVILLE	IL		11/25/2020	4.375	36,957	0	481	0	0	0	64,078	11/01/2004
100045476		WILLINGBORO TOWNSHIP	NJ		11/25/2020	2.000	32,311	0	355	0	0	0	126,350	05/01/2006
100045477		HOUSTON	TX		11/25/2020	7.750	5,647	0	(210)	0	0	0	131,100	06/01/1995
100045480		MOUNT PROSPECT	IL		11/25/2020	4.750	256,901	0	(373)	0	0	0	342,000	11/01/2005
100045484		BAYVILLE	NY		11/25/2020	4.375	393,587	0	(792)	0	0	0	451,250	12/01/2009
100045488		WENTZVILLE	MO		11/25/2020	4.625	172,750	0	(521)	0	0	0	261,250	10/01/2005
100045492		LAS VEGAS	NV		11/25/2020	4.000	201,515	0	(437)	0	0	0	315,400	08/01/2005
100045495		SAN ANTONIO	TX		11/25/2020	9.900	51,527	0	(747)	0	0	0	76,713	02/01/2005
100045496		HICKORY	NC		11/25/2020	6.000	34,719	0	(219)	0	0	0	118,750	07/24/2007
100045499		YORK	PA		11/25/2020	4.000	78,832	0	(95)	0	0	0	138,700	02/01/2003
100045500		DOERUN	GA		11/25/2020	9.999	47,464	0	(15)	0	0	0	36,100	07/15/2006
100045501		PURCELLVILLE	VA		11/25/2020	2.000	533,318	0	9,596	0	0	0	669,750	07/01/2006
100045505		CHICAGO	IL		11/25/2020	5.000	206,278	0	(735)	0	0	0	162,450	09/01/2006
100045508		WOODRUFF	SC		11/25/2020	5.000	37,165	0	(57)	0	0	0	58,663	02/22/2006
100045509		ST JOSEPH	MO		11/25/2020	5.687	75,470	0	(55)	0	0	0	76,713	06/23/2008
100045510		GEORGETOWN	SC		11/25/2020	7.000	30,290	0	27	0	0	0	49,638	04/16/2006
100045511		ATLANTA	GA		11/25/2020	5.000	104,197	0	(399)	0	0	0	123,500	02/15/2007
100045636		MINNEAPOLIS	MN		11/25/2020	4.125	214,594	0	(344)	0	0	0	342,000	03/01/2005
100045638		SHERIDAN	MI		11/25/2020	6.125	53,162	0	(685)	0	0	0	112,100	07/01/2005
100045640		BROOMALL	PA		11/25/2020	4.000	255,707	0	(301)	0	0	0	356,250	02/01/2008
100045644		CARLSTADT	NJ		11/25/2020	4.875	337,545	0	(872)	0	0	0	380,000	04/01/2008
100045650		VISALIA	CA		11/25/2020	4.375	223,127	0	(523)	0	0	0	251,750	06/01/2005
100045652		CALUMET CITY	IL		11/25/2020	4.000	99,033	0	(637)	0	0	0	82,331	05/01/2003
100045657		SAINT LOUIS	MO		11/25/2020	9.850	85,120	0	417	0	0	0	81,225	08/31/2020
100045658		CLEVELAND	OH		11/25/2020	5.000	53,203	0	238	0	0	0	68,590	05/27/2006
100045666		PERRY	GA		11/25/2020	5.990	70,973	0	(132)	0	0	0	85,738	01/24/2004
100045673		DETROIT	MI		11/25/2020	6.990	24,630	0	72	0	0	0	27,075	12/04/2011
100045674		CEDAR BLUFF	AL		11/25/2020	7.710	21,820	0	(229)	0	0	0	115,900	03/17/2006
100045675		SPRING	TX		11/25/2020	3.500	70,006	0	47	0	0	0	175,750	06/01/2004
100045679		OCEAN CITY	NJ		11/25/2020	4.875	272,368	0	(503)	0	0	0	522,500	09/01/2010
100045680		CHICAGO	IL		11/25/2020	3.430	170,000	0	179	0	0	0	155,800	05/09/2006
100045682		PATERSON	NJ		11/25/2020	2.000	187,675	0	4,465	0	0	0	209,000	05/01/2008
100045684		SAN JOSE	CA		11/25/2020	5.000	465,465	0	(957)	0	0	0	1,037,875	07/01/2010
100045686		BUTLER	PA		11/25/2020	4.875	19,622	0	(195)	0	0	0	155,800	10/01/2010
100045687		SOUTH JORDAN	UT		11/25/2020	7.375	46,635	0	(938)	0	0	0	347,377	08/31/2020
100045691		HOBBS	NM		11/25/2020	4.375	67,264	0	(145)	0	0	0	188,100	06/01/2010
100045853		ST. LOUIS	MO		11/25/2020	7.759	26,445	0	(470)	0	0	0	35,198	08/31/2020
100045854		DERRY	NH		11/25/2020	4.000	164,638	0	30	0	0	0	209,000	09/01/2005
100045855		COLUMBUS	OH		11/25/2020	5.000	45,437	0	(206)	0	0	0	91,153	06/01/2008
100045856		WAYZATA	MN		11/25/2020	4.000	859,606	0	792	0	0	0	950,000	06/01/2007
100045860		MAPLE HEIGHTS	OH		11/25/2020	7.500	66,770	0	521	0	0	0	67,688	06/01/2006
100045861		PHILADELPHIA	PA		11/25/2020	4.250	154,697	0	(480)	0	0	0	256,500	12/01/2010
100045862		EMPORIA	VA		11/25/2020	4.999	36,755	0	(115)	0	0	0	40,613	09/05/2006

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100045863		OKC	OK		11/25/2020	9.492	73,397	0	(446)	0	0	0	79,420	08/22/2008
100045864		SUMTER	SC		11/25/2020	3.900	25,318	0	32	0	0	0	74,005	04/01/2001
100045866		PHILADELPHIA	PA		11/25/2020	4.500	63,833	0	(123)	0	0	0	106,400	03/01/2005
100045871		FONTANA	CA		11/25/2020	5.000	145,772	0	(468)	0	0	0	437,000	07/01/2010
100045875		PENSACOLA	FL		11/25/2020	4.000	38,088	0	47	0	0	0	65,702	03/16/2008
100045877		SAINT MATTHEWS	SC		11/25/2020	5.000	45,757	0	1,446	0	0	0	175,750	04/30/2000
100045878		GREENVILLE	SC		11/25/2020	4.500	48,762	0	(130)	0	0	0	170,050	08/31/2020
100045881		MONTICELLO	KY		11/25/2020	3.250	18,998	0	361	0	0	0	36,100	03/01/2005
100045886		CHICAGO	IL		11/25/2020	4.750	90,105	0	(613)	0	0	0	304,000	05/01/2004
100045891		ROSELLE	IL		11/25/2020	3.875	181,326	0	(91)	0	0	0	270,750	04/01/2004
100045894		RALEIGH	NC		11/25/2020	4.750	209,105	0	(579)	0	0	0	232,750	05/01/2005
100045895		PRYOR	OK		11/25/2020	9.425	28,231	0	(530)	0	0	0	54,150	05/18/2009
100045897		TOLEDO	OH		11/25/2020	3.500	25,169	0	933	0	0	0	34,295	01/28/2001
100045898		CINCINNATI	OH		11/25/2020	8.000	104,510	0	779	0	0	0	118,750	04/08/2006
100045899		DANSVILLE	NY		11/25/2020	1.000	32,787	0	1,083	0	0	0	71,298	08/09/2020
100045900		NEW LONDON	NC		11/25/2020	7.290	178,478	0	(614)	0	0	0	323,000	10/01/2004
100045902		CHARLOTTE	TN		11/25/2020	4.800	37,957	0	(314)	0	0	0	123,500	11/01/2006
100045573		BIRMINGHAM	AL		11/25/2020	3.625	89,179	0	(93)	0	0	0	551,000	08/01/2012
100045574		ATWATER	OH		11/25/2020	2.000	112,774	0	3,043	0	0	0	203,205	05/01/2010
100045575		BLOOMSBURG	PA		11/25/2020	3.375	33,132	0	88	0	0	0	166,250	06/01/2012
100045576		SAN ANTONIO	TX		11/25/2020	4.500	94,171	0	(207)	0	0	0	280,250	10/01/2003
100045577		EL PASO	TX		11/25/2020	4.500	47,752	0	(114)	0	0	0	124,545	09/01/2005
100045586		EAST ORANGE	NJ		11/25/2020	4.625	120,890	0	(233)	0	0	0	268,850	04/01/2007
100045588		LANCASTER	SC		11/25/2020	4.000	72,499	0	(51)	0	0	0	122,550	04/01/2007
100045594		CHELSEA	MA		11/25/2020	4.750	197,583	0	(1,030)	0	0	0	437,000	08/01/2001
100045598		PLAINFIELD	CT		11/25/2020	4.625	115,734	0	11	0	0	0	128,250	02/01/2007
100045599		WEST PALM BEACH	FL		11/25/2020	3.875	105,017	0	(124)	0	0	0	252,700	07/01/2001
100045601		SCHUYLKILL HAVEN	PA		11/25/2020	4.625	44,610	0	44	0	0	0	67,688	02/01/2007
100045606		HOUSTON	TX		11/25/2020	4.750	48,426	0	(252)	0	0	0	209,000	03/01/2003
100045608		WELLINGTON	FL		11/25/2020	7.880	168,115	0	(3,087)	0	0	0	208,050	11/23/2005
100045620		LOS ANGELES	CA		11/25/2020	8.375	321,399	0	2,137	0	0	0	489,250	11/01/2005
100045622		PERRIS	CA		11/25/2020	8.500	212,817	0	1,375	0	0	0	292,600	06/01/2005
100045629		DAWSON	GA		11/25/2020	4.999	45,131	0	(105)	0	0	0	49,638	08/31/2020
100045630		STRATFORD	CT		11/25/2020	4.109	152,389	0	43	0	0	0	148,200	02/01/2009
100045632		CARTERET	NJ		11/25/2020	2.726	290,832	0	4,490	0	0	0	337,250	09/01/2007
100045799		BOCA RATON	FL		11/25/2020	4.000	250,311	0	(180)	0	0	0	342,000	10/01/2005
100045804		LEWIS CENTER	OH		11/25/2020	6.875	126,437	0	(285)	0	0	0	237,500	05/01/2001
100045805		EASTOVER	SC		11/25/2020	25.000	72,751	0	1,320	0	0	0	164,255	08/31/2020
100045806		LA FERIA	TX		11/25/2020	9.978	1,570	0	(127)	0	0	0	32,000	10/17/2020
100045807		TAUNTON	MA		11/25/2020	4.250	171,297	0	307	0	0	0	266,000	09/01/2005
100045810		CHICAGO	IL		11/25/2020	4.500	121,581	0	(120)	0	0	0	130,150	08/31/2020
100045812		MONROE	NJ		11/25/2020	3.875	404,297	0	(351)	0	0	0	631,750	11/01/2015
100045816		ATLANTA	GA		11/25/2020	7.054	72,956	0	(452)	0	0	0	157,700	12/17/2000
100045819		SANDUSKY	OH		11/25/2020	4.000	56,073	0	514	0	0	0	71,749	01/10/2005
100045821		MERRILLVILLE	IN		11/25/2020	3.125	55,022	0	985	0	0	0	72,371	04/01/2007
100045823		NEW DURHAM	NH		11/25/2020	5.228	119,064	0	(833)	0	0	0	218,500	08/31/2020
100045824		MCKINNEY	TX		11/25/2020	4.500	296,766	0	(458)	0	0	0	612,750	07/01/2005
100045825		ELGIN	IL		11/25/2020	4.250	180,172	0	278	0	0	0	190,000	01/01/2011
100045827		LEXINGTON PARK	MD		11/25/2020	2.000	49,966	0	355	0	0	0	171,000	08/31/2020
100045836		HORTON	MI		11/25/2020	5.500	195,733	0	(669)	0	0	0	237,500	09/01/2010
100045842		PALM COAST	FL		11/25/2020	5.750	90,380	0	(344)	0	0	0	213,750	08/01/2005
100045844		FORT MYERS	FL		11/25/2020	5.875	120,076	0	(461)	0	0	0	211,850	12/01/2005

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100045845		BAY SHORE	NY		11/25/2020	4.625	251,055	0	(535)	0	0	0	387,600	10/01/2005
100045847		LEVITTOWN	NY		11/25/2020	4.625	243,641	0	(952)	0	0	0	380,000	08/01/2005
100045848		FAIRFIELD	PA		11/25/2020	5.000	146,856	0	(461)	0	0	0	180,500	08/01/2005
100045851		BAYTOWN	TX		11/25/2020	6.521	248,148	0	(273)	0	0	0	308,750	09/01/2003
100045950		GROVER	PA		11/25/2020	9.880	29,217	0	(769)	0	0	0	61,370	10/16/2005
100045951		TOWNSHIP OF MONTCLAIR	NJ		11/25/2020	3.875	422,259	0	(215)	0	0	0	546,250	08/15/2007
100045954		DANVILLE	VA		11/25/2020	6.000	130,586	0	(169)	0	0	0	85,738	02/01/2007
100045955		MASON	OH		11/25/2020	5.375	141,976	0	(512)	0	0	0	304,000	06/01/2003
100045956		HAMLET	NC		11/25/2020	9.840	5,223	0	(388)	0	0	0	54,601	10/16/2004
100045960		WHITEVILLE	NC		11/25/2020	5.500	68,804	0	(131)	0	0	0	61,370	10/19/2007
100045962		COFFEYVILLE	KS		11/25/2020	6.880	19,637	0	268	0	0	0	18,953	07/18/2004
100045964		HENDERSONVILLE	NC		11/25/2020	4.875	183,972	0	(866)	0	0	0	446,500	04/01/2009
100045968		WORCESTER	MA		11/25/2020	4.000	130,726	0	(204)	0	0	0	228,000	05/01/2007
100045969		ROLLINSFORD	NH		11/25/2020	4.000	134,631	0	(171)	0	0	0	242,250	06/01/2009
100045970		MARLBORO	NJ		11/25/2020	5.250	358,197	0	(1,148)	0	0	0	484,500	01/01/2009
100045971		JONESBORO	GA		11/25/2020	4.000	27,150	0	(71)	0	0	0	118,750	02/01/1995
100045972		NAPLES	FL		11/25/2020	4.625	118,631	0	(335)	0	0	0	232,750	08/01/2007
100045974		WATERBURY	CT		11/25/2020	9.375	120,654	0	(343)	0	0	0	196,650	08/31/2020
100045975		WEST CHESTER	PA		11/25/2020	4.625	286,141	0	(1,060)	0	0	0	445,550	06/01/2007
100045976		SARASOTA	FL		11/25/2020	2.000	117,568	0	942	0	0	0	304,000	08/07/2020
100045977		POWHATAN	VA		11/25/2020	5.000	199,955	0	(692)	0	0	0	251,750	08/31/2020
100045978		OSCEOLA	IN		11/25/2020	4.000	58,271	0	(26)	0	0	0	141,550	08/31/2020
100045988		ATTLEBORO	MA		11/25/2020	3.843	138,453	0	354	0	0	0	319,200	04/01/2005
100045992		ALBUQUERQUE	NM		11/25/2020	9.980	2,254	0	0	0	0	0	94,763	01/11/2008
100045995		LOUISVILLE	KY		11/25/2020	9.130	61,572	0	(601)	0	0	0	68,870	04/08/2006
100045996		MCDONOUGH	GA		11/25/2020	3.125	75,459	0	206	0	0	0	149,150	08/01/2007
100045997		NASHVILLE	TN		11/25/2020	3.400	91,090	0	42	0	0	0	180,500	08/11/2020
100046127		SAINT LOUIS	MO		11/25/2020	5.000	67,629	0	(331)	0	0	0	59,565	05/01/2008
100046128		BURNHAM	IL		11/25/2020	3.875	117,467	0	343	0	0	0	128,250	06/01/2008
100046129		WYOMING	PA		11/25/2020	2.000	74,790	0	3,138	0	0	0	123,500	04/01/2006
100046131		ADAMSVILLE	OH		11/25/2020	7.000	69,194	0	(176)	0	0	0	104,500	07/01/2005
100046134		NEW FLORENCE	PA		11/25/2020	9.350	24,986	0	(20)	0	0	0	27,075	07/23/2006
100046135		MIAMI	FL		11/25/2020	5.500	138,462	0	(706)	0	0	0	357,200	02/01/2005
100046141		CLAYTON	NJ		11/25/2020	4.000	171,161	0	88	0	0	0	180,500	04/01/2009
100046144		TOCCOA	GA		11/25/2020	3.875	131,402	0	(258)	0	0	0	199,500	01/01/2005
100046148		NEWTON	NJ		11/25/2020	4.000	149,731	0	447	0	0	0	162,450	01/01/2005
100046150		WORCESTER	MA		11/25/2020	4.000	184,622	0	(69)	0	0	0	280,250	12/01/2004
100046156		MEMPHIS	TN		11/25/2020	8.000	57,967	0	(153)	0	0	0	57,760	04/01/2006
100046163		JESUP	GA		11/25/2020	10.590	7,440	0	(355)	0	0	0	44,223	08/12/2008
100046165		HOPEWELL	VA		11/25/2020	8.000	162,873	0	378	0	0	0	119,225	07/13/2008
100046172		KANSAS CITY	MO		11/25/2020	4.640	100,953	0	(246)	0	0	0	142,500	08/01/2007
100046173		BUNA	TX		11/25/2020	9.310	30,332	0	(1,187)	0	0	0	237,500	05/12/2002
100046175		OGDEN	UT		11/25/2020	10.399	75,273	0	(678)	0	0	0	175,750	09/03/2011
100046176		PHILADELPHIA	PA		11/25/2020	3.125	6,979	0	(166)	0	0	0	85,738	01/15/2004
100046177		LUGOFF	SC		11/25/2020	12.050	3,397	0	(154)	0	0	0	92,958	03/28/2004
100046178		BUCKHANNON	WV		11/25/2020	16.000	5,440	0	(73)	0	0	0	16,245	05/06/2015
100046284		BELOIT	WI		11/25/2020	3.625	49,370	0	80	0	0	0	83,030	01/27/2008
100046285		PLANO	TX		11/25/2020	8.050	56,774	0	(525)	0	0	0	205,960	07/05/2004
100046286		LYNWOOD	CA		11/25/2020	4.000	187,288	0	(360)	0	0	0	693,500	06/01/2012
100046287		FORT WAYNE	IN		11/25/2020	7.500	39,761	0	(74)	0	0	0	41,425	12/05/1998
100046289		SARASOTA	FL		11/25/2020	3.375	31,167	0	60	0	0	0	332,500	02/01/2012
100046292		PENNSAUKEN	NJ		11/25/2020	4.375	93,965	0	(326)	0	0	0	179,550	01/01/2012

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100046293		LITHONIA	GA		11/25/2020	4.000	61,893	0	(167)	0	0	0	215,650	04/01/2012
100046294		OLATHE	KS		11/25/2020	4.125	87,742	0	(249)	0	0	0	228,000	03/01/2012
100046296		LAS VEGAS	NV		11/25/2020	4.000	148,375	0	(186)	0	0	0	342,950	01/01/2007
100046300		HAM LAKE	MN		11/25/2020	4.625	262,943	0	(484)	0	0	0	493,525	05/01/2003
100046306		LUMBERTON	NJ		11/25/2020	4.000	136,474	0	733	0	0	0	154,850	08/01/2006
100046307		HIGGINS LAKE	MI		11/25/2020	4.125	27,297	0	(109)	0	0	0	74,908	09/01/2003
100046311		HAGERSTOWN	MD		11/25/2020	7.840	162,673	0	(2,273)	0	0	0	152,000	10/07/2005
100046314		SPRING HILL	KS		11/25/2020	3.875	93,321	0	(147)	0	0	0	185,250	04/01/2003
100046316		ZION	IL		11/25/2020	4.625	111,152	0	304	0	0	0	128,250	11/01/2006
100046321		FLINT	MI		11/25/2020	6.996	44,492	0	(312)	0	0	0	46,930	05/01/2001
100046329		SUMTER	SC		11/25/2020	8.980	7,464	0	(106)	0	0	0	37,905	04/14/2007
100046330		WAUKESHA	WI		11/25/2020	4.250	172,297	0	(241)	0	0	0	232,655	04/01/2012
100046332		PHILADELPHIA	PA		11/25/2020	9.813	27,213	0	(741)	0	0	0	76,713	10/24/2004
100046333		MONTGOMERY	AL		11/25/2020	8.690	52,218	0	(89)	0	0	0	39,710	08/31/2020
100046336		SPARTANBURG	SC		11/25/2020	4.250	10,378	0	(90)	0	0	0	135,850	09/01/2011
100046510		SIOUX CITY	IA		11/25/2020	5.875	69,172	0	(314)	0	0	0	94,763	12/01/2004
100046512		BIRMINGHAM	AL		11/25/2020	8.910	43,333	0	(810)	0	0	0	104,500	07/15/2005
100046517		OMAHA	NE		11/25/2020	8.000	57,615	0	(61)	0	0	0	67,688	01/23/2005
100046518		FORT WAYNE	IN		11/25/2020	11.358	99,360	0	622	0	0	0	131,575	03/12/2000
100046519		DECATUR	GA		11/25/2020	4.380	94,137	0	(201)	0	0	0	125,400	09/01/2005
100046520		BENICIA	CA		11/25/2020	4.375	345,253	0	(1,286)	0	0	0	460,750	12/01/2005
100046522		STANFIELD	NC		11/25/2020	3.750	3,946	0	(8)	0	0	0	190,855	01/01/2012
100046526		JACKSBORO	TN		11/25/2020	9.430	12,190	0	(279)	0	0	0	18,953	11/14/2007
100046528		BURLINGTON	KY		11/25/2020	3.250	39,680	0	102	0	0	0	238,450	11/01/2011
100046529		LATHROP	CA		11/25/2020	5.125	386,017	0	767	0	0	0	428,450	11/01/2005
100046530		SAN JOSE	CA		11/25/2020	4.280	318,509	0	(625)	0	0	0	665,000	08/31/2020
100046531		PORT WASHINGTON	NY		11/25/2020	4.000	478,299	0	(762)	0	0	0	807,500	05/01/2012
100046542		LAUREL	MD		11/25/2020	4.875	176,644	0	(709)	0	0	0	596,600	06/01/2006
100046544		MACON	GA		11/25/2020	4.000	61,940	0	(63)	0	0	0	118,750	10/01/2011
100046546		COLUMBIA	SC		11/25/2020	4.375	62,223	0	(74)	0	0	0	114,000	10/01/2011
100046547		BECHTELSVILLE	PA		11/25/2020	4.000	216,836	0	(242)	0	0	0	332,500	08/01/2011
100046548		PULASKI	VA		11/25/2020	6.875	9,690	0	(27)	0	0	0	88,445	04/01/1999
100046550		POTOMAC	MD		11/25/2020	6.000	1,130,896	0	1,337	0	0	0	1,385,338	06/01/2007
100046551		WHITELAW	WI		11/25/2020	4.750	57,761	0	(331)	0	0	0	171,000	12/01/2000
100046554		MINDEN	LA		11/25/2020	11.625	50,171	0	(560)	0	0	0	86,640	07/01/2006
100046555		CHESTER	SC		11/25/2020	12.500	49,732	0	(799)	0	0	0	52,345	10/09/2000
100046556		CAMBRIA	WI		11/25/2020	8.500	39,947	0	(818)	0	0	0	101,650	08/31/2020
100046557		ANTIOCH	TN		11/25/2020	6.875	88,706	0	(292)	0	0	0	242,250	01/01/1999
100046661		JACKSONVILLE	FL		11/25/2020	3.650	30,191	0	70	0	0	0	57,760	01/01/2003
100046664		MC CLOUD	CA		11/25/2020	3.500	306,008	0	146	0	0	0	356,250	09/01/2006
100046665		MONTGOMERY	AL		11/25/2020	6.000	78,992	0	24	0	0	0	80,323	09/01/2005
100046666		COLUMBUS	OH		11/25/2020	8.340	66,076	0	(882)	0	0	0	60,468	11/01/2006
100046669		RICHMOND	KY		11/25/2020	5.375	128,926	0	(1,223)	0	0	0	399,000	06/01/2003
100046672		ALGONQUIN	IL		11/25/2020	7.125	38,590	0	(923)	0	0	0	155,800	09/01/1998
100046675		KINGMAN	AZ		11/25/2020	6.750	80,916	0	(1,015)	0	0	0	132,050	08/01/2007
100046681		FLORENCE	SC		11/25/2020	7.250	24,194	0	(600)	0	0	0	128,250	03/01/1998
100046684		BAY CITY	MI		11/25/2020	7.250	11,974	0	(288)	0	0	0	55,955	07/01/1998
100046687		HOWARD CITY	MI		11/25/2020	4.750	81,713	0	(218)	0	0	0	115,425	11/01/2000
100046689		WINSTON SALEM	NC		11/25/2020	3.875	52,436	0	276	0	0	0	76,713	05/01/2007
100046690		FORT WORTH	TX		11/25/2020	6.480	53,202	0	(169)	0	0	0	169,100	03/01/1994
100046691		CASCADE	VA		11/25/2020	4.125	55,580	0	(136)	0	0	0	75,810	10/01/1995
100046708		HARTFORD	CT		11/20/2020	7.500	85,560	0	(1,483)	0	0	0	201,756	07/31/2020

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100046901		MILFORD	PA		11/20/2020	4.000	65,683	0	(24)	0	0	0	197,600	07/31/2020
100045513		BOUND BROOK	NJ		11/25/2020	4.750	140,407	0	(526)	0	0	0	261,250	11/01/2011
100045515		ALABASTER	AL		11/25/2020	5.125	187,172	0	(669)	0	0	0	304,000	03/01/2008
100045516		CINCINNATI	OH		11/25/2020	6.880	118,181	0	280	0	0	0	144,400	12/01/2008
100045518		WASHINGTON	DC		11/25/2020	4.875	281,724	0	(737)	0	0	0	703,000	05/01/2014
100045520		CHICAGO	IL		11/25/2020	2.099	142,629	0	1,638	0	0	0	253,000	08/06/2006
100045525		HOPE MILLS	NC		11/25/2020	11.990	33,631	0	(129)	0	0	0	66,785	12/26/2006
100045527		DISTRICT HEIGHTS	MD		11/25/2020	4.375	159,477	0	(307)	0	0	0	290,700	12/01/2007
100045533		SNELLVILLE	GA		11/25/2020	4.250	240,768	0	(109)	0	0	0	261,250	02/01/2008
100045534		CHARDON	OH		11/25/2020	7.730	124,257	0	(1,443)	0	0	0	155,800	03/25/2005
100045540		ALTOONA	PA		11/25/2020	5.500	3,732	0	(107)	0	0	0	117,800	09/10/2001
100045550		ELGIN	IL		11/25/2020	4.000	154,291	0	(132)	0	0	0	207,100	03/01/2004
100045556		MOOSIC	PA		11/25/2020	7.100	153,237	0	(430)	0	0	0	137,750	07/01/2003
100045558		SAN JOSE	CA		11/25/2020	4.375	373,791	0	(5)	0	0	0	674,500	03/01/2006
100045560		PITTSBURG	CA		11/25/2020	3.250	374,149	0	1,611	0	0	0	474,050	05/01/2006
100045561		BALTIMORE	MD		11/25/2020	4.500	95,131	0	34	0	0	0	166,250	06/01/2008
100045565		ANDREWS	SC		11/25/2020	9.190	46,946	0	(214)	0	0	0	46,100	07/01/2007
100045567		OAK VIEW	CA		11/25/2020	3.750	416,583	0	1,324	0	0	0	498,750	02/01/2006
100045569		BREMERTON	WA		11/25/2020	3.750	366,373	0	671	0	0	0	407,550	08/01/2006
100045570		COARSEGOLD	CA		11/25/2020	2.000	210,743	0	1,840	0	0	0	256,500	08/31/2020
100045693		BREAUX BRIDGE	LA		11/25/2020	7.250	10,289	0	(268)	0	0	0	59,565	07/28/2019
100045694		HOWELL	NJ		11/25/2020	5.000	251,608	0	(737)	0	0	0	313,500	07/01/2006
100045695		FRANKLIN PARK	NJ		11/25/2020	3.250	216,988	0	470	0	0	0	304,000	08/01/2010
100045697		RALEIGH	NC		11/25/2020	3.375	179,824	0	5	0	0	0	223,250	08/01/2006
100045701		IRONTON	MN		11/25/2020	3.625	42,055	0	27	0	0	0	109,250	07/01/1998
100045702		PATERSON	NJ		11/25/2020	5.125	203,036	0	(1,122)	0	0	0	285,000	06/01/2007
100045706		BURLINGAME	KS		11/25/2020	4.250	53,229	0	(130)	0	0	0	101,650	04/01/1998
100045708		CHICAGO	IL		11/25/2020	2.000	75,993	0	869	0	0	0	152,000	07/01/2006
100045709		NEW CASTLE	PA		11/25/2020	11.953	46,738	0	(1,601)	0	0	0	54,150	01/23/2001
100045710		NEWARK	DE		11/25/2020	5.500	471,014	0	(1,857)	0	0	0	559,550	07/01/2006
100045711		MEMPHIS	TN		11/25/2020	9.850	19,264	0	(728)	0	0	0	61,370	09/29/2007
100045712		CHESTER	PA		11/25/2020	8.150	70,002	0	(818)	0	0	0	85,738	06/01/2007
100045713		ST LOUIS	MO		11/25/2020	2.004	26,048	0	776	0	0	0	88,445	06/03/2003
100045718		LANSFORD	PA		11/25/2020	12.450	38,586	0	(364)	0	0	0	135,850	01/01/1996
100045721		FORT GARLAND	CO		11/25/2020	8.660	4,891	0	(208)	0	0	0	54,150	02/14/2007
100045722		HUNTINGTON BEACH	CA		11/25/2020	5.125	501,319	0	(1,348)	0	0	0	1,060,438	11/01/2005
100045723		CAMERON PARK	CA		11/25/2020	3.500	246,398	0	(1,357)	0	0	0	465,500	08/01/2006
100045727		LINCOLNTON	NC		11/25/2020	9.390	44,389	0	(34)	0	0	0	93,860	08/08/1995
100045728		MANSFIELD	OH		11/25/2020	4.375	81,387	0	(311)	0	0	0	323,000	07/01/2011
100045730		HACIENDA HEIGHTS	CA		11/25/2020	4.250	237,754	0	(413)	0	0	0	622,250	12/01/2011
100045734		SONORA	CA		11/25/2020	4.625	208,662	0	(498)	0	0	0	482,292	08/11/2020
100045735		HERTFORD	NC		11/25/2020	3.996	38,838	0	(71)	0	0	0	129,200	02/01/2011
100045737		GREAT FALLS	MT		11/25/2020	3.875	123,429	0	(83)	0	0	0	328,700	09/01/2011
100045738		SYKESVILLE	MD		11/25/2020	4.500	491,414	0	25	0	0	0	631,750	09/01/2011
100045739		WARESHOALS	SC		11/25/2020	8.794	26,923	0	502	0	0	0	26,082	09/23/2006
100045905		BALTIMORE	MD		11/25/2020	4.000	65,264	0	94	0	0	0	127,300	08/01/2007
100045908		KANSAS CITY	MO		11/25/2020	9.400	41,128	0	(672)	0	0	0	65,883	06/01/2004
100045909		WINCHESTER	CA		11/25/2020	3.000	256,123	0	506	0	0	0	498,750	07/01/2006
100045910		BOLINGBROOK	IL		11/25/2020	4.000	215,641	0	(58)	0	0	0	242,250	02/08/2005
100045911		PHOENIX	AZ		11/25/2020	4.750	229,548	0	(533)	0	0	0	251,750	10/01/2006
100045916		FAYETTEVILLE	TN		11/25/2020	1.999	39,098	0	1,281	0	0	0	190,000	01/27/2007
100045917		GEORGETOWN	SC		11/25/2020	7.954	16,252	0	(118)	0	0	0	104,500	06/02/2007

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100045918		MONTGOMERY	TX		11/25/2020	3.500	7,912	0	24	0	0	0	114,000	10/01/2002
100045919		OMAHA	NE		11/25/2020	4.625	98,455	0	245	0	0	0	114,000	02/01/2018
100045920		ELKIN	NC		11/25/2020	5.500	77,944	0	(624)	0	0	0	157,059	02/01/2008
100045922		BROOKLYN	NY		11/25/2020	4.500	338,519	0	(1,071)	0	0	0	628,900	03/01/2008
100045923		DETROIT	MI		11/25/2020	7.000	10,703	0	(199)	0	0	0	25,270	07/01/2004
100045926		MILACA	MN		11/25/2020	4.625	130,965	0	(440)	0	0	0	188,575	02/01/2008
100045927		BERLIN	NJ		11/25/2020	2.499	128,470	0	802	0	0	0	185,250	04/01/2011
100045928		PORT ORCHARD	WA		11/25/2020	3.000	202,330	0	168	0	0	0	361,000	08/28/2006
100045930		DADE CITY	FL		11/25/2020	3.375	79,735	0	36	0	0	0	180,500	01/01/2009
100045931		HUNTINGTON STATION	NY		11/25/2020	4.000	248,310	0	(364)	0	0	0	475,000	09/01/2004
100045932		FLORENCE	SC		11/25/2020	4.250	201,635	0	(267)	0	0	0	265,050	11/01/2004
100045934		DENVER	CO		11/25/2020	4.250	155,569	0	(279)	0	0	0	337,250	11/01/2004
100045935		CHICAGO	IL		11/25/2020	4.625	82,706	0	(69)	0	0	0	128,250	01/01/2012
100045938		COSBY	TN		11/25/2020	10.910	58,070	0	(1,229)	0	0	0	131,338	12/08/2009
100045943		OMAHA	NE		11/25/2020	4.125	57,508	0	(90)	0	0	0	93,048	06/01/2006
100045944		NORTH PALM BEACH	FL		11/25/2020	3.250	8,042	0	323	0	0	0	603,250	02/07/2020
100045945		ROCKFORD	IL		11/25/2020	4.000	67,961	0	370	0	0	0	85,738	08/01/2004
100045946		SAINT LOUIS	MO		11/25/2020	4.625	28,219	0	40	0	0	0	64,980	08/31/2020
100046070		LA VERNIA	TX		11/25/2020	3.875	74,140	0	(139)	0	0	0	184,300	12/01/2004
100046083		TAMARAC	FL		11/25/2020	6.500	98,106	0	225	0	0	0	74,908	06/01/2007
100046084		TEXAS CITY	TX		11/25/2020	10.440	15,707	0	(397)	0	0	0	87,136	02/07/2020
100046085		KEITHVILLE	LA		11/25/2020	6.800	258,317	0	(906)	0	0	0	254,600	02/23/2005
100046087		SALINA	KS		11/25/2020	2.000	71,339	0	1,016	0	0	0	147,250	07/06/2001
100046089		GREENWOOD	SC		11/25/2020	4.482	40,729	0	155	0	0	0	55,504	01/27/1998
100046091		WALLA WALLA	WA		11/25/2020	9.082	46,127	0	(225)	0	0	0	179,550	10/10/2006
100046102		LIHUE	HI		11/25/2020	3.750	183,374	0	(34)	0	0	0	370,500	09/01/2007
100046103		HAVERHILL	MA		11/25/2020	4.000	279,017	0	110	0	0	0	294,500	06/01/2015
100046109		LYNDONVILLE	VT		11/25/2020	5.500	94,390	0	(303)	0	0	0	166,250	09/01/2003
100046110		GREENVILLE	TX		11/25/2020	5.875	32,036	0	(447)	0	0	0	130,150	07/01/2003
100046111		HARRISBURG	PA		11/25/2020	4.375	57,426	0	225	0	0	0	55,955	09/01/2007
100046112		NOBLESVILLE	IN		11/25/2020	4.000	287,172	0	(306)	0	0	0	366,700	10/01/2007
100046113		RIDGWAY	PA		11/25/2020	6.500	40,977	0	338	0	0	0	49,638	06/23/2003
100046114		SILVER SPRING	MD		11/25/2020	3.500	277,564	0	231	0	0	0	327,750	09/01/2007
100046116		GREENWICH	CT		11/25/2020	4.500	336,483	0	(697)	0	0	0	370,500	04/01/2005
100046117		FLORISSANT	MO		11/25/2020	8.496	106,273	0	(1,171)	0	0	0	133,000	03/29/2005
100046123		HOMEWOOD	IL		11/25/2020	2.000	50,462	0	548	0	0	0	126,350	08/01/2003
100046125		PISGAH	AL		11/25/2020	2.796	43,245	0	255	0	0	0	93,860	12/18/2004
100046126		BERKELEY	CA		11/25/2020	3.500	325,193	0	(103)	0	0	0	979,213	07/01/2008
100046237		MYRTLE BEACH	SC		11/25/2020	7.500	123,067	0	109	0	0	0	118,750	08/31/2020
100046238		HOLLYWOOD	FL		11/25/2020	3.375	255,405	0	43	0	0	0	646,000	07/01/2002
100046240		ORLAND PARK	IL		11/25/2020	5.375	187,031	0	(589)	0	0	0	380,000	07/01/2003
100046242		SPRING LAKE	NC		11/25/2020	5.000	46,794	0	(404)	0	0	0	141,550	11/01/2002
100046243		LAUREL	MD		11/25/2020	3.875	255,930	0	(330)	0	0	0	336,300	11/01/2006
100046245		LOUISVILLE	KY		11/25/2020	4.500	81,597	0	(160)	0	0	0	88,896	11/01/2006
100046247		STATEN ISLAND	NY		11/25/2020	3.500	127,767	0	120	0	0	0	426,550	12/01/2002
100046249		SHOREWOOD	IL		11/25/2020	3.625	133,591	0	34	0	0	0	222,300	01/01/2007
100046250		PARLIN	NJ		11/25/2020	4.125	320,291	0	(134)	0	0	0	351,500	08/01/2006
100046253		EUSTIS	FL		11/25/2020	4.000	74,993	0	43	0	0	0	133,000	08/01/2006
100046256		GREER	SC		11/25/2020	6.625	42,348	0	(221)	0	0	0	142,500	05/01/2002
100046258		NORTH	SC		11/25/2020	5.625	64,359	0	(96)	0	0	0	79,420	07/01/2003
100046261		ALBUQUERQUE	NM		11/25/2020	8.000	108,281	0	(1,162)	0	0	0	114,000	06/01/2008
100046262		PHILADELPHIA	PA		11/25/2020	3.750	65,087	0	(4)	0	0	0	172,900	07/01/1999

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100046263		ELSBERRY	MO		11/25/2020	5.227	140,242	0	(400)	0	0	0	175,750	08/01/2006
100046267		ALBUQUERQUE	NM		11/25/2020	5.000	261,103	0	(411)	0	0	0	299,250	05/01/2005
100046271		GREENBACK	TN		11/25/2020	1.990	4,655	0	110	0	0	0	63,175	06/01/2008
100046274		BATTLE CREEK	MI		11/25/2020	8.000	159,016	0	432	0	0	0	152,475	01/01/2003
100046276		BIRMINGHAM	AL		11/25/2020	9.350	67,797	0	(1,049)	0	0	0	91,604	11/01/2004
100046277		GARRETTSVILLE	OH		11/25/2020	2.000	82,515	0	784	0	0	0	247,000	10/01/2004
100046278		FORT WORTH	TX		11/25/2020	4.000	118,670	0	(244)	0	0	0	228,000	07/01/2007
100046279		ELLENWOOD	GA		11/25/2020	7.980	203,437	0	443	0	0	0	171,950	05/22/2004
100046280		SOUTH OZONE PARK	NY		11/25/2020	6.000	355,540	0	(1,833)	0	0	0	432,250	11/01/2006
100046394		ABINGDON	MD		11/25/2020	5.000	273,787	0	(1,296)	0	0	0	403,750	10/01/2006
100046399		WYANDOTTE	MI		11/25/2020	4.875	9,811	0	(96)	0	0	0	94,763	12/01/1993
100046400		WAYNESBORO	PA		11/25/2020	3.875	236,528	0	124	0	0	0	261,250	08/01/2006
100046401		MEMPHIS	TN		11/25/2020	5.750	37,993	0	62	0	0	0	73,103	04/01/2004
100046402		CASTRO VALLEY	CA		11/25/2020	2.000	294,721	0	1,552	0	0	0	984,537	08/08/2020
100046403		COLLEGE PARK	GA		11/25/2020	4.625	75,805	0	(133)	0	0	0	147,250	10/01/2006
100046405		ARCADIA	FL		11/25/2020	3.500	218,538	0	337	0	0	0	308,750	09/01/2006
100046409		GLADWIN	MI		11/25/2020	3.875	28,362	0	61	0	0	0	33,393	01/01/1995
100046411		OCALA	FL		11/25/2020	4.250	125,855	0	220	0	0	0	161,500	10/01/2006
100046413		PICO RIVERA	CA		11/25/2020	2.000	322,090	0	1,784	0	0	0	565,250	08/27/2007
100046414		MEMPHIS	TN		11/25/2020	5.030	25,888	0	136	0	0	0	32,490	02/01/2000
100046416		QUINCY	WA		11/25/2020	3.875	52,499	0	(36)	0	0	0	272,650	07/01/1994
100046418		DETROIT	MI		11/25/2020	6.709	45,728	0	(690)	0	0	0	37,905	06/15/2005
100046422		STREAMWOOD	IL		11/25/2020	5.450	174,808	0	402	0	0	0	189,050	08/01/2005
100046423		RIO RANCHO	NM		11/25/2020	4.000	303,534	0	(190)	0	0	0	400,000	11/01/2006
100046426		REIDSVILLE	NC		11/25/2020	8.000	129,343	0	(605)	0	0	0	190,000	02/12/2007
100046427		APACHE JUNCTION	AZ		11/25/2020	7.750	268,473	0	(444)	0	0	0	342,000	08/01/2007
100046428		MEMPHIS	TN		11/25/2020	10.850	64,684	0	(527)	0	0	0	53,248	05/19/2006
100046435		PITTSBURGH	PA		11/25/2020	3.875	63,166	0	(23)	0	0	0	133,000	08/01/2006
100046438		OAKLAND	CA		11/25/2020	5.125	220,173	0	(926)	0	0	0	484,500	10/01/2006
100046442		SNOHOMISH	WA		11/25/2020	4.750	21,805	0	(191)	0	0	0	489,250	02/01/2003
100046443		DUNKIRK	IN		11/25/2020	6.375	69,272	0	(1,098)	0	0	0	118,750	03/01/2003
100046444		CONCORD	NC		11/25/2020	3.000	16,186	0	76	0	0	0	161,500	05/01/2001
100046445		GARRETT	PA		11/25/2020	4.375	38,294	0	192	0	0	0	75,810	10/19/2007
100046446		MINNEAPOLIS	MN		11/25/2020	4.125	56,711	0	(177)	0	0	0	281,200	05/01/2001
100046447		GRAND BAY	AL		11/25/2020	4.250	79,828	0	38	0	0	0	106,400	10/01/2006
100046448		SIOUX CITY	IA		11/25/2020	5.500	38,297	0	(380)	0	0	0	81,225	11/01/2001
100046449		NEW LONDON	NC		11/25/2020	4.625	32,998	0	(165)	0	0	0	125,400	08/31/2020
100046609		MARSHALL	TX		11/25/2020	8.999	4,871	0	(250)	0	0	0	137,750	01/23/2007
100046615		ERIN	NY		11/25/2020	8.375	25,652	0	(423)	0	0	0	61,370	01/01/1996
100046617		WILMINGTON	NC		11/25/2020	3.875	129,154	0	(166)	0	0	0	265,050	05/01/2013
100046625		THREE RIVERS	TX		11/25/2020	8.375	43,350	0	(121)	0	0	0	104,500	09/01/1995
100046626		COATESVILLE	PA		11/25/2020	4.625	111,133	0	109	0	0	0	114,000	01/01/2006
100046627		SUNBURY	PA		11/25/2020	6.298	147,072	0	(345)	0	0	0	202,350	05/01/2011
100046628		DECATUR	TN		11/25/2020	5.750	60,937	0	(744)	0	0	0	318,250	05/01/2003
100046629		ATLANTA	GA		11/25/2020	6.375	69,636	0	(242)	0	0	0	142,500	04/01/2007
100046631		MERRICK	NY		11/25/2020	4.250	170,515	0	(572)	0	0	0	394,250	03/01/2005
100046632		CLEVELAND	OH		11/25/2020	4.500	40,787	0	50	0	0	0	58,663	05/01/2003
100046633		NORFOLK	VA		11/25/2020	3.500	127,115	0	99	0	0	0	185,250	02/01/2007
100046639		SAN MATEO	FL		11/25/2020	4.250	99,004	0	(140)	0	0	0	294,500	12/01/2002
100046640		BALTIMORE	MD		11/25/2020	7.000	135,542	0	(1,327)	0	0	0	161,500	02/01/2007
100046641		DALLAS	TX		11/25/2020	5.580	106,616	0	(1,348)	0	0	0	261,250	02/10/2007
100046643		STONEWALL	LA		11/25/2020	9.050	35,338	0	(421)	0	0	0	112,100	08/31/2020

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100046645		MEMPHIS	TN		11/25/2020	8.910	33,307	0	(1,053)	0	0	0	64,980	01/01/2008
100046646		DAYTON	OH		11/25/2020	3.250	36,901	0	250	0	0	0	63,175	08/11/2005
100046647		PITTSBURGH	PA		11/25/2020	3.830	82,610	0	(39)	0	0	0	213,750	09/01/2012
100046650		MARKHAM	IL		11/25/2020	5.125	79,258	0	(648)	0	0	0	76,713	07/01/2006
100046651		VALENCIA	CA		11/25/2020	3.875	380,960	0	(1,863)	0	0	0	508,250	05/01/2006
100046652		BOKOSHE	OK		11/25/2020	10.710	39,006	0	(370)	0	0	0	67,688	09/23/2006
100046654		HAWTHORNE	CA		11/25/2020	3.375	227,333	0	(1,225)	0	0	0	465,500	10/01/2005
100046657		BAKERSFIELD	CA		11/25/2020	4.500	181,209	0	(243)	0	0	0	340,000	04/01/2006
100046846		FRANKLIN	IN		11/20/2020	7.875	36,786	0	(835)	0	0	0	171,000	07/31/2020
100046862		INDIANAPOLIS	IN		11/20/2020	4.375	172,777	0	(649)	0	0	0	204,250	07/31/2020
100046004		DUNELLEN	NJ		11/25/2020	4.000	216,933	0	(10)	0	0	0	275,500	07/01/2017
100046006		NORRISTOWN	PA		11/25/2020	3.500	127,638	0	85	0	0	0	199,500	11/01/2009
100046007		ENFIELD	NC		11/25/2020	8.000	18,003	0	109	0	0	0	72,000	06/23/2010
100046008		ABINGDON	MD		11/25/2020	5.000	310,134	0	(734)	0	0	0	359,100	10/01/2009
100046014		LOS ANGELES	CA		11/25/2020	4.750	132,471	0	(650)	0	0	0	527,250	10/01/2005
100046015		DOLTON	IL		11/25/2020	3.500	10,363	0	138	0	0	0	28,880	09/12/2006
100046016		FREDERICKSBURG	PA		11/25/2020	5.375	116,665	0	(392)	0	0	0	175,750	03/01/2010
100046017		BLUE RIDGE	GA		11/25/2020	4.000	257,861	0	(254)	0	0	0	324,900	12/01/2010
100046032		DETROIT	MI		11/25/2020	5.000	190,075	0	(631)	0	0	0	284,050	12/01/2005
100046034		HOUSTON	TX		11/25/2020	12.640	39,221	0	(835)	0	0	0	90,250	01/27/2006
100046035		TOLEDO	OH		11/25/2020	10.259	32,929	0	(820)	0	0	0	41,515	08/31/2020
100046041		OSAWATOMIE	KS		11/25/2020	12.210	54,776	0	(139)	0	0	0	74,908	09/06/2006
100046042		BRIDGETON	NJ		11/25/2020	7.875	17,167	0	(479)	0	0	0	131,100	09/01/1998
100046048		PHILADELPHIA	PA		11/25/2020	4.000	34,175	0	(41)	0	0	0	89,348	02/12/2020
100046050		PORTLAND	OR		11/25/2020	4.750	17,602	0	(126)	0	0	0	387,600	09/01/2007
100046051		CHICAGO	IL		11/25/2020	5.250	170,841	0	749	0	0	0	204,250	02/01/2008
100046052		JACKSONVILLE	FL		11/25/2020	3.625	117,984	0	(55)	0	0	0	242,250	08/01/2007
100046053		PIERSON	MI		11/25/2020	5.875	79,473	0	(961)	0	0	0	209,000	05/01/2004
100046054		WORCESTER	VT		11/25/2020	4.000	215,057	0	(149)	0	0	0	251,750	06/01/2008
100046058		FLORISSANT	MO		11/25/2020	3.625	86,477	0	28	0	0	0	123,405	08/01/2007
100046059		JACKSON	MI		11/25/2020	4.000	82,494	0	(199)	0	0	0	148,000	12/01/2003
100046061		PONTIAC	MI		11/25/2020	5.000	31,067	0	(87)	0	0	0	67,688	03/01/2004
100046063		CHICAGO	IL		11/25/2020	4.000	151,686	0	(35)	0	0	0	223,250	05/01/2007
100046064		PITTSBURGH	PA		11/25/2020	4.750	123,416	0	(677)	0	0	0	237,500	11/01/2003
100046068		ANNAPOLIS	MD		11/25/2020	5.375	275,547	0	(653)	0	0	0	403,750	06/01/2005
100046182		BLAIRSVILLE	GA		11/25/2020	5.500	140,862	0	(961)	0	0	0	318,250	09/01/2008
100046185		PIEDMONT	OK		11/25/2020	3.625	161,781	0	(8)	0	0	0	399,000	12/01/2008
100046191		BEAVERTON	MI		11/25/2020	4.625	68,171	0	(137)	0	0	0	72,200	11/01/2002
100046192		FREDERICK	MD		11/25/2020	4.125	233,065	0	(321)	0	0	0	251,750	08/01/2005
100046193		EAST STROUDSBURG	PA		11/25/2020	4.625	256,275	0	(458)	0	0	0	271,700	02/01/2004
100046197		RIVERVIEW	FL		11/25/2020	4.000	58,327	0	(91)	0	0	0	114,000	03/01/2002
100046198		BAKERSFIELD	CA		11/25/2020	4.125	133,064	0	(314)	0	0	0	218,500	08/01/2007
100046201		DOUSMAN	WI		11/25/2020	3.500	126,466	0	35	0	0	0	183,350	08/01/2005
100046203		CHICAGO	IL		11/25/2020	6.875	20,761	0	(530)	0	0	0	58,663	11/01/2006
100046213		HIGDEN	AR		11/25/2020	4.100	292,713	0	307	0	0	0	446,500	10/01/2006
100046215		OMAHA	NE		11/25/2020	6.996	78,007	0	(948)	0	0	0	74,908	06/09/2007
100046216		SEABROOK	SC		11/25/2020	12.050	71,846	0	(641)	0	0	0	292,600	05/01/2007
100046217		ODESSA	TX		11/25/2020	7.000	6,069	0	9	0	0	0	180,025	09/01/2004
100046218		OREGON	OH		11/25/2020	10.500	153,946	0	(633)	0	0	0	141,455	08/01/2007
100046220		LA VERNE	CA		11/25/2020	3.875	209,413	0	(545)	0	0	0	501,600	09/01/2005
100046222		SPRING	TX		11/25/2020	5.000	100,926	0	(637)	0	0	0	252,700	06/01/2006
100046223		MISSION VIEJO	CA		11/25/2020	3.625	212,301	0	(178)	0	0	0	513,000	03/01/2007

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100046224		ONTARIO	CA		11/25/2020	4.500	231,495	0	(440)	0	0	0	413,250	09/01/2006
100046227		ROSEVILLE	CA		11/25/2020	3.375	289,030	0	(14)	0	0	0	693,500	06/01/2012
100046229		SPRINGFIELD	OH		11/25/2020	3.250	18,915	0	85	0	0	0	51,443	08/20/2004
100046230		WATERTOWN	WI		11/25/2020	3.750	110,111	0	(49)	0	0	0	224,200	12/01/2012
100046341		MAYVILLE	MI		11/25/2020	3.625	136,363	0	289	0	0	0	185,250	04/01/2006
100046342		PHOENIX	AZ		11/25/2020	3.625	260,339	0	(99)	0	0	0	437,000	08/01/2007
100046344		RIVERSIDE	CA		11/25/2020	5.000	339,245	0	(878)	0	0	0	546,250	11/01/2007
100046348		AKRON	OH		11/25/2020	8.375	29,053	0	(325)	0	0	0	70,395	10/01/2007
100046352		FORESTVILLE	WI		11/25/2020	4.625	51,961	0	201	0	0	0	49,638	11/01/2007
100046354		MOORESVILLE	NC		11/25/2020	3.875	294,751	0	(396)	0	0	0	644,100	04/01/2004
100046355		SUN CITY	CA		11/25/2020	4.500	143,610	0	(478)	0	0	0	318,250	11/01/2007
100046364		SAN ANTONIO	TX		11/25/2020	7.875	90,490	0	(336)	0	0	0	211,850	10/01/2004
100046372		HAWLEY	PA		11/25/2020	4.500	89,597	0	95	0	0	0	126,350	05/01/2004
100046375		QUINTON	NJ		11/25/2020	4.625	112,958	0	(114)	0	0	0	147,250	05/01/2004
100046376		WEATHERLY	PA		11/25/2020	5.217	50,965	0	146	0	0	0	93,860	10/25/2003
100046379		LAUDERHILL	FL		11/25/2020	4.375	18,479	0	9	0	0	0	152,000	08/01/2003
100046380		PITTSBURGH	PA		11/25/2020	5.210	25,906	0	(35)	0	0	0	90,250	05/26/2004
100046381		ROCKLEDGE	FL		11/25/2020	3.750	22,703	0	(48)	0	0	0	213,750	07/01/2001
100046383		GARDEN GROVE	CA		11/25/2020	3.125	227,987	0	129	0	0	0	646,000	08/08/2020
100046386		FREMONT	OH		11/25/2020	7.500	79,160	0	(1)	0	0	0	66,785	03/01/2004
100046389		OWINGS MILLS	MD		11/25/2020	2.875	197,640	0	392	0	0	0	380,950	08/31/2020
100046558		TRENTON	MI		11/25/2020	4.000	83,043	0	183	0	0	0	90,250	07/01/2006
100046559		CHICAGO	IL		11/25/2020	4.875	178,486	0	(279)	0	0	0	218,500	07/01/2008
100046563		DETROIT	MI		11/25/2020	7.220	55,626	0	(982)	0	0	0	58,663	01/05/2003
100046565		NIAGARA FALLS	NY		11/25/2020	7.125	39,938	0	(118)	0	0	0	88,445	04/01/1999
100046568		ST ANN	MO		11/25/2020	11.610	114,641	0	(1,133)	0	0	0	85,738	08/31/2020
100046569		SUN CITY	CA		11/25/2020	5.375	101,476	0	(83)	0	0	0	266,000	04/01/2004
100046570		BESSEMER	AL		11/25/2020	5.000	43,698	0	215	0	0	0	49,638	01/01/2007
100046574		DES MOINES	IA		11/25/2020	3.604	25,505	0	34	0	0	0	83,030	06/24/2008
100046575		TUCSON	AZ		11/25/2020	6.800	83,753	0	115	0	0	0	77,615	01/20/2009
100046576		AUSTIN	MN		11/25/2020	6.500	61,512	0	(236)	0	0	0	123,025	10/01/1998
100046580		KAPOLEI	HI		11/25/2020	4.500	437,191	0	(735)	0	0	0	641,250	04/01/2007
100046583		MIDLOTHIAN	TX		11/25/2020	3.875	250,657	0	(203)	0	0	0	467,400	08/31/2020
100046591		NORTH EAST	MD		11/25/2020	4.125	199,541	0	(284)	0	0	0	275,500	08/01/2011
100046592		LORTON	VA		11/25/2020	4.750	381,166	0	(906)	0	0	0	541,500	02/01/2011
100046593		BAKERSFIELD	CA		11/25/2020	4.375	293,551	0	(588)	0	0	0	510,625	03/01/2006
100046596		BIG BEAR CITY	CA		11/25/2020	7.500	10,879	0	(258)	0	0	0	152,000	03/01/1998
100046597		HOMER GLEN	IL		11/25/2020	4.500	149,240	0	(412)	0	0	0	335,350	08/01/2011
100046599		HOWARD BEACH	NY		11/25/2020	4.500	382,684	0	(711)	0	0	0	669,750	02/01/2011
100046600		MIDLOTHIAN	VA		11/25/2020	3.375	235,050	0	149	0	0	0	490,200	04/01/2006
100046601		PALM BEACH GARDENS	FL		11/25/2020	4.625	155,617	0	(319)	0	0	0	233,700	06/01/2006
100046602		LOCKPORT	NY		11/25/2020	8.625	15,796	0	(522)	0	0	0	58,663	10/01/1996
100046603		STURGEON BAY	WI		11/25/2020	5.000	151,526	0	(998)	0	0	0	356,250	02/01/2006
100046604		MIAMI	FL		11/25/2020	8.375	774	0	(81)	0	0	0	175,750	12/01/1995
100046607		LAREDO	TX		11/25/2020	5.875	11,914	0	(199)	0	0	0	70,061	09/01/1996
100046963		GARDEN CITY	MI		11/20/2020	4.000	74,736	0	(227)	0	0	0	112,575	07/31/2020
100046969		LOCUST GROVE	OK		11/20/2020	3.500	54,228	0	(79)	0	0	0	135,256	07/31/2020
100046986		ELWOOD	IN		11/20/2020	4.625	33,716	0	(101)	0	0	0	83,030	07/31/2020
100046992		CHILLICOTHE	OH		11/20/2020	8.875	8,711	0	(332)	0	0	0	25,270	07/31/2020
100047000		BRUNSWICK	GA		11/20/2020	4.625	100,625	0	(965)	0	0	0	152,000	07/31/2020
100047121		MAYWOOD	IL		11/20/2020	2.000	62,416	0	324	0	0	0	151,050	07/31/2020
100047123		BALL GROUND	GA		11/20/2020	4.625	259,071	0	(1,248)	0	0	0	384,750	07/31/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100047124		RIVERDALE	GA		11/20/2020	3.875	96,088	0	192	0	0	0	176,700	07/31/2020
100047126		PECONIC	NY		11/20/2020	6.875	113,640	0	(980)	0	0	0	427,500	07/30/2020
100047129		GARDEN CITY	MI		11/20/2020	6.750	57,223	0	(1,076)	0	0	0	112,100	07/31/2020
100047133		OWENTON	KY		11/20/2020	5.000	84,795	0	(651)	0	0	0	161,500	07/31/2020
100047139		FRIENDSWOOD	TX		11/20/2020	6.750	55,279	0	(935)	0	0	0	201,400	07/31/2020
100047141		TOMS RIVER	NJ		11/20/2020	7.500	86,604	0	(606)	0	0	0	161,500	07/31/2020
100047148		LOUISVILLE	KY		11/20/2020	7.875	108,160	0	(1,012)	0	0	0	213,750	07/31/2020
100047149		NORCROSS	GA		11/20/2020	3.625	116,091	0	(253)	0	0	0	188,005	07/31/2020
100047159		TABOR CITY	NC		11/20/2020	4.250	47,116	0	(143)	0	0	0	76,713	07/31/2020
100047162		READING	PA		11/20/2020	8.750	12,844	0	(453)	0	0	0	72,200	07/31/2020
100047169		NEW HYDE PARK	NY		11/20/2020	4.500	228,440	0	(994)	0	0	0	593,750	07/31/2020
100047170		GREENSBORO	NC		11/20/2020	4.250	143,517	0	(715)	0	0	0	277,400	07/31/2020
100047357		MENOMONEE FALLS	WI		11/20/2020	3.750	203,747	0	(434)	0	0	0	251,750	07/31/2020
100047358		WASHINGTON	NJ		11/20/2020	3.500	125,681	0	(116)	0	0	0	172,425	07/31/2020
100047362		POTTSTOWN	PA		11/20/2020	6.250	60,399	0	(1,021)	0	0	0	156,750	07/31/2020
100047364		BELVIDERE	IL		11/20/2020	3.500	82,405	0	76	0	0	0	85,738	07/31/2020
100047368		HOUSTON	TX		11/20/2020	6.250	154,582	0	(757)	0	0	0	223,250	07/31/2020
100047376		SAINT PAUL	MN		11/20/2020	3.500	121,519	0	(243)	0	0	0	200,450	07/31/2020
100047377		SOUTHFIELD	MI		11/20/2020	4.000	152,921	0	(433)	0	0	0	209,000	07/31/2020
100047380		YONKERS	NY		11/20/2020	5.000	197,029	0	(1,566)	0	0	0	465,500	07/31/2020
100047387		BROKEN ARROW	OK		11/20/2020	5.875	119,703	0	(569)	0	0	0	196,650	07/31/2020
100047388		GREENVILLE	NC		11/20/2020	5.625	120,903	0	(1,563)	0	0	0	269,800	07/31/2020
100047399		WATERFORD	MI		11/20/2020	4.000	102,290	0	(309)	0	0	0	189,905	07/31/2020
100047402		RIVERDALE	GA		11/20/2020	4.250	100,625	0	(295)	0	0	0	123,500	07/31/2020
100047406		SAINT PAUL	MN		11/20/2020	5.750	169,450	0	(745)	0	0	0	270,000	07/31/2020
100047407		BAY SHORE	NY		11/20/2020	3.875	115,537	0	(347)	0	0	0	350,550	07/31/2020
100047070		DEARBORN HEIGHTS	MI		11/20/2020	7.875	40,805	0	(1,149)	0	0	0	128,250	07/31/2020
100047073		WARREN	MI		11/20/2020	7.125	42,590	0	(805)	0	0	0	66,785	07/31/2020
100047076		ROSEVILLE	MI		11/20/2020	4.000	82,598	0	(259)	0	0	0	114,950	07/31/2020
100047077		WINDER	GA		11/20/2020	5.000	103,000	0	(623)	0	0	0	179,455	07/31/2020
100047082		EDEN PRAIRIE	MN		11/20/2020	7.000	101,954	0	(1,584)	0	0	0	313,500	07/31/2020
100047088		GRAYSON	GA		11/20/2020	4.125	155,933	0	(455)	0	0	0	308,750	07/31/2020
100047091		KANSAS CITY	MO		11/20/2020	7.500	67,341	0	(465)	0	0	0	193,800	07/31/2020
100047094		DAWSON	GA		11/20/2020	4.375	77,772	0	(381)	0	0	0	85,738	07/31/2020
100047096		BYRON	GA		11/20/2020	7.000	62,862	0	(923)	0	0	0	166,250	07/31/2020
100047100		ENFIELD	CT		11/20/2020	7.125	122,877	0	(739)	0	0	0	209,000	07/31/2020
100047102		CORPUS CHRISTI	TX		11/20/2020	9.875	54,752	0	(1,371)	0	0	0	52,345	07/31/2020
100047107		LAWRENCEVILLE	GA		11/20/2020	4.625	121,695	0	(512)	0	0	0	209,000	07/31/2020
100047112		NEWNAN	GA		11/20/2020	7.875	105,841	0	(827)	0	0	0	175,750	07/31/2020
100047117		BIXBY	OK		11/20/2020	6.750	60,243	0	(1,262)	0	0	0	223,250	07/31/2020
100047119		PALMETTO	GA		11/20/2020	8.000	29,405	0	(808)	0	0	0	114,000	07/31/2020
100047302		YOUNGSVILLE	NC		11/20/2020	3.500	88,546	0	(218)	0	0	0	158,650	07/31/2020
100047303		QUAKERTOWN	PA		11/20/2020	4.125	183,681	0	(594)	0	0	0	318,250	07/31/2020
100047313		WESTLAND	MI		11/20/2020	6.750	105,132	0	(854)	0	0	0	204,250	07/31/2020
100047316		WILDOMAR	CA		11/20/2020	4.000	81,021	0	(1,183)	0	0	0	213,750	07/31/2020
100047317		ALLENTOWN	NJ		11/20/2020	6.778	449,661	0	(2,231)	0	0	0	521,332	07/31/2020
100047325		BROOKLYN	NY		11/20/2020	4.375	209,045	0	(960)	0	0	0	627,000	07/31/2020
100047330		EGG HARBOR CITY	NJ		11/20/2020	4.625	194,596	0	(1,059)	0	0	0	332,500	07/31/2020
100047333		DETROIT	MI		11/20/2020	4.625	47,948	0	(101)	0	0	0	49,638	07/31/2020
100047338		RIVERSIDE	IL		11/20/2020	5.125	118,230	0	(280)	0	0	0	342,000	07/31/2020
100047342		MAPLE GROVE	MN		11/20/2020	5.875	99,299	0	(473)	0	0	0	199,500	07/31/2020
100047343		LINCOLN	NE		11/20/2020	5.125	60,318	0	(508)	0	0	0	104,500	07/31/2020

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100047354		OAK PARK	MI		11/20/2020	5.250	80,223	0	(854)	0	0	0	147,250	07/31/2020
100047478		HIGHLAND	MI		11/20/2020	5.875	114,361	0	(1,234)	0	0	0	248,900	07/31/2020
100047482		CICERO	IL		11/20/2020	4.625	168,953	0	(846)	0	0	0	270,750	07/31/2020
100047488		ATLANTA	GA		11/20/2020	6.375	187,066	0	(860)	0	0	0	348,650	07/31/2020
100047494		NUTLEY	NJ		11/20/2020	3.750	208,516	0	365	0	0	0	551,000	07/31/2020
100047495		SHAKOPEE	MN		11/20/2020	6.125	94,374	0	(703)	0	0	0	194,750	07/31/2020
100047499		OAKHURST	CA		11/20/2020	7.250	156,107	0	(670)	0	0	0	294,500	07/31/2020
100047501		CHICAGO	IL		11/20/2020	3.500	238,500	0	(436)	0	0	0	266,000	07/31/2020
100047514		WHITMAN	MA		11/20/2020	4.000	201,538	0	(625)	0	0	0	334,875	07/31/2020
100047521		ROUND LAKE	IL		11/20/2020	3.875	101,012	0	(382)	0	0	0	118,750	07/31/2020
100047525		WADSWORTH	OH		11/20/2020	6.500	118,906	0	(734)	0	0	0	170,905	07/31/2020
100047530		HOUSTON	TX		11/20/2020	4.000	32,515	0	(304)	0	0	0	161,500	07/31/2020
100047531		LOMBARD	IL		11/20/2020	5.375	145,272	0	(784)	0	0	0	213,750	07/31/2020
100047536		CICERO	IL		11/20/2020	4.000	119,263	0	(252)	0	0	0	177,650	07/31/2020
100047539		DOYLESTOWN	PA		11/20/2020	4.875	152,000	0	(629)	0	0	0	475,000	07/31/2020
100047664		MURRIETA	CA		11/20/2020	3.750	184,539	0	(631)	0	0	0	424,650	07/31/2020
100047668		HAZEL CREST	IL		11/20/2020	4.000	82,403	0	(168)	0	0	0	79,420	07/31/2020
100047672		ORLANDO	FL		11/20/2020	6.250	116,827	0	(527)	0	0	0	249,850	07/31/2020
100047673		SELDEN	NY		11/20/2020	3.375	167,924	0	(83)	0	0	0	323,000	07/31/2020
100047674		SACRAMENTO	CA		11/20/2020	4.000	64,755	0	(182)	0	0	0	123,500	07/31/2020
100047681		ATLANTA	GA		11/20/2020	4.500	83,465	0	(617)	0	0	0	166,250	07/31/2020
100047700		FORT LAUDERDALE	FL		11/20/2020	3.375	69,568	0	(81)	0	0	0	147,250	07/31/2020
100047708		SICKLERVILLE	NJ		11/20/2020	3.500	109,301	0	279	0	0	0	142,500	07/31/2020
100047721		MEARS	MI		11/20/2020	6.125	77,143	0	(570)	0	0	0	171,000	07/31/2020
100047858		LA MESA	CA		11/20/2020	4.625	182,385	0	(495)	0	0	0	275,500	07/31/2020
100047861		SAN DIEGO	CA		11/20/2020	4.250	294,843	0	(953)	0	0	0	475,000	07/31/2020
100047862		PLEASANT VALLEY	NY		11/20/2020	4.125	255,190	0	(727)	0	0	0	439,850	07/31/2020
100047864		TEMECULA	CA		11/20/2020	3.750	253,011	0	(461)	0	0	0	427,500	07/31/2020
100047865		OLMSTED FALLS	OH		11/20/2020	5.125	57,081	0	(613)	0	0	0	123,500	07/31/2020
100047872		HOMESTEAD	FL		11/20/2020	3.750	127,981	0	(491)	0	0	0	288,800	07/31/2020
100047878		OLNEY	MD		11/20/2020	4.750	122,108	0	(618)	0	0	0	308,750	07/31/2020
100047880		VALENCIA	CA		11/20/2020	5.500	241,111	0	(950)	0	0	0	494,000	07/31/2020
100047882		PEACHTREE CITY	GA		11/20/2020	3.625	113,532	0	(340)	0	0	0	436,050	07/31/2020
100047884		CARY	IL		11/20/2020	4.000	128,918	0	(392)	0	0	0	175,750	07/31/2020
100047885		LAS VEGAS	NV		11/20/2020	4.000	149,152	0	(338)	0	0	0	299,250	07/31/2020
100047887		APPLETON	WI		11/20/2020	4.375	50,547	0	(298)	0	0	0	110,200	07/31/2020
100047893		SHAKOPEE	MN		11/20/2020	4.500	268,782	0	(737)	0	0	0	361,000	07/31/2020
100047894		HAGERSTOWN	MD		11/20/2020	3.875	164,824	0	743	0	0	0	185,250	07/31/2020
100047896		PANORAMA CITY	CA		11/20/2020	3.375	247,054	0	(416)	0	0	0	532,000	07/31/2020
100047906		SAUGUS	MA		11/20/2020	4.750	252,405	0	(1,708)	0	0	0	360,050	07/31/2020
100048081		BROOKLYN	NY		11/20/2020	4.500	487,077	0	(2,061)	0	0	0	627,000	07/31/2020
100048084		BOYNTON BEACH	FL		11/20/2020	4.000	191,699	0	(835)	0	0	0	418,000	07/31/2020
100048085		MILWAUKEE	WI		11/20/2020	4.125	180,140	0	(342)	0	0	0	225,388	07/31/2020
100048088		CLEVELAND	OH		11/20/2020	4.625	75,334	0	(1)	0	0	0	68,590	07/31/2020
100048090		DEDHAM	MA		11/20/2020	4.000	335,260	0	(658)	0	0	0	427,500	07/31/2020
100048091		BUCKEYE	AZ		11/20/2020	5.000	34,814	0	(1,208)	0	0	0	204,250	07/31/2020
100048098		BEAUMONT	CA		11/20/2020	4.375	262,119	0	(840)	0	0	0	323,000	07/31/2020
100048100		SAINT LOUIS	MO		11/20/2020	4.375	99,415	0	(437)	0	0	0	161,500	07/31/2020
100048101		GROVELAND	FL		11/20/2020	4.375	218,555	0	(807)	0	0	0	503,500	07/31/2020
100048102		CHICAGO	IL		11/20/2020	4.125	165,523	0	(660)	0	0	0	302,100	07/31/2020
100048110		MOSES LAKE	WA		11/20/2020	6.500	162,097	0	(1,450)	0	0	0	237,500	07/31/2020
100048111		HOLLYWOOD	FL		11/20/2020	3.750	159,822	0	(439)	0	0	0	265,050	07/31/2020

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100048115		PALOS HEIGHTS	IL		11/20/2020	4.375	171,638	0	(828)	0	0	0	323,000	07/31/2020
100048125		VIRGINIA BEACH	VA		11/20/2020	5.000	276,688	0	(1,312)	0	0	0	356,250	07/31/2020
100048126		PALMDALE	CA		11/20/2020	5.000	148,036	0	(890)	0	0	0	294,500	07/31/2020
100048133		BRADENTON	FL		11/20/2020	4.625	237,783	0	(731)	0	0	0	320,625	07/31/2020
100048134		GRAYSLAKE	IL		11/20/2020	4.125	168,792	0	(754)	0	0	0	223,250	07/31/2020
100048138		BAKERSFIELD	CA		11/20/2020	4.375	239,732	0	(943)	0	0	0	318,250	07/31/2020
100048260		GRAND RAPIDS	MI		11/20/2020	4.625	177,744	0	193	0	0	0	263,150	07/31/2020
100048267		LAS VEGAS	NV		11/20/2020	4.375	274,986	0	(1,029)	0	0	0	332,500	07/31/2020
100048268		PARLIN	NJ		11/20/2020	4.500	196,107	0	(706)	0	0	0	318,250	07/31/2020
100048269		JACKSON	MI		11/20/2020	4.500	126,582	0	(798)	0	0	0	225,625	07/31/2020
100048272		SAN JACINTO	CA		11/20/2020	3.000	143,488	0	30	0	0	0	294,500	07/31/2020
100048273		FORT MYERS	FL		11/20/2020	4.625	135,379	0	(604)	0	0	0	204,250	07/31/2020
100048274		PALM SPRINGS	CA		11/20/2020	4.500	118,555	0	(887)	0	0	0	285,000	07/31/2020
100048275		CRESTWOOD	IL		11/20/2020	5.750	120,766	0	(1,421)	0	0	0	285,000	07/31/2020
100048280		FORT LAUDERDALE	FL		11/20/2020	4.250	51,340	0	(185)	0	0	0	66,785	07/31/2020
100048281		FRANKLIN	NC		11/20/2020	6.500	96,895	0	(39)	0	0	0	218,500	07/31/2020
100048282		WINTER SPRINGS	FL		11/20/2020	5.125	103,570	0	(33)	0	0	0	166,250	07/31/2020
100048284		EDGEWOOD	MD		11/20/2020	5.250	42,176	0	(547)	0	0	0	55,955	07/31/2020
100048286		OMAHA	NE		11/20/2020	4.750	26,852	0	(231)	0	0	0	87,543	07/31/2020
100048287		CROTON ON HUDSON	NY		11/20/2020	4.000	184,296	0	(716)	0	0	0	332,500	07/31/2020
100048295		MINNEAPOLIS	MN		11/20/2020	4.500	107,355	0	(713)	0	0	0	218,500	07/31/2020
100048306		MIAMI	FL		11/20/2020	4.625	196,411	0	(748)	0	0	0	249,850	07/31/2020
100048443		ATLANTA	GA		11/20/2020	4.625	109,030	0	429	0	0	0	209,950	07/31/2020
100048446		LUNENBURG	MA		11/20/2020	4.625	269,080	0	(2,439)	0	0	0	365,750	07/31/2020
100048447		OLD SAYBROOK	CT		11/20/2020	3.500	234,311	0	(209)	0	0	0	560,500	07/31/2020
100048452		MIAMI	FL		11/20/2020	3.500	256,838	0	591	0	0	0	332,500	07/31/2020
100048454		DEER PARK	TX		11/20/2020	4.500	87,559	0	(419)	0	0	0	175,750	07/31/2020
100048457		WILLARD	MO		11/20/2020	4.125	102,546	0	(412)	0	0	0	148,200	07/31/2020
100048459		HEPHZIBAH	GA		11/20/2020	6.500	76,673	0	(754)	0	0	0	159,600	07/31/2020
100048465		RIVERSIDE	CA		11/20/2020	6.250	239,770	0	(1,412)	0	0	0	420,850	07/31/2020
100048468		VENTURA	CA		11/20/2020	4.500	214,773	0	(1,002)	0	0	0	270,750	07/31/2020
100048469		FORT LAUDERDALE	FL		11/20/2020	4.000	163,221	0	(483)	0	0	0	256,500	07/31/2020
100048471		HIALEAH	FL		11/20/2020	4.000	200,422	0	(561)	0	0	0	325,850	07/31/2020
100048473		SYLMAR	CA		11/20/2020	5.000	222,232	0	(1,243)	0	0	0	313,500	07/31/2020
100048477		HIALEAH	FL		11/20/2020	4.875	161,825	0	(1,188)	0	0	0	313,500	07/31/2020
100048484		BRONX	NY		11/20/2020	4.500	289,840	0	(3,917)	0	0	0	702,050	07/31/2020
100048485		LAS VEGAS	NV		11/20/2020	4.000	205,798	0	(476)	0	0	0	258,875	07/31/2020
100048488		CARLE PLACE	NY		11/20/2020	4.000	266,957	0	(840)	0	0	0	475,000	07/31/2020
100047005		PITTSBURGH	PA		11/20/2020	5.000	87,505	0	(600)	0	0	0	251,750	07/31/2020
100047008		HUMBLE	TX		11/20/2020	8.000	67,478	0	(643)	0	0	0	142,500	07/31/2020
100047009		BRANDON	FL		11/20/2020	4.250	119,649	0	(618)	0	0	0	234,650	07/30/2020
100047015		ERIE	PA		11/20/2020	3.625	72,097	0	(41)	0	0	0	123,500	07/31/2020
100047016		BLYTHEWOOD	SC		11/20/2020	9.500	105,208	0	(651)	0	0	0	109,013	07/31/2020
100047019		FLAGLER BEACH	FL		11/20/2020	6.875	153,409	0	(695)	0	0	0	222,300	07/31/2020
100047023		AURORA	IL		11/20/2020	3.500	45,119	0	86	0	0	0	109,250	07/31/2020
100047037		FARMINGTON HILLS	MI		11/20/2020	7.500	90,809	0	(86)	0	0	0	299,250	07/31/2020
100047042		SAINT JOSEPH	MI		11/20/2020	7.000	90,893	0	(881)	0	0	0	242,250	07/31/2020
100047052		OVID	MI		11/20/2020	7.000	90,928	0	(845)	0	0	0	128,250	07/31/2020
100047175		ASHEBORO	NC		11/20/2020	7.000	100,010	0	(629)	0	0	0	161,500	07/31/2020
100047177		GRETNA	LA		11/20/2020	7.875	68,936	0	(1,118)	0	0	0	104,500	07/31/2020
100047178		ELLENWOOD	GA		11/20/2020	4.250	120,000	0	(643)	0	0	0	251,750	07/31/2020
100047181		CHICAGO	IL		11/20/2020	5.000	206,027	0	(1,381)	0	0	0	237,500	07/31/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100047189		COLD SPRING	NY		11/20/2020	7.750	85,720	0	(2,218)	0	0	0	460,750	07/31/2020
100047192		JONESBORO	GA		11/20/2020	4.500	111,923	0	(463)	0	0	0	180,500	07/31/2020
100047196		CORYDON	KY		11/20/2020	6.875	98,590	0	(770)	0	0	0	71,862	07/31/2020
100047202		WEST NEW YORK	NJ		11/20/2020	4.250	229,563	0	(860)	0	0	0	945,250	07/31/2020
100047204		TRENTON	MI		11/20/2020	5.875	66,827	0	(482)	0	0	0	213,750	07/31/2020
100047225		CALIENTE	NV		11/20/2020	4.000	75,665	0	(271)	0	0	0	124,450	07/31/2020
100047226		GAINESVILLE	GA		11/20/2020	4.500	103,499	0	(427)	0	0	0	167,105	07/31/2020
100047413		HYATTSVILLE	MD		11/20/2020	5.125	93,783	0	(729)	0	0	0	323,000	07/31/2020
100047419		SAINT CLAIR SHORES	MI		11/20/2020	5.500	80,372	0	(978)	0	0	0	165,300	07/31/2020
100047431		TUCKAHOE	NJ		11/20/2020	4.500	95,072	0	(366)	0	0	0	123,500	07/31/2020
100047440		DANIELSVILLE	PA		11/20/2020	3.375	108,829	0	102	0	0	0	251,750	07/31/2020
100047442		NEWPORT	VA		11/20/2020	3.625	208,701	0	(287)	0	0	0	308,750	07/31/2020
100047445		TROY	MI		11/20/2020	5.250	70,208	0	(859)	0	0	0	218,500	07/31/2020
100047451		GIBSONTON	FL		11/20/2020	5.875	147,623	0	(1,060)	0	0	0	204,250	07/31/2020
100047458		TAMPA	FL		11/20/2020	4.625	321,687	0	(1,216)	0	0	0	603,250	07/31/2020
100047464		STOW	OH		11/20/2020	4.250	71,655	0	(451)	0	0	0	201,400	07/31/2020
100047470		MONTGOMERY	IL		11/20/2020	5.875	76,032	0	(614)	0	0	0	144,400	07/31/2020
100047605		BRADENTON	FL		11/20/2020	5.875	116,011	0	(689)	0	0	0	228,000	07/31/2020
100047606		TINLEY PARK	IL		11/20/2020	5.875	237,207	0	(1,305)	0	0	0	272,650	07/31/2020
100047608		PORT RICHEY	FL		11/20/2020	3.625	78,963	0	(118)	0	0	0	144,400	07/31/2020
100047611		CENTRAL ISLIP	NY		11/20/2020	3.750	172,593	0	(297)	0	0	0	274,550	07/31/2020
100047613		MARATHON	FL		11/20/2020	4.375	50,747	0	(1,325)	0	0	0	351,405	07/31/2020
100047626		PALM BAY	FL		11/20/2020	5.000	81,084	0	(459)	0	0	0	184,300	07/31/2020
100047631		WAYNESVILLE	OH		11/20/2020	4.000	102,907	0	(246)	0	0	0	161,500	07/31/2020
100047633		HOLLISTON	MA		11/20/2020	4.250	232,393	0	(940)	0	0	0	365,750	07/31/2020
100047635		BENNETT	CO		11/20/2020	5.375	275,562	0	(920)	0	0	0	489,250	07/31/2020
100047639		WILLINGBORO	NJ		11/20/2020	4.250	93,880	0	(439)	0	0	0	175,750	07/31/2020
100047645		DOUGLASVILLE	GA		11/20/2020	4.125	89,795	0	124	0	0	0	161,500	07/31/2020
100047646		TEMECULA	CA		11/20/2020	4.250	257,102	0	(1,040)	0	0	0	570,000	07/31/2020
100047648		VALLEJO	CA		11/20/2020	5.000	205,156	0	(960)	0	0	0	441,750	07/31/2020
100047656		MOUNT CLEMENS	MI		11/20/2020	4.125	48,701	0	180	0	0	0	136,000	07/31/2020
100047803		CHICAGO	IL		11/20/2020	4.250	127,415	0	(217)	0	0	0	121,600	07/31/2020
100047805		MOUNT PLEASANT	PA		11/20/2020	4.250	91,421	0	(298)	0	0	0	118,750	07/31/2020
100047810		ALEXANDRIA	LA		11/20/2020	6.750	55,828	0	(1,033)	0	0	0	108,965	07/31/2020
100047813		MATHER	CA		11/20/2020	3.625	161,629	0	(515)	0	0	0	356,250	07/31/2020
100047822		AMELIA	OH		11/20/2020	4.000	111,734	0	(390)	0	0	0	153,900	07/31/2020
100047824		CORONA	CA		11/20/2020	4.375	297,229	0	(1,142)	0	0	0	475,000	07/31/2020
100047825		CHICAGO	IL		11/20/2020	4.500	191,730	0	(783)	0	0	0	270,750	07/31/2020
100047835		LANSING	MI		11/20/2020	3.875	29,282	0	(102)	0	0	0	54,150	07/31/2020
100047838		EAST HAMPTON	NY		11/20/2020	6.375	144,422	0	(2,270)	0	0	0	583,300	07/31/2020
100047839		OAKLEY	CA		11/20/2020	4.125	226,640	0	(978)	0	0	0	413,250	07/31/2020
100047843		LAS VEGAS	NV		11/20/2020	4.375	146,213	0	(351)	0	0	0	247,855	07/31/2020
100047855		SAINT LOUIS	MO		11/20/2020	3.750	101,508	0	(399)	0	0	0	242,250	07/31/2020
100047856		FORT MYERS	FL		11/20/2020	3.500	97,267	0	(186)	0	0	0	204,250	07/31/2020
100047972		DERWOOD	MD		11/20/2020	3.500	223,063	0	(441)	0	0	0	370,500	07/31/2020
100047979		HYATTSVILLE	MD		11/20/2020	3.375	130,207	0	(211)	0	0	0	300,200	07/31/2020
100047980		VERSAILLES	KY		11/20/2020	5.000	98,820	0	(650)	0	0	0	237,500	07/31/2020
100047981		GLENDALE HEIGHTS	IL		11/20/2020	4.375	104,559	0	(641)	0	0	0	223,250	07/31/2020
100047986		COLLINGSWOOD	NJ		11/20/2020	5.875	95,627	0	(790)	0	0	0	183,350	07/31/2020
100047989		CHARLOTTE	NC		11/20/2020	7.250	66,148	0	(814)	0	0	0	161,500	07/31/2020
100047991		THOMPSON	CT		11/20/2020	5.375	72,631	0	(807)	0	0	0	185,250	07/31/2020
100047995		CICERO	IL		11/20/2020	4.500	133,421	0	(676)	0	0	0	175,750	07/31/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100047997		MIAMI	FL		11/20/2020	4.625	212,412	0	(679)	0	0	0	382,850	07/31/2020
100047998		APOPKA	FL		11/20/2020	3.375	133,990	0	(279)	0	0	0	247,000	07/31/2020
100048003		PATCHOGUE	NY		11/20/2020	3.375	80,530	0	(378)	0	0	0	308,750	07/31/2020
100048005		MINNEAPOLIS	MN		11/20/2020	4.375	115,140	0	(1,132)	0	0	0	228,000	07/31/2020
100048007		SACRAMENTO	CA		11/20/2020	7.000	123,477	0	(1,945)	0	0	0	323,000	07/31/2020
100048015		FOLSOM	CA		11/20/2020	4.250	303,707	0	(739)	0	0	0	424,650	07/31/2020
100048017		NORWALK	CA		11/20/2020	4.375	109,058	0	(3,432)	0	0	0	489,250	07/31/2020
100048021		MINNEAPOLIS	MN		11/20/2020	3.875	114,486	0	(170)	0	0	0	166,250	07/31/2020
100048023		WINDSOR	CA		11/20/2020	5.125	261,989	0	(1,204)	0	0	0	555,750	07/31/2020
100048199		PORTLAND	OR		11/20/2020	4.000	152,272	0	(344)	0	0	0	367,650	07/31/2020
100048206		FRESNO	CA		11/20/2020	5.000	117,168	0	(1,121)	0	0	0	199,500	07/31/2020
100048209		MODESTO	CA		11/20/2020	5.875	144,228	0	(1,781)	0	0	0	285,000	07/31/2020
100048212		CYPRESS	TX		11/20/2020	7.500	87,815	0	(1,276)	0	0	0	182,875	07/31/2020
100048215		MIAMI	FL		11/20/2020	5.000	133,560	0	(772)	0	0	0	223,250	07/31/2020
100048219		FAIRFIELD	OH		11/20/2020	3.125	100,066	0	(59)	0	0	0	152,000	07/30/2020
100048222		CHICAGO	IL		11/20/2020	4.875	111,477	0	(861)	0	0	0	199,500	07/31/2020
100048224		BAKERSFIELD	CA		11/20/2020	4.375	155,684	0	(730)	0	0	0	256,500	07/31/2020
100048226		FRESNO	CA		11/20/2020	4.375	200,324	0	(837)	0	0	0	369,550	07/31/2020
100048230		GILBERT	AZ		11/20/2020	5.000	235,399	0	(1,209)	0	0	0	307,800	07/31/2020
100048237		WOODBURY	NJ		11/20/2020	5.875	127,433	0	(665)	0	0	0	135,375	07/31/2020
100048241		ORLANDO	FL		11/20/2020	4.625	97,431	0	(417)	0	0	0	156,750	07/31/2020
100048243		ORLAND	CA		11/20/2020	5.250	116,730	0	(640)	0	0	0	228,000	07/31/2020
100048250		LYNCHBURG	VA		11/20/2020	6.750	107,174	0	(779)	0	0	0	147,250	07/31/2020
100048251		MESA	AZ		11/20/2020	4.000	259,039	0	(847)	0	0	0	375,250	07/31/2020
100048252		FORT LAUDERDALE	FL		11/20/2020	4.750	197,263	0	(956)	0	0	0	299,250	07/31/2020
100048255		BROCKTON	MA		11/20/2020	4.875	156,740	0	(442)	0	0	0	247,000	07/31/2020
100048373		SCOTTSDALE	AZ		11/20/2020	4.625	392,504	0	(1,060)	0	0	0	486,400	07/31/2020
100048375		HALIFAX	MA		11/20/2020	4.625	200,213	0	(654)	0	0	0	228,000	07/31/2020
100048377		NAPLES	FL		11/20/2020	4.000	227,387	0	(537)	0	0	0	273,600	07/31/2020
100048378		MARENGO	OH		11/20/2020	4.875	194,901	0	(321)	0	0	0	308,750	07/31/2020
100048380		PURCELLVILLE	VA		11/20/2020	3.625	322,188	0	(529)	0	0	0	289,750	07/31/2020
100048388		JOHNSTOWN	OH		11/20/2020	4.000	251,069	0	(696)	0	0	0	365,750	07/31/2020
100048403		EL MONTE	CA		11/20/2020	3.875	216,531	0	(665)	0	0	0	475,000	07/31/2020
100048404		HUNTINGTON PARK	CA		11/20/2020	4.500	172,223	0	(891)	0	0	0	361,000	07/31/2020
100048405		PLEASANT GROVE	UT		11/20/2020	4.375	319,029	0	(1,132)	0	0	0	432,250	07/31/2020
100048406		SOUTHINGTON	CT		11/20/2020	6.750	141,907	0	(1,862)	0	0	0	218,500	07/31/2020
100048418		METHUEN	MA		11/20/2020	4.500	207,849	0	(812)	0	0	0	304,000	07/31/2020
100048419		HANOVER PARK	IL		11/20/2020	4.375	167,296	0	(737)	0	0	0	175,750	07/31/2020
100048421		SEMINOLE	FL		11/20/2020	5.250	115,097	0	(669)	0	0	0	242,250	07/31/2020
100048425		JACKSONVILLE	FL		11/20/2020	5.000	149,790	0	(722)	0	0	0	256,500	07/31/2020
100048429		EAST ELMHURST	NY		11/20/2020	4.375	432,526	0	(1,713)	0	0	0	830,300	07/31/2020
100048430		FENTON	MI		11/20/2020	5.375	79,170	0	(359)	0	0	0	137,750	07/31/2020
100047555		GRAND RAPIDS	MI		11/20/2020	7.375	64,358	0	(1,675)	0	0	0	166,725	07/31/2020
100047568		BONDURANT	IA		11/20/2020	6.125	50,765	0	(744)	0	0	0	156,750	07/31/2020
100047572		DEARBORN	MI		11/20/2020	4.000	51,423	0	(383)	0	0	0	161,500	07/31/2020
100047575		MARKSVILLE	LA		11/20/2020	5.000	94,019	0	(680)	0	0	0	180,500	07/31/2020
100047580		TAMPA	FL		11/20/2020	4.625	221,036	0	(684)	0	0	0	389,500	07/31/2020
100047585		MOUNT HOLLY	VT		11/20/2020	3.875	129,670	0	(539)	0	0	0	237,500	07/31/2020
100047595		STERLING HEIGHTS	MI		11/20/2020	4.875	88,844	0	(1,647)	0	0	0	224,200	07/31/2020
100047598		CONWAY	SC		11/20/2020	7.625	82,738	0	(1,763)	0	0	0	128,250	07/31/2020
100047599		MOORESVILLE	NC		11/20/2020	4.625	54,512	0	(508)	0	0	0	198,550	07/31/2020
100047735		TEMECULA	CA		11/20/2020	5.000	151,042	0	(974)	0	0	0	394,250	07/31/2020

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100047736		CLOVIS	CA		11/20/2020	3.375	73,042	0	(156)	0	0	0	228,000	07/31/2020
100047740		MIAMI	FL		11/20/2020	4.125	99,977	0	(711)	0	0	0	209,950	07/31/2020
100047743		CHARLEROI	PA		11/20/2020	3.875	27,833	0	(59)	0	0	0	132,050	07/31/2020
100047758		WARREN	MI		11/20/2020	4.625	147,892	0	(572)	0	0	0	170,050	07/31/2020
100047761		WORCESTER	MA		11/20/2020	4.625	163,555	0	(744)	0	0	0	199,500	07/31/2020
100047767		LYNN	MA		11/20/2020	4.625	275,784	0	(1,228)	0	0	0	584,250	07/31/2020
100047769		ELK RIVER	MN		11/20/2020	3.625	208,375	0	(535)	0	0	0	333,450	07/31/2020
100047775		ARLINGTON	TX		11/20/2020	4.125	149,102	0	(464)	0	0	0	251,750	07/31/2020
100047777		STAFFORD	TX		11/20/2020	4.375	75,344	0	(318)	0	0	0	166,250	07/31/2020
100047785		HARRISON	AR		11/20/2020	5.375	89,420	0	(788)	0	0	0	178,125	07/31/2020
100047787		CARMICHAEL	CA		11/20/2020	2.750	120,205	0	166	0	0	0	389,500	07/31/2020
100047792		HOLLYWOOD	FL		11/20/2020	4.000	151,101	0	(424)	0	0	0	352,450	07/31/2020
100047793		AVON PARK	FL		11/20/2020	4.875	94,731	0	(450)	0	0	0	163,400	07/31/2020
100047915		DARIEN	IL		11/20/2020	5.000	107,382	0	(839)	0	0	0	199,500	07/31/2020
100047916		RALEIGH	NC		11/20/2020	5.000	214,005	0	(844)	0	0	0	392,350	07/31/2020
100047919		BROOKLYN	NY		11/20/2020	3.500	264,940	0	(319)	0	0	0	902,500	07/31/2020
100047924		FOWLERVILLE	MI		11/20/2020	4.000	85,682	0	(296)	0	0	0	175,394	07/31/2020
100047926		POMPANO BEACH	FL		11/20/2020	4.125	197,011	0	(1,333)	0	0	0	327,750	07/31/2020
100047931		BURLINGTON	IA		11/20/2020	6.250	45,834	0	(708)	0	0	0	92,619	07/31/2020
100047935		LAWRENCEVILLE	GA		11/20/2020	4.125	133,824	0	(442)	0	0	0	213,750	07/31/2020
100047938		IONIA	MI		11/20/2020	4.000	130,850	0	(412)	0	0	0	237,500	07/31/2020
100047939		DUNDEE	IL		11/20/2020	4.000	275,535	0	(367)	0	0	0	237,500	07/31/2020
100047941		ATOKA	TN		11/20/2020	4.625	77,653	0	(1)	0	0	0	175,750	07/30/2020
100047942		EAST BRUNSWICK	NJ		11/20/2020	6.250	294,763	0	(1,383)	0	0	0	403,750	07/31/2020
100047944		LAS VEGAS	NV		11/20/2020	4.625	198,792	0	(852)	0	0	0	264,100	07/31/2020
100047947		HILLSBOROUGH	NJ		11/20/2020	4.375	102,053	0	(4,802)	0	0	0	261,250	07/31/2020
100047948		SCOTTSDALE	AZ		11/20/2020	5.250	161,035	0	(613)	0	0	0	380,000	07/31/2020
100047954		EASTABOGA	AL		11/20/2020	4.500	48,441	0	(318)	0	0	0	93,860	07/31/2020
100047956		LORAIN	OH		11/20/2020	4.000	43,722	0	157	0	0	0	33,844	07/31/2020
100047959		TOMS RIVER	NJ		11/20/2020	4.000	101,056	0	(311)	0	0	0	219,355	07/31/2020
100047961		RANDOLPH	MA		11/20/2020	3.625	258,550	0	399	0	0	0	337,250	07/31/2020
100047963		SOUTH OZONE PARK	NY		11/20/2020	4.250	197,496	0	(1,785)	0	0	0	684,000	07/31/2020
100048142		GERMANTOWN	MD		11/20/2020	3.000	291,179	0	(17)	0	0	0	532,000	07/31/2020
100048147		TUCSON	AZ		11/20/2020	3.500	121,149	0	(128)	0	0	0	185,250	07/31/2020
100048150		CHICAGO	IL		11/20/2020	2.000	141,685	0	1,047	0	0	0	313,500	07/31/2020
100048158		RALEIGH	NC		11/20/2020	5.000	92,493	0	(790)	0	0	0	213,655	07/31/2020
100048159		NORTH BALDWIN	NY		11/20/2020	4.375	348,273	0	(1,550)	0	0	0	465,500	07/31/2020
100048165		MUKILTEO	WA		11/20/2020	4.000	285,596	0	(1,376)	0	0	0	570,000	07/31/2020
100048166		NORTHBRIDGE	MA		11/20/2020	4.250	249,085	0	(943)	0	0	0	308,750	07/31/2020
100048167		HAGERSTOWN	MD		11/20/2020	5.000	30,173	0	(570)	0	0	0	118,750	07/31/2020
100048169		HOLLYWOOD	FL		11/20/2020	5.250	222,663	0	(902)	0	0	0	380,000	07/31/2020
100048171		CHANHASSEN	MN		11/20/2020	5.000	110,296	0	(775)	0	0	0	190,000	07/31/2020
100048174		NORTH PORT	FL		11/20/2020	4.375	171,191	0	(302)	0	0	0	199,500	07/31/2020
100048176		STERLING HEIGHTS	MI		11/20/2020	4.875	104,974	0	(632)	0	0	0	232,750	07/31/2020
100048178		BALTIMORE	MD		11/20/2020	6.625	28,875	0	(503)	0	0	0	114,000	07/30/2020
100048179		LAUDERHILL	FL		11/20/2020	4.000	220,337	0	(617)	0	0	0	347,700	07/31/2020
100048181		BRONX	NY		11/20/2020	4.125	418,331	0	(1,509)	0	0	0	622,250	07/31/2020
100048182		GOLDEN	CO		11/20/2020	6.625	121,561	0	(1,436)	0	0	0	419,900	07/31/2020
100048183		RIVERSIDE	CA		11/20/2020	5.030	156,979	0	(716)	0	0	0	346,750	07/31/2020
100048184		VIRGINIA BEACH	VA		11/20/2020	4.625	164,768	0	(988)	0	0	0	437,000	07/31/2020
100048185		MARLBOROUGH	MA		11/20/2020	4.625	180,358	0	(1,155)	0	0	0	304,000	07/31/2020
100048190		RICHMOND HILL	NY		11/20/2020	3.625	286,348	0	(703)	0	0	0	617,500	07/31/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100048192		ADDISON	IL		11/20/2020	3.375	173,632	0	(233)	0	0	0	247,000	07/31/2020
100048320		PINON HILLS	CA		11/20/2020	3.500	181,052	0	(292)	0	0	0	247,000	07/31/2020
100048323		FONTANA	CA		11/20/2020	4.125	170,989	0	(650)	0	0	0	413,250	07/31/2020
100048324		CENTRAL ISLIP	NY		11/20/2020	4.250	279,983	0	(1,145)	0	0	0	247,000	07/31/2020
100048327		ONTARIO	CA		11/20/2020	6.740	148,802	0	(1,833)	0	0	0	213,750	07/31/2020
100048328		ALBUQUERQUE	NM		11/20/2020	4.375	173,891	0	(692)	0	0	0	327,750	07/31/2020
100048340		SAN ANTONIO	TX		11/20/2020	4.125	43,814	0	(249)	0	0	0	110,438	07/31/2020
100048351		VICTORVILLE	CA		11/20/2020	4.750	126,770	0	(874)	0	0	0	323,000	07/31/2020
100048354		CHESAPEAKE	VA		11/20/2020	4.875	240,055	0	(1,851)	0	0	0	532,000	07/31/2020
100048361		BANGOR	CA		11/20/2020	5.500	217,510	0	(1,711)	0	0	0	741,000	07/31/2020
100048363		STATEN ISLAND	NY		11/20/2020	4.250	275,731	0	(1,018)	0	0	0	408,500	07/31/2020
100048364		SALEM	NH		11/20/2020	4.500	324,814	0	(1,064)	0	0	0	503,405	07/31/2020
100048365		LEXINGTON	MI		11/20/2020	4.250	65,661	0	(278)	0	0	0	137,750	07/31/2020
100048491		CARSON	CA		11/20/2020	5.000	257,685	0	(1,293)	0	0	0	400,900	07/31/2020
100048499		LAS VEGAS	NV		11/20/2020	4.625	153,997	0	(629)	0	0	0	209,000	07/31/2020
100048502		CHICO	CA		11/20/2020	4.000	333,757	0	(1,243)	0	0	0	521,550	07/31/2020
100048503		FLOSSMOOR	IL		11/20/2020	2.000	182,726	0	1,490	0	0	0	236,550	07/31/2020
100048507		SAN ANTONIO	TX		11/20/2020	5.125	155,312	0	(1,012)	0	0	0	361,000	07/31/2020
100048510		PARKER	CO		11/20/2020	3.750	403,349	0	(520)	0	0	0	760,000	07/31/2020
100048513		FRANKLIN PARK	IL		11/20/2020	4.625	133,316	0	(516)	0	0	0	211,850	07/31/2020
100048525		ORLEANS	MI		11/20/2020	7.000	65,942	0	(1,053)	0	0	0	204,250	07/31/2020
100048528		BECHTELSVILLE	PA		11/20/2020	4.625	126,392	0	(840)	0	0	0	221,350	07/31/2020
100048532		WHITE PLAINS	NY		11/20/2020	3.250	334,929	0	24	0	0	0	422,750	07/31/2020
100048535		MINNEAPOLIS	MN		11/20/2020	6.375	94,896	0	(57)	0	0	0	266,000	07/31/2020
100048539		STONY POINT	NY		11/20/2020	4.250	401,551	0	(176)	0	0	0	494,000	07/31/2020
100048656		ROCKVILLE	MD		11/20/2020	4.500	232,486	0	(896)	0	0	0	237,500	07/31/2020
100048659		CHARLOTTE	NC		11/20/2020	3.375	91,522	0	(91)	0	0	0	197,600	07/31/2020
100048660		SAINT PAUL	MN		11/20/2020	4.250	254,446	0	(977)	0	0	0	380,000	07/31/2020
100048669		MACUNGIE	PA		11/20/2020	3.375	203,194	0	(231)	0	0	0	337,250	07/31/2020
100048670		GLENDALE	AZ		11/20/2020	4.625	216,093	0	(875)	0	0	0	280,250	07/31/2020
100048671		LEHIGH ACRES	FL		11/20/2020	4.250	137,612	0	(700)	0	0	0	204,250	07/31/2020
100048672		HIALEAH	FL		11/20/2020	4.375	96,302	0	(523)	0	0	0	137,750	07/31/2020
100048673		MUSKEGON	MI		11/20/2020	4.000	72,253	0	(224)	0	0	0	137,750	07/31/2020
100048678		PLEASANTVILLE	NJ		11/20/2020	4.625	107,088	0	(875)	0	0	0	142,500	07/31/2020
100048679		SYLMAR	CA		11/20/2020	3.750	220,868	0	(751)	0	0	0	541,500	07/31/2020
100048681		HOUSTON	TX		11/20/2020	7.375	84,582	0	(1,662)	0	0	0	161,500	07/31/2020
100048682		ADELANTO	CA		11/20/2020	4.250	239,111	0	(847)	0	0	0	283,884	07/31/2020
100048683		PALMETTO	FL		11/20/2020	4.875	96,765	0	(579)	0	0	0	201,875	07/31/2020
100048685		RIVERSIDE	CA		11/20/2020	5.000	233,396	0	(1,647)	0	0	0	365,750	07/31/2020
100048692		FAIRBURN	GA		11/20/2020	4.125	107,832	0	(473)	0	0	0	195,605	07/31/2020
100048698		GOODYEAR	AZ		11/20/2020	4.750	85,633	0	(720)	0	0	0	224,200	07/31/2020
100048875		BELVIDERE	IL		11/20/2020	4.250	283,418	0	(840)	0	0	0	223,250	07/31/2020
100048876		ALBUQUERQUE	NM		11/20/2020	3.375	111,427	0	(197)	0	0	0	236,550	07/31/2020
100048878		OCOEE	FL		11/20/2020	4.875	223,549	0	(1,249)	0	0	0	303,050	07/31/2020
100048880		THOUSAND OAKS	CA		11/20/2020	4.500	236,579	0	(1,279)	0	0	0	551,000	07/31/2020
100048888		FONTANA	CA		11/20/2020	4.375	283,044	0	(1,432)	0	0	0	427,500	07/31/2020
100048896		VAIL	AZ		11/20/2020	3.500	234,776	0	(327)	0	0	0	285,000	07/31/2020
100048904		MATTAPAN	MA		11/20/2020	3.375	312,506	0	376	0	0	0	864,500	07/31/2020
100048908		VIRGINIA BEACH	VA		11/20/2020	4.875	147,746	0	(1,021)	0	0	0	285,000	07/31/2020
100048909		PEYTON	CO		11/20/2020	5.125	127,515	0	(976)	0	0	0	318,250	07/31/2020
100048910		SAFETY HARBOR	FL		11/20/2020	4.250	190,442	0	(1,000)	0	0	0	216,600	07/31/2020
100048912		MIAMI	FL		11/20/2020	5.125	359,881	0	(2,022)	0	0	0	408,500	07/31/2020

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100048922		LANCASTER	CA		11/20/2020	4.125	202,472	0	(969)	0	0	0	266,000	07/31/2020
100048923		POMPANO BEACH	FL		11/20/2020	5.000	150,190	0	(149)	0	0	0	301,150	07/31/2020
100048925		SAN DIEGO	CA		11/20/2020	4.000	208,551	0	(944)	0	0	0	441,750	07/31/2020
100048602		MORENO VALLEY	CA		11/20/2020	4.375	309,153	0	(1,672)	0	0	0	380,000	07/31/2020
100048603		LONG BEACH	CA		11/20/2020	4.625	289,091	0	(1,022)	0	0	0	574,750	07/31/2020
100048609		EUREKA	CA		11/20/2020	5.500	230,997	0	(1,834)	0	0	0	307,563	07/31/2020
100048610		GILBERT	AZ		11/20/2020	4.000	172,791	0	(518)	0	0	0	280,250	07/31/2020
100048612		ELY	MN		11/20/2020	4.125	153,818	0	(592)	0	0	0	216,600	07/31/2020
100048613		CRESTWOOD	IL		11/20/2020	2.000	122,003	0	1,567	0	0	0	104,500	07/31/2020
100048614		SYLMAR	CA		11/20/2020	4.000	363,546	0	(1,108)	0	0	0	522,500	07/31/2020
100048617		ORLANDO	FL		11/20/2020	4.750	135,304	0	240	0	0	0	275,500	07/31/2020
100048623		SANTA ANA	CA		11/20/2020	4.625	302,485	0	(1,407)	0	0	0	716,300	07/31/2020
100048625		FONTANA	CA		11/20/2020	4.875	256,905	0	(1,089)	0	0	0	416,100	07/31/2020
100048628		FLORIEN	LA		11/20/2020	7.500	76,343	0	(487)	0	0	0	114,000	07/31/2020
100048632		RESTON	VA		11/20/2020	3.875	270,463	0	(704)	0	0	0	435,000	07/31/2020
100048637		SAN YSIDRO	CA		11/20/2020	4.250	230,519	0	(1,101)	0	0	0	498,750	07/31/2020
100048639		CERES	CA		11/20/2020	4.125	200,638	0	(724)	0	0	0	279,300	07/31/2020
100048640		ROCKVILLE	MD		11/20/2020	3.500	260,415	0	(326)	0	0	0	384,750	07/31/2020
100048645		CALVERTON	NY		11/20/2020	3.750	217,144	0	(533)	0	0	0	459,800	07/31/2020
100048646		LUNENBURG	MA		11/20/2020	4.000	265,730	0	(803)	0	0	0	313,500	07/31/2020
100048648		NEWARK	CA		11/20/2020	3.375	383,297	0	(616)	0	0	0	831,250	07/31/2020
100048816		FAIR LAWN	NJ		11/20/2020	4.375	260,458	0	(1,009)	0	0	0	365,750	07/31/2020
100048817		PATCHOGUE	NY		11/20/2020	4.500	309,958	0	(956)	0	0	0	292,600	07/31/2020
100048820		NORTH HOLLYWOOD	CA		11/20/2020	4.000	370,025	0	(775)	0	0	0	693,500	07/31/2020
100048827		RONKONKOMA	NY		11/20/2020	6.375	200,426	0	(1,315)	0	0	0	313,500	07/31/2020
100048835		WASHINGTON	DC		11/20/2020	4.500	249,989	0	(1,416)	0	0	0	535,800	07/31/2020
100048862		AUSTIN	TX		11/20/2020	4.750	102,119	0	(838)	0	0	0	223,250	07/31/2020
100048865		BAKERSFIELD	CA		11/20/2020	4.125	274,935	0	(927)	0	0	0	304,000	07/31/2020
100048866		IRVINGTON	NJ		11/20/2020	4.500	316,221	0	(73)	0	0	0	258,400	07/31/2020
100048867		CINCINNATI	OH		11/20/2020	4.625	150,424	0	(712)	0	0	0	137,750	07/31/2020
100048870		GARY	IN		11/20/2020	5.000	31,547	0	(68)	0	0	0	40,613	07/31/2020
100048871		FENTON	MI		11/20/2020	4.750	286,564	0	646	0	0	0	356,250	07/31/2020
100048872		GUNTERSVILLE	AL		11/20/2020	8.750	74,727	0	(1,507)	0	0	0	131,100	07/31/2020
100048975		ANCHORAGE	AK		11/20/2020	8.000	78,289	0	(1,347)	0	0	0	85,738	07/31/2020
100048982		MONTROSE	CA		11/20/2020	4.625	280,871	0	(905)	0	0	0	712,500	07/31/2020
100048988		PHOENIX	AZ		11/20/2020	4.750	96,158	0	(801)	0	0	0	175,750	07/31/2020
100048990		PHILADELPHIA	PA		11/20/2020	5.625	43,422	0	36	0	0	0	128,250	07/31/2020
100048995		GLENDALE	AZ		11/20/2020	6.125	97,928	0	(1,068)	0	0	0	223,250	07/31/2020
100048997		MIAMI	FL		11/20/2020	4.125	275,511	0	(881)	0	0	0	323,000	07/31/2020
100048998		VIRGINIA BEACH	VA		11/20/2020	6.375	131,254	0	(1,483)	0	0	0	213,750	07/31/2020
100049002		DELRAY BEACH	FL		11/20/2020	4.125	147,922	0	(616)	0	0	0	247,000	07/31/2020
100049007		VANCOUVER	WA		11/20/2020	4.250	224,379	0	(1,003)	0	0	0	308,750	07/31/2020
100049009		WOODBRIDGE	VA		11/20/2020	4.375	243,698	0	(1,161)	0	0	0	323,000	07/31/2020
100049014		HUNTINGTON PARK	CA		11/20/2020	4.000	480,302	0	(1,333)	0	0	0	926,250	07/31/2020
100049015		TITUSVILLE	FL		11/20/2020	4.375	65,222	0	(466)	0	0	0	171,000	07/31/2020
100049024		ONTARIO	CA		11/20/2020	4.875	224,012	0	(1,223)	0	0	0	351,500	07/31/2020
100049025		CHICAGO	IL		11/20/2020	4.625	235,801	0	1,110	0	0	0	190,000	07/31/2020
100049027		OKEECHOBEE	FL		11/20/2020	4.625	187,795	0	(564)	0	0	0	255,550	07/31/2020
100049031		TACOMA	WA		11/20/2020	5.000	139,082	0	(1,509)	0	0	0	294,500	07/31/2020
100049033		CHICAGO	IL		11/20/2020	4.750	241,888	0	(1,389)	0	0	0	251,750	07/31/2020
100049145		CENTRAL ISLIP	NY		11/20/2020	3.500	267,545	0	259	0	0	0	299,250	07/31/2020
100049147		GLENDALE	AZ		11/20/2020	4.375	181,633	0	(592)	0	0	0	275,500	07/31/2020

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100049150		JACKSONVILLE	FL		11/20/2020	4.000	141,464	0	(364)	0	0	0	117,800	07/31/2020
100049157		JACKSON	GA		11/20/2020	4.250	74,541	0	(436)	0	0	0	118,750	07/31/2020
100049164		GILBERT	AZ		11/20/2020	3.375	229,235	0	(383)	0	0	0	318,250	07/31/2020
100049165		LOVELAND	CO		11/20/2020	4.125	297,963	0	(900)	0	0	0	456,000	07/31/2020
100049167		TAMPA	FL		11/20/2020	4.625	65,926	0	348	0	0	0	123,500	07/31/2020
100049168		SYRACUSE	NY		11/20/2020	4.500	40,675	0	400	0	0	0	34,994	07/31/2020
100049169		NORTH CHESTERFIELD	VA		11/20/2020	3.750	128,996	0	(448)	0	0	0	242,250	07/31/2020
100049174		BROCKTON	MA		11/20/2020	5.000	205,865	0	(1,281)	0	0	0	332,500	07/31/2020
100049177		COLUMBIA HEIGHTS	MN		11/20/2020	4.000	126,067	0	(301)	0	0	0	190,594	07/31/2020
100049185		DENVER	CO		11/20/2020	6.000	71,307	0	(599)	0	0	0	213,750	07/31/2020
100049186		GREENSBURG	PA		11/20/2020	4.250	150,315	0	(657)	0	0	0	247,000	07/31/2020
100049189		HEBER	CA		11/20/2020	3.750	168,685	0	(363)	0	0	0	237,500	07/31/2020
100049194		ARLINGTON	TN		11/20/2020	4.250	201,940	0	(922)	0	0	0	318,250	07/30/2020
100049198		MAKAWAO	HI		11/20/2020	3.375	338,800	0	(542)	0	0	0	702,050	07/31/2020
100049316		HENRICO	VA		11/20/2020	5.000	73,762	0	(659)	0	0	0	177,650	07/31/2020
100049318		CICERO	IL		11/20/2020	4.375	178,535	0	851	0	0	0	161,500	07/31/2020
100049322		GLEN BURNIE	MD		11/20/2020	5.250	184,206	0	(1,085)	0	0	0	356,250	07/31/2020
100049323		LOS ANGELES	CA		11/20/2020	4.000	331,865	0	(1,203)	0	0	0	503,500	07/31/2020
100049327		LONG BEACH	CA		11/20/2020	4.375	266,077	0	(973)	0	0	0	467,400	07/31/2020
100049333		WASHINGTON	MO		11/20/2020	6.250	129,828	0	(677)	0	0	0	199,500	07/31/2020
100049337		FORT BRAGG	CA		11/20/2020	4.375	359,016	0	(1,325)	0	0	0	593,750	07/31/2020
100049339		HIALEAH	FL		11/20/2020	4.250	133,303	0	(333)	0	0	0	204,250	07/31/2020
100049342		SAN MARCOS	CA		11/20/2020	5.000	332,064	0	(1,063)	0	0	0	484,500	07/31/2020
100049343		MASSAPEQUA PARK	NY		11/20/2020	4.375	155,139	0	(824)	0	0	0	517,750	07/31/2020
100049345		MYRTLE BEACH	SC		11/20/2020	4.250	172,896	0	(599)	0	0	0	373,350	07/31/2020
100049348		PANORAMA CITY	CA		11/20/2020	5.000	227,347	0	(1,406)	0	0	0	508,250	07/31/2020
100049353		SPRINGPORT	MI		11/20/2020	4.250	69,131	0	(321)	0	0	0	71,298	07/31/2020
100049354		RIVERSIDE	CA		11/20/2020	4.375	260,082	0	(932)	0	0	0	361,000	07/31/2020
100049356		BELOIT	WI		11/20/2020	5.000	58,955	0	(515)	0	0	0	110,105	07/31/2020
100049362		LOS ANGELES	CA		11/20/2020	3.750	253,856	0	(532)	0	0	0	517,750	07/31/2020
100049364		SUN VALLEY	CA		11/20/2020	3.500	283,203	0	1	0	0	0	532,000	07/30/2020
100049365		HIDDEN VALLEY LAKE	CA		11/20/2020	5.125	226,282	0	(1,509)	0	0	0	323,000	07/31/2020
100049528		GREENSBORO	NC		11/20/2020	3.375	201,762	0	(202)	0	0	0	332,500	07/31/2020
100049529		ACCOKEEK	MD		11/20/2020	4.500	205,779	0	(940)	0	0	0	392,350	07/31/2020
100049541		HANOVER	PA		11/20/2020	4.500	55,592	0	(338)	0	0	0	126,350	07/31/2020
100049545		OCEANSIDE	CA		11/20/2020	4.000	342,548	0	(1,062)	0	0	0	460,750	07/31/2020
100049549		WASHINGTON	DC		11/20/2020	4.625	198,408	0	(910)	0	0	0	370,500	07/31/2020
100049554		BLUFFTON	SC		11/20/2020	4.000	127,015	0	(819)	0	0	0	299,250	07/31/2020
100049555		BLOOMINGDALE	IL		11/20/2020	5.000	226,614	0	(1,467)	0	0	0	313,500	07/31/2020
100049559		MORENO VALLEY	CA		11/20/2020	4.250	243,842	0	(977)	0	0	0	297,326	07/31/2020
100049563		CITRUS HEIGHTS	CA		11/20/2020	4.500	390,299	0	(1,929)	0	0	0	617,500	07/31/2020
100049564		HILLSBORO	OR		11/20/2020	4.875	332,410	0	(1,847)	0	0	0	513,000	07/31/2020
100049567		POMONA	CA		11/20/2020	4.375	286,198	0	(1,280)	0	0	0	408,500	07/31/2020
100049572		JUPITER	FL		11/20/2020	4.500	186,903	0	(534)	0	0	0	304,000	07/31/2020
100049573		MIRA LOMA	CA		11/20/2020	4.125	357,771	0	(694)	0	0	0	545,300	07/31/2020
100049580		HUNTINGTON PARK	CA		11/20/2020	5.000	304,779	0	(1,554)	0	0	0	494,000	07/31/2020
100049693		LOS ANGELES	CA		11/20/2020	4.625	387,058	0	(1,560)	0	0	0	551,000	07/31/2020
100049705		BROOKLYN	NY		11/20/2020	3.750	451,268	0	(952)	0	0	0	665,000	07/31/2020
100049711		CHARLOTTE	NC		11/20/2020	3.000	132,176	0	59	0	0	0	271,605	07/31/2020
100049716		GARDEN GROVE	CA		11/20/2020	3.500	362,190	0	(860)	0	0	0	745,750	07/31/2020
100049717		PARKER	AZ		11/20/2020	5.250	219,264	0	(1,832)	0	0	0	226,575	07/31/2020
100049718		MONTEREY PARK	CA		11/20/2020	4.625	429,196	0	(2,423)	0	0	0	508,250	07/31/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100049719		CHICAGO	IL		11/20/2020	4.250	168,401	0	858	0	0	0	161,500	07/31/2020
100049723		QUEENS VILLAGE	NY		11/20/2020	5.000	367,326	0	(2,008)	0	0	0	622,250	07/31/2020
100049725		HENDERSON	NV		11/20/2020	4.000	306,840	0	(1,677)	0	0	0	449,350	07/31/2020
100049741		LOS ANGELES	CA		11/20/2020	5.000	283,297	0	(1,000)	0	0	0	456,000	07/31/2020
100049869		WAIPAHU	HI		11/20/2020	4.875	380,880	0	(2,136)	0	0	0	807,500	07/31/2020
100049873		LOS ANGELES	CA		11/20/2020	3.375	297,374	0	(505)	0	0	0	584,250	07/31/2020
100049874		CHATSWORTH	CA		11/20/2020	4.000	367,274	0	(1,007)	0	0	0	608,000	07/31/2020
100049876		OXNARD	CA		11/20/2020	4.500	426,266	0	(579)	0	0	0	950,000	07/31/2020
100049881		PALM COAST	FL		11/20/2020	4.375	153,993	0	(827)	0	0	0	290,759	07/31/2020
100049882		LEVITTOWN	NY		11/20/2020	4.375	186,203	0	(924)	0	0	0	422,750	07/31/2020
100049885		NORTHVALE	NJ		11/20/2020	4.250	370,655	0	(1,495)	0	0	0	379,050	07/31/2020
100049886		INGLEWOOD	CA		11/20/2020	4.500	383,162	0	(1,598)	0	0	0	684,000	07/31/2020
100049889		PACOIMA	CA		11/20/2020	4.625	276,827	0	(923)	0	0	0	541,500	07/31/2020
100049890		PORTLAND	OR		11/20/2020	4.500	141,407	0	(494)	0	0	0	311,600	07/31/2020
100049895		DES PLAINES	IL		11/20/2020	3.375	192,814	0	(235)	0	0	0	256,500	07/31/2020
100049900		SEATTLE	WA		11/20/2020	4.500	328,071	0	(1,041)	0	0	0	611,800	07/31/2020
100049901		KENT	WA		11/20/2020	4.500	296,871	0	(1,392)	0	0	0	432,250	07/31/2020
100049905		CROSSVILLE	AL		11/20/2020	4.750	32,167	0	(287)	0	0	0	58,663	07/31/2020
100049908		FORKED RIVER	NJ		11/20/2020	4.625	159,745	0	(742)	0	0	0	232,750	07/31/2020
100049909		MARENGO	IL		11/20/2020	3.000	60,903	0	21	0	0	0	127,716	07/31/2020
100049916		CHICAGO	IL		11/20/2020	4.000	252,520	0	(893)	0	0	0	313,500	07/31/2020
100049919		POMPANO BEACH	FL		11/20/2020	4.875	216,676	0	2,750	0	0	0	513,000	07/31/2020
100049921		SPRINGFIELD GARDENS	NY		11/20/2020	3.500	399,774	0	(765)	0	0	0	565,250	07/31/2020
100049923		KATHLEEN	FL		11/20/2020	4.375	165,214	0	(727)	0	0	0	237,500	07/31/2020
100048542		TUCSON	AZ		11/20/2020	4.000	64,691	0	(650)	0	0	0	184,300	07/31/2020
100048543		MINNEAPOLIS	MN		11/20/2020	4.000	171,593	0	(548)	0	0	0	242,250	07/31/2020
100048544		SAINT PAUL	MN		11/20/2020	3.625	113,012	0	(469)	0	0	0	171,000	07/31/2020
100048552		BROOKLYN	NY		11/20/2020	4.375	377,717	0	(1,304)	0	0	0	878,750	07/31/2020
100048553		WORCESTER	MA		11/20/2020	4.375	228,518	0	(1,052)	0	0	0	304,000	07/31/2020
100048554		MARLBORO	NJ		11/20/2020	3.875	174,856	0	(538)	0	0	0	574,750	07/31/2020
100048556		NORWALK	CA		11/20/2020	4.125	310,103	0	(636)	0	0	0	560,500	07/31/2020
100048558		SAINT PAUL	MN		11/20/2020	3.375	143,668	0	(140)	0	0	0	238,925	07/31/2020
100048564		RICHMOND	VA		11/20/2020	4.500	207,820	0	(916)	0	0	0	253,650	07/31/2020
100048566		WARMINSTER	PA		11/20/2020	3.500	261,455	0	(450)	0	0	0	317,300	07/31/2020
100048567		CHICAGO	IL		11/20/2020	4.375	141,124	0	60	0	0	0	550,000	07/31/2020
100048568		LOWELL	MA		11/20/2020	6.625	177,983	0	(846)	0	0	0	242,250	07/31/2020
100048570		PORT SAINT LUCIE	FL		11/20/2020	4.625	247,583	0	(861)	0	0	0	267,900	07/31/2020
100048579		LAKE ARROWHEAD	CA		11/20/2020	3.375	138,166	0	(114)	0	0	0	228,000	07/31/2020
100048581		MIAMI	FL		11/20/2020	3.875	287,862	0	(605)	0	0	0	361,000	07/31/2020
100048587		NORTHAMPTON	PA		11/20/2020	6.375	75,025	0	(505)	0	0	0	149,150	07/31/2020
100048591		LOGANVILLE	GA		11/20/2020	4.625	232,035	0	(1,162)	0	0	0	303,050	07/31/2020
100048592		BRIGHTON	MA		11/20/2020	4.750	391,467	0	(1,723)	0	0	0	964,250	07/31/2020
100048593		YUCAIPA	CA		11/20/2020	3.875	398,558	0	(1,297)	0	0	0	522,500	07/31/2020
100048595		MIAMI	FL		11/20/2020	4.750	97,178	0	(635)	0	0	0	166,250	07/31/2020
100048598		TEMPLETON	CA		11/20/2020	3.750	305,233	0	(898)	0	0	0	426,550	07/31/2020
100048707		COLVILLE	WA		11/20/2020	3.625	163,122	0	(455)	0	0	0	327,750	07/31/2020
100048711		LAKE ELSINORE	CA		11/20/2020	5.000	228,672	0	(1,158)	0	0	0	418,000	07/31/2020
100048714		HOLLYWOOD	FL		11/20/2020	4.875	196,395	0	(877)	0	0	0	247,000	07/31/2020
100048716		RICHMOND	VA		11/20/2020	3.500	182,860	0	(306)	0	0	0	226,100	07/31/2020
100048727		PHOENIX	AZ		11/20/2020	4.875	143,714	0	(959)	0	0	0	225,150	07/31/2020
100048729		HOLBROOK	MA		11/20/2020	4.625	315,977	0	(1,519)	0	0	0	350,550	07/31/2020
100048730		LANHAM	MD		11/20/2020	5.000	192,743	0	(964)	0	0	0	332,500	07/31/2020

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100048732		OWATONNA	MN		11/20/2020	4.500	83,826	0	187	0	0	0	91,153	07/31/2020
100048734		BRANDON	FL		11/20/2020	3.875	147,316	0	(355)	0	0	0	231,800	07/31/2020
100048736		CLEVELAND	OH		11/20/2020	3.750	93,588	0	(152)	0	0	0	104,500	07/31/2020
100048737		RANDOLPH	MA		11/20/2020	3.625	225,607	0	(400)	0	0	0	370,500	07/31/2020
100048740		FAIRFAX	VA		11/20/2020	5.000	240,482	0	(1,035)	0	0	0	353,400	07/31/2020
100048741		NORTHPORT	AL		11/20/2020	3.750	77,114	0	(250)	0	0	0	106,400	07/31/2020
100048743		LEMON GROVE	CA		11/20/2020	4.375	367,096	0	(1,959)	0	0	0	536,750	07/31/2020
100048755		FRESNO	CA		11/20/2020	4.250	246,316	0	(773)	0	0	0	327,750	07/31/2020
100048928		HAWAIIAN GARDENS	CA		11/20/2020	3.750	260,533	0	(405)	0	0	0	389,500	07/31/2020
100048929		GAINESVILLE	FL		11/20/2020	4.125	107,092	0	(520)	0	0	0	319,000	07/31/2020
100048931		HAYWARD	CA		11/20/2020	4.625	409,962	0	(1,730)	0	0	0	679,250	07/31/2020
100048935		CICERO	IL		11/20/2020	3.875	119,565	0	985	0	0	0	166,250	07/31/2020
100048936		ARLINGTON	VA		11/20/2020	3.375	41,404	0	(420)	0	0	0	180,500	07/31/2020
100048945		SANTA MARIA	CA		11/20/2020	4.250	231,558	0	(803)	0	0	0	365,560	07/31/2020
100048946		MADERA	CA		11/20/2020	4.250	121,778	0	(492)	0	0	0	227,905	07/31/2020
100048948		DULUTH	GA		11/20/2020	5.125	188,724	0	(875)	0	0	0	285,000	07/31/2020
100048950		PHOENIX	AZ		11/20/2020	5.000	96,529	0	(469)	0	0	0	204,250	07/31/2020
100048953		HIALEAH	FL		11/20/2020	4.375	143,966	0	(424)	0	0	0	194,750	07/31/2020
100048954		SACRAMENTO	CA		11/20/2020	6.375	106,827	0	(829)	0	0	0	247,000	07/31/2020
100048963		MIAMI	FL		11/20/2020	4.375	132,072	0	(626)	0	0	0	333,355	07/31/2020
100048964		FORT LAUDERDALE	FL		11/20/2020	4.625	88,802	0	(566)	0	0	0	418,000	07/31/2020
100048967		STATEN ISLAND	NY		11/20/2020	3.875	218,092	0	322	0	0	0	522,500	07/31/2020
100048971		SOUTH GATE	CA		11/20/2020	4.375	368,072	0	(1,389)	0	0	0	579,500	07/31/2020
100049088		SAN TAN VALLEY	AZ		11/20/2020	4.375	139,060	0	(431)	0	0	0	237,500	07/31/2020
100049089		EDGEWATER	MD		11/20/2020	5.000	288,932	0	(1,622)	0	0	0	323,000	07/31/2020
100049090		LA MIRADA	CA		11/20/2020	3.875	426,282	0	(1,199)	0	0	0	565,250	07/31/2020
100049094		SACRAMENTO	CA		11/20/2020	5.125	232,745	0	(1,224)	0	0	0	346,750	07/31/2020
100049095		MIAMI	FL		11/20/2020	4.125	220,770	0	(578)	0	0	0	272,650	07/31/2020
100049102		COOLBAUGH	PA		11/20/2020	4.125	148,582	0	1,054	0	0	0	171,000	07/31/2020
100049103		ROCK HILL	NY		11/20/2020	4.000	201,951	0	(534)	0	0	0	253,650	07/31/2020
100049104		LOWELL	MA		11/20/2020	4.625	297,639	0	(1,345)	0	0	0	489,250	07/31/2020
100049105		VAN NUYS	CA		11/20/2020	3.875	411,264	0	(953)	0	0	0	641,250	07/31/2020
100049106		WARRINGTON	PA		11/20/2020	4.750	152,498	0	(1,227)	0	0	0	331,550	07/31/2020
100049112		HIALEAH	FL		11/20/2020	4.500	90,547	0	(497)	0	0	0	169,100	07/31/2020
100049113		BLACKSBURG	VA		11/20/2020	3.375	161,736	0	(261)	0	0	0	185,250	07/31/2020
100049115		VALLEY SPRINGS	CA		11/20/2020	5.000	251,914	0	(1,326)	0	0	0	280,250	07/31/2020
100049116		HILLSBORO	OR		11/20/2020	4.375	193,248	0	(736)	0	0	0	323,000	07/31/2020
100049119		STATEN ISLAND	NY		11/20/2020	4.500	210,418	0	(9,619)	0	0	0	631,750	07/31/2020
100049121		MIAMI	FL		11/20/2020	4.000	321,597	0	(981)	0	0	0	536,750	07/31/2020
100049122		DURANGO	CO		11/20/2020	3.875	259,428	0	(755)	0	0	0	356,250	07/31/2020
100049125		FRESNO	CA		11/20/2020	6.375	189,237	0	(1,941)	0	0	0	261,250	07/31/2020
100049127		WOLCOTT	CT		11/20/2020	4.375	147,684	0	(798)	0	0	0	220,400	07/31/2020
100049131		HAYWARD	CA		11/20/2020	4.250	292,551	0	(1,517)	0	0	0	608,000	07/31/2020
100049132		SALEM	OR		11/20/2020	4.250	336,181	0	(944)	0	0	0	361,570	07/31/2020
100049137		CANTON	MI		11/20/2020	3.500	115,237	0	(276)	0	0	0	218,500	07/31/2020
100049260		OVERGAARD	AZ		11/20/2020	6.375	179,491	0	(1,199)	0	0	0	323,000	07/31/2020
100049264		WRENS	GA		11/20/2020	6.250	201,418	0	(2,147)	0	0	0	451,250	07/31/2020
100049265		LAS VEGAS	NV		11/20/2020	4.750	114,786	0	(1,664)	0	0	0	223,250	07/31/2020
100049266		LAS VEGAS	NV		11/20/2020	5.000	149,088	0	(734)	0	0	0	190,000	07/31/2020
100049272		TRENTON	NJ		11/20/2020	4.250	208,584	0	(120)	0	0	0	199,500	07/31/2020
100049274		UNION	WA		11/20/2020	4.125	174,050	0	(742)	0	0	0	323,000	07/31/2020
100049281		PICO RIVERA	CA		11/20/2020	4.375	349,608	0	0	0	0	0	432,250	07/31/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100049283		MEMPHIS	TN		11/20/2020	7.450	65,397	0	(1,261)	0	0	0	66,785	07/30/2020
100049288		FORT LAUDERDALE	FL		11/20/2020	4.875	213,862	0	(1,299)	0	0	0	188,338	07/31/2020
100049289		PUEBLO	CO		11/20/2020	5.000	152,992	0	(573)	0	0	0	242,250	07/31/2020
100049293		STATEN ISLAND	NY		11/20/2020	4.125	336,987	0	(1,272)	0	0	0	722,000	07/31/2020
100049297		LAWRENCEVILLE	GA		11/20/2020	3.875	277,947	0	(1,026)	0	0	0	379,050	07/31/2020
100049298		HYATTSVILLE	MD		11/20/2020	5.125	82,238	0	(446)	0	0	0	270,750	07/31/2020
100049301		SANTA CLARITA	CA		11/20/2020	4.375	383,723	0	(1,579)	0	0	0	546,250	07/31/2020
100049305		FAYETTEVILLE	GA		11/20/2020	4.250	163,801	0	(782)	0	0	0	223,250	07/31/2020
100049306		CONROE	TX		11/20/2020	5.375	154,739	0	(856)	0	0	0	291,000	07/31/2020
100049309		PHOENIX	AZ		11/20/2020	3.500	227,092	0	(316)	0	0	0	280,250	07/31/2020
100049420		MENIFEE	CA		11/20/2020	4.625	394,691	0	(1,480)	0	0	0	498,750	07/31/2020
100049428		GALLATIN	MO		11/20/2020	4.375	47,139	0	(289)	0	0	0	67,688	07/31/2020
100049431		MIAMI	FL		11/20/2020	4.375	168,733	0	1,169	0	0	0	150,100	07/31/2020
100049441		SAN BERNARDINO	CA		11/20/2020	3.375	141,271	0	(101)	0	0	0	232,750	07/31/2020
100049442		NOOKSACK	WA		11/20/2020	4.500	291,337	0	(1,232)	0	0	0	380,000	07/31/2020
100049444		VIRGINIA BEACH	VA		11/20/2020	4.125	190,655	0	(660)	0	0	0	267,900	07/31/2020
100049447		KISSIMMEE	FL		11/20/2020	5.000	84,476	0	26	0	0	0	158,650	07/31/2020
100049448		BRONX	NY		11/20/2020	4.000	583,214	0	(1,799)	0	0	0	722,000	07/31/2020
100049449		OSSINING	NY		11/20/2020	5.125	269,470	0	(1,328)	0	0	0	361,000	07/31/2020
100049456		FONTANA	CA		11/20/2020	3.875	274,082	0	(718)	0	0	0	294,500	07/31/2020
100049459		EAST ORANGE	NJ		11/20/2020	4.250	261,824	0	396	0	0	0	224,200	07/31/2020
100049460		FORT MYERS	FL		11/20/2020	5.250	101,608	0	(1,181)	0	0	0	171,000	07/31/2020
100049464		LITTLEROCK	CA		11/20/2020	4.250	128,550	0	117	0	0	0	266,000	07/31/2020
100049465		SAINT CLOUD	FL		11/20/2020	3.500	181,086	0	9	0	0	0	342,000	07/31/2020
100049469		ZIRCONIA	NC		11/20/2020	3.250	128,174	0	(184)	0	0	0	205,675	07/31/2020
100049471		NORTH TONAWANDA	NY		11/20/2020	8.000	74,740	0	(1,453)	0	0	0	150,219	07/31/2020
100049478		SCHENECTADY	NY		11/20/2020	4.625	124,461	0	(557)	0	0	0	180,405	07/31/2020
100049638		CHICAGO	IL		11/20/2020	4.500	263,576	0	(724)	0	0	0	209,000	07/31/2020
100049639		CORONA	CA		11/20/2020	4.375	299,313	0	(1,217)	0	0	0	446,500	07/31/2020
100049642		ALLEN PARK	MI		11/20/2020	5.250	90,904	0	(885)	0	0	0	218,500	07/31/2020
100049652		TUCSON	AZ		11/20/2020	6.000	70,238	0	(791)	0	0	0	129,200	07/31/2020
100049654		SAN ANTONIO	TX		11/20/2020	4.625	81,470	0	(379)	0	0	0	118,572	07/31/2020
100049656		BROOKLYN	NY		11/20/2020	4.375	368,140	0	(1,647)	0	0	0	593,750	07/31/2020
100049661		TAMPA	FL		11/20/2020	4.375	148,688	0	592	0	0	0	185,250	07/31/2020
100049665		HARVEY	IL		11/20/2020	4.000	65,937	0	740	0	0	0	28,880	07/31/2020
100049667		AUGUSTA	GA		11/20/2020	3.500	51,791	0	(47)	0	0	0	107,113	07/31/2020
100049668		SUTTER	CA		11/20/2020	4.000	113,899	0	(229)	0	0	0	185,250	07/31/2020
100049669		MIAMI	FL		11/20/2020	4.875	58,305	0	1,659	0	0	0	370,500	07/31/2020
100049672		OPA LOCKA	FL		11/20/2020	4.000	169,466	0	(409)	0	0	0	275,500	07/31/2020
100049673		MIAMI	FL		11/20/2020	5.000	247,970	0	(1,588)	0	0	0	365,750	07/31/2020
100049674		SHANNON	NC		11/20/2020	6.625	80,624	0	(1,230)	0	0	0	166,250	07/31/2020
100049686		MAKAWAO	HI		11/20/2020	4.250	528,636	0	(1,514)	0	0	0	688,750	07/31/2020
100049687		GRAHAM	WA		11/20/2020	4.625	240,566	0	(1,166)	0	0	0	384,750	07/31/2020
100049688		CLINTON	CT		11/20/2020	3.875	127,768	0	(279)	0	0	0	164,350	07/31/2020
100049689		CHICAGO	IL		11/20/2020	4.250	95,532	0	(287)	0	0	0	192,850	07/31/2020
100049691		RIALTO	CA		11/20/2020	4.375	236,157	0	(1,122)	0	0	0	379,905	07/31/2020
100049692		MORENO VALLEY	CA		11/20/2020	4.500	224,161	0	(1,044)	0	0	0	408,500	07/31/2020
100049820		MIAMI	FL		11/20/2020	4.125	125,850	0	(402)	0	0	0	313,500	07/31/2020
100049827		OCALA	FL		11/20/2020	4.125	202,561	0	(356)	0	0	0	152,000	07/31/2020
100049832		PHILADELPHIA	PA		11/20/2020	7.375	70,420	0	(1,876)	0	0	0	193,800	07/31/2020
100049834		KANSAS CITY	MO		11/20/2020	4.125	50,873	0	(340)	0	0	0	147,250	07/31/2020
100049837		EDMONDS	WA		11/20/2020	4.375	277,987	0	(917)	0	0	0	422,750	07/31/2020

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100049840		OAKLAND	CA		11/20/2020	4.625	299,639	0	(1,256)	0	0	0	560,500	07/30/2020
100049843		LYNWOOD	CA		11/20/2020	3.000	134,558	0	5	0	0	0	403,750	07/31/2020
100049846		SALINAS	CA		11/20/2020	4.250	333,081	0	(1,135)	0	0	0	545,894	07/31/2020
100049851		SAINT LOUIS	MO		11/20/2020	6.375	98,459	0	(560)	0	0	0	131,100	07/31/2020
100049852		MOXEE	WA		11/20/2020	4.375	121,885	0	(696)	0	0	0	229,900	07/31/2020
100049855		OCEANSIDE	CA		11/20/2020	4.500	453,298	0	(1,850)	0	0	0	560,500	07/31/2020
100049857		LA HABRA	CA		11/20/2020	4.250	259,329	0	(1,420)	0	0	0	489,250	07/31/2020
100049859		SPRINGVILLE	AL		11/20/2020	4.250	91,669	0	(286)	0	0	0	152,000	07/31/2020
100049861		MESA	AZ		11/20/2020	5.000	137,045	0	(933)	0	0	0	236,550	07/31/2020
100049864		GLEN BURNIE	MD		11/20/2020	4.375	212,985	0	(870)	0	0	0	268,375	07/31/2020
100049866		LYNNWOOD	WA		11/20/2020	4.250	242,805	0	(1,047)	0	0	0	441,750	07/31/2020
100049038		PHOENIX	AZ		11/20/2020	4.625	149,259	0	(727)	0	0	0	223,250	07/31/2020
100049039		MIAMI	FL		11/20/2020	4.000	230,855	0	(786)	0	0	0	345,800	07/31/2020
100049045		SANTA ANA	CA		11/20/2020	4.375	390,028	0	(1,436)	0	0	0	530,000	07/31/2020
100049046		TOWNSEND	TN		11/20/2020	4.500	137,157	0	(609)	0	0	0	261,250	07/31/2020
100049047		CAPITOL HEIGHTS	MD		11/20/2020	4.250	138,386	0	(497)	0	0	0	240,350	07/31/2020
100049051		JOHNSON CITY	TN		11/20/2020	4.375	76,004	0	(455)	0	0	0	166,250	07/31/2020
100049054		KANSAS CITY	KS		11/20/2020	3.375	112,995	0	(197)	0	0	0	237,500	07/31/2020
100049058		LODI	CA		11/20/2020	4.000	327,703	0	(1,054)	0	0	0	491,150	07/31/2020
100049059		VICTORVILLE	CA		11/20/2020	4.250	160,665	0	(709)	0	0	0	229,900	07/31/2020
100049062		FOREST HILLS	NY		11/20/2020	3.375	344,478	0	(491)	0	0	0	707,750	07/31/2020
100049064		LAKE WORTH	FL		11/20/2020	3.375	166,392	0	(201)	0	0	0	237,500	07/31/2020
100049065		HAMPTON	GA		11/20/2020	4.875	127,199	0	(636)	0	0	0	193,800	07/31/2020
100049066		BALDWIN PARK	CA		11/20/2020	5.500	389,410	0	(2,580)	0	0	0	470,250	07/31/2020
100049074		HESPERIA	CA		11/20/2020	3.750	206,101	0	167	0	0	0	280,250	07/31/2020
100049077		NORTHFIELD	OH		11/20/2020	4.500	285,697	0	(1,233)	0	0	0	332,500	07/31/2020
100049084		OCALA	FL		11/20/2020	4.875	66,132	0	(595)	0	0	0	123,500	07/31/2020
100049200		WENTZVILLE	MO		11/20/2020	4.000	148,680	0	576	0	0	0	237,500	07/31/2020
100049205		LA MIRADA	CA		11/20/2020	3.750	454,029	0	(889)	0	0	0	574,750	07/31/2020
100049207		PEMBROKE PINES	FL		11/20/2020	5.000	286,021	0	(1,988)	0	0	0	370,500	07/31/2020
100049208		ROSEVILLE	MI		11/20/2020	8.400	63,011	0	(384)	0	0	0	116,850	07/31/2020
100049212		CENTRAL ISLIP	NY		11/20/2020	4.375	315,583	0	(2,802)	0	0	0	342,000	07/31/2020
100049215		NEW ORLEANS	LA		11/20/2020	3.375	90,015	0	(124)	0	0	0	147,250	07/31/2020
100049217		COMPTON	CA		11/20/2020	3.625	386,561	0	(822)	0	0	0	427,500	07/31/2020
100049218		CASA GRANDE	AZ		11/20/2020	5.000	83,703	0	(604)	0	0	0	166,250	07/31/2020
100049219		CUYAHOGA FALLS	OH		11/20/2020	4.375	51,664	0	(330)	0	0	0	104,500	07/31/2020
100049221		PORT HURON	MI		11/20/2020	6.875	29,841	0	(57)	0	0	0	72,200	07/31/2020
100049224		EAST MEADOW	NY		11/20/2020	3.875	331,290	0	(1,191)	0	0	0	498,750	07/31/2020
100049226		LONG BEACH	CA		11/20/2020	3.625	313,988	0	(606)	0	0	0	1,110,075	07/31/2020
100049228		MILFORD	MA		11/20/2020	4.375	334,462	0	(1,528)	0	0	0	370,500	07/31/2020
100049231		LAS VEGAS	NV		11/20/2020	5.375	168,769	0	(906)	0	0	0	226,100	07/31/2020
100049236		PUEBLO	CO		11/20/2020	3.750	33,954	0	(168)	0	0	0	142,500	07/31/2020
100049237		REDLANDS	CA		11/20/2020	4.125	211,523	0	(696)	0	0	0	258,400	07/31/2020
100049239		CHAMBERSBURG	PA		11/20/2020	7.000	107,565	0	(1,615)	0	0	0	156,750	07/31/2020
100049242		MIAMI	FL		11/20/2020	4.375	309,092	0	(628)	0	0	0	248,900	07/31/2020
100049244		HOMESTEAD	FL		11/20/2020	3.750	123,122	0	129	0	0	0	247,950	07/31/2020
100049247		GRIFFITH	IN		11/20/2020	4.625	147,785	0	(622)	0	0	0	204,250	07/31/2020
100049248		NORCROSS	GA		11/20/2020	4.000	192,982	0	(524)	0	0	0	346,750	07/31/2020
100049253		MIAMI	FL		11/20/2020	4.960	181,287	0	(1,107)	0	0	0	190,000	07/31/2020
100049255		WINTON	CA		11/20/2020	3.500	144,580	0	(270)	0	0	0	181,735	07/31/2020
100049368		RENTON	WA		11/20/2020	4.250	401,726	0	(1,282)	0	0	0	513,000	07/31/2020
100049371		VICTORVILLE	CA		11/20/2020	3.750	274,683	0	171	0	0	0	367,650	07/31/2020

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100049373		ALDIE	VA		11/20/2020	3.625	267,309	0	(530)	0	0	0	494,000	07/31/2020
100049375		BLAINE	WA		11/20/2020	4.250	247,772	0	(1,578)	0	0	0	385,605	07/31/2020
100049377		SAVANNAH	GA		11/20/2020	5.250	105,471	0	(796)	0	0	0	117,800	07/31/2020
100049384		WEST BABYLON	NY		11/20/2020	3.500	142,072	0	100	0	0	0	284,050	07/31/2020
100049389		HIALEAH	FL		11/20/2020	4.625	232,785	0	(906)	0	0	0	296,400	07/31/2020
100049390		NORTH BERGEN	NJ		11/20/2020	4.500	289,231	0	(1,593)	0	0	0	498,750	07/31/2020
100049393		CLEVELAND	OH		11/20/2020	4.000	110,846	0	(237)	0	0	0	251,000	07/31/2020
100049396		LITHIA SPRINGS	GA		11/20/2020	3.875	165,626	0	(548)	0	0	0	308,750	07/31/2020
100049399		PHOENIX	AZ		11/20/2020	4.500	123,112	0	(553)	0	0	0	228,000	07/31/2020
100049400		ATLANTA	GA		11/20/2020	3.500	87,853	0	(191)	0	0	0	118,750	07/31/2020
100049401		RAWLINS	WY		11/20/2020	4.500	125,118	0	(826)	0	0	0	136,123	07/31/2020
100049402		BLOOMINGTON	CA		11/20/2020	5.000	284,263	0	(1,426)	0	0	0	365,750	07/31/2020
100049406		READING	PA		11/20/2020	4.250	187,473	0	(652)	0	0	0	268,850	07/31/2020
100049413		WEST COVINA	CA		11/20/2020	4.500	247,191	0	(940)	0	0	0	569,050	07/31/2020
100049415		LEXINGTON	NC		11/20/2020	6.625	96,280	0	(619)	0	0	0	156,750	07/31/2020
100049587		MIAMI	FL		11/20/2020	4.250	72,602	0	(451)	0	0	0	148,200	07/31/2020
100049589		COACHELLA	CA		11/20/2020	4.250	194,274	0	(808)	0	0	0	232,750	07/31/2020
100049591		GROSSE POINTE	MI		11/20/2020	4.500	185,650	0	(915)	0	0	0	332,500	07/31/2020
100049592		LYNCHBURG	VA		11/20/2020	6.000	70,309	0	(823)	0	0	0	161,500	07/31/2020
100049594		OAKLAND	CA		11/20/2020	4.125	327,055	0	(1,273)	0	0	0	416,100	07/31/2020
100049596		GALLOWAY	NJ		11/20/2020	4.750	141,948	0	(293)	0	0	0	218,500	07/31/2020
100049612		TEMPLE HILLS	MD		11/20/2020	3.500	93,595	0	(135)	0	0	0	104,500	07/31/2020
100049613		LOS ANGELES	CA		11/20/2020	4.250	186,481	0	(1,653)	0	0	0	413,250	07/31/2020
100049615		BAKERSFIELD	CA		11/20/2020	3.500	67,984	0	(153)	0	0	0	94,763	07/31/2020
100049617		MARYSVILLE	CA		11/20/2020	4.250	197,501	0	(914)	0	0	0	301,815	07/31/2020
100049618		BUENA PARK	CA		11/20/2020	3.875	357,559	0	(788)	0	0	0	570,000	07/31/2020
100049619		WOODBURY	NY		11/20/2020	4.250	316,475	0	(1,250)	0	0	0	498,750	07/31/2020
100049626		EASTON	MD		11/20/2020	3.375	215,201	0	(244)	0	0	0	232,750	07/31/2020
100049628		EL MONTE	CA		11/20/2020	3.750	223,317	0	(322)	0	0	0	408,500	07/31/2020
100049629		BUDD LAKE	NJ		11/20/2020	4.500	180,929	0	(1,179)	0	0	0	408,500	07/31/2020
100049631		CENTRAL POINT	OR		11/20/2020	4.500	163,599	0	(1,511)	0	0	0	186,616	07/31/2020
100049635		WINFIELD	WV		11/20/2020	4.125	104,413	0	(413)	0	0	0	190,000	07/31/2020
100049749		RICHMOND	CA		11/20/2020	4.375	287,400	0	(1,152)	0	0	0	465,500	07/31/2020
100049750		TAMPA	FL		11/20/2020	3.375	101,914	0	(301)	0	0	0	296,400	07/31/2020
100049751		NASHUA	NH		11/20/2020	4.250	198,126	0	(891)	0	0	0	327,750	07/31/2020
100049756		SACRAMENTO	CA		11/20/2020	4.125	188,622	0	(496)	0	0	0	299,250	07/31/2020
100049757		POMONA	CA		11/20/2020	5.375	298,428	0	(1,233)	0	0	0	422,750	07/31/2020
100049759		INGLEWOOD	CA		11/20/2020	4.250	354,958	0	(989)	0	0	0	579,500	07/31/2020
100049760		DEERFIELD BEACH	FL		11/20/2020	4.625	226,254	0	(1,023)	0	0	0	337,250	07/31/2020
100049762		RICHMOND	VA		11/20/2020	6.750	53,564	0	(1,914)	0	0	0	205,200	07/31/2020
100049763		TACOMA	WA		11/20/2020	4.375	96,138	0	(600)	0	0	0	273,125	07/31/2020
100049764		WATSONVILLE	CA		11/20/2020	4.250	396,516	0	(1,586)	0	0	0	527,250	07/31/2020
100049765		MINNEAPOLIS	MN		11/20/2020	5.000	172,720	0	(945)	0	0	0	232,750	07/31/2020
100049769		WHITTIER	CA		11/20/2020	3.375	311,263	0	(372)	0	0	0	617,500	07/31/2020
100049774		STATEN ISLAND	NY		11/20/2020	5.125	260,731	0	(1,011)	0	0	0	399,000	07/31/2020
100049780		SILVER SPRING	MD		11/20/2020	4.375	406,988	0	(1,208)	0	0	0	460,750	07/31/2020
100049781		CHICAGO	IL		11/20/2020	3.375	202,380	0	(308)	0	0	0	275,500	07/31/2020
100049793		LAS VEGAS	NV		11/20/2020	4.875	138,500	0	(1,469)	0	0	0	228,000	07/31/2020
100049802		CUTLER BAY	FL		11/20/2020	5.375	194,469	0	(823)	0	0	0	356,250	07/31/2020
100049803		WATERBURY	CT		11/20/2020	3.500	191,526	0	1,231	0	0	0	199,500	07/31/2020
100049806		BROOKLYN	NY		11/20/2020	3.500	381,417	0	(565)	0	0	0	551,000	07/31/2020
100049807		STATEN ISLAND	NY		11/20/2020	4.375	183,851	0	(859)	0	0	0	353,400	07/31/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100049808		EDGEWOOD	MD		11/20/2020	4.375	186,300	0	(559)	0	0	0	208,050	07/31/2020
100049926		SMITHTOWN	NY		11/20/2020	6.625	242,217	0	(1,222)	0	0	0	417,050	07/31/2020
100049927		RESEDA	CA		11/20/2020	4.625	236,094	0	(923)	0	0	0	519,650	07/31/2020
100049930		AKRON	OH		11/20/2020	4.500	65,586	0	(38)	0	0	0	47,742	07/31/2020
100049934		MANTECA	CA		11/20/2020	3.500	132,214	0	(254)	0	0	0	403,750	07/31/2020
100049937		RIVERSIDE	CA		11/20/2020	4.125	176,740	0	(829)	0	0	0	358,150	07/31/2020
100049938		FAYETTEVILLE	GA		11/20/2020	4.000	186,793	0	(606)	0	0	0	356,250	07/31/2020
100049939		MARIETTA	SC		11/20/2020	4.625	230,804	0	(733)	0	0	0	228,000	07/31/2020
100049940		GLEN BURNIE	MD		11/20/2020	3.250	170,984	0	(97)	0	0	0	199,500	07/31/2020
100049943		CARSON	CA		11/20/2020	5.000	331,595	0	(768)	0	0	0	498,750	07/31/2020
100049945		BOWIE	MD		11/20/2020	4.625	335,150	0	(1,637)	0	0	0	484,500	07/31/2020
100049948		HARWOOD HEIGHTS	IL		11/20/2020	5.000	367,247	0	(1,676)	0	0	0	609,900	07/31/2020
100049952		MILWAUKEE	WI		11/20/2020	4.000	100,399	0	(250)	0	0	0	200,450	07/31/2020
100049955		GAITHERSBURG	MD		11/20/2020	4.500	138,706	0	(679)	0	0	0	304,000	07/31/2020
100049956		MIAMI	FL		11/20/2020	4.375	107,287	0	(4,794)	0	0	0	342,000	07/31/2020
100049970		GRAND JUNCTION	CO		11/20/2020	4.625	109,126	0	(429)	0	0	0	149,150	07/31/2020
100049971		LAKE WALES	FL		11/20/2020	6.875	305,262	0	(1,270)	0	0	0	446,500	07/31/2020
100049973		MC CONNELLS	SC		11/20/2020	5.500	157,693	0	(1,182)	0	0	0	299,250	07/31/2020
100049975		CORTLANDT MANOR	NY		11/20/2020	4.125	165,745	0	(612)	0	0	0	403,750	07/31/2020
100050112		NILES	OH		11/20/2020	7.875	50,903	0	(1,377)	0	0	0	152,000	07/31/2020
100050119		SCOTTSDALE	AZ		11/20/2020	6.875	92,200	0	(904)	0	0	0	275,500	07/31/2020
100050124		PLAINFIELD	IL		11/20/2020	6.000	72,316	0	(687)	0	0	0	242,250	07/31/2020
100050125		JOLIET	IL		11/20/2020	7.625	62,996	0	(747)	0	0	0	76,713	07/31/2020
100050126		YORK	PA		11/20/2020	7.500	27,633	0	(179)	0	0	0	38,808	07/31/2020
100050128		ZEBULON	NC		11/20/2020	8.000	67,289	0	(1,917)	0	0	0	138,700	07/31/2020
100050132		GLOSTER	LA		11/20/2020	7.750	46,438	0	(1,184)	0	0	0	106,400	07/31/2020
100050133		STILWELL	OK		11/20/2020	7.500	75,897	0	(643)	0	0	0	63,175	07/31/2020
100050134		LAS VEGAS	NV		11/20/2020	3.500	270,357	0	(362)	0	0	0	631,750	07/31/2020
100050136		GEORGETOWN	SC		11/20/2020	4.750	60,683	0	(142)	0	0	0	67,688	07/31/2020
100050140		KEWAUNEE	WI		11/20/2020	6.875	117,792	0	(593)	0	0	0	152,000	07/31/2020
100050147		BELLA VISTA	AR		11/20/2020	5.625	84,140	0	(539)	0	0	0	187,150	07/31/2020
100050149		MATTESON	IL		11/20/2020	4.625	249,415	0	(867)	0	0	0	244,150	07/31/2020
100050150		GREENCASTLE	PA		11/20/2020	7.000	154,307	0	(1,114)	0	0	0	213,750	07/31/2020
100050154		MACON	GA		11/20/2020	7.625	82,892	0	(1,512)	0	0	0	152,000	07/31/2020
100050157		HOLLYWOOD	FL		11/20/2020	5.125	104,522	0	(637)	0	0	0	232,750	07/31/2020
100050159		SAN ANTONIO	TX		11/20/2020	6.750	112,653	0	(532)	0	0	0	232,750	07/31/2020
100050163		NEWARK	NJ		11/20/2020	4.000	558,185	0	2,347	0	0	0	641,250	07/31/2020
100050341		PORTERVILLE	CA		11/20/2020	3.625	274,242	0	(672)	0	0	0	380,000	07/31/2020
100050345		PEABODY	MA		11/20/2020	10.275	422,715	0	(4,134)	0	0	0	532,000	07/31/2020
100050347		SICKLERVILLE	NJ		11/20/2020	4.125	150,992	0	31	0	0	0	94,763	07/31/2020
100050348		WASHINGTON	PA		11/20/2020	7.125	45,704	0	(751)	0	0	0	85,738	07/31/2020
100050354		OVERLAND PARK	KS		11/20/2020	4.375	406,871	0	(1,128)	0	0	0	536,750	07/31/2020
100050356		NORTH CHARLESTON	SC		11/20/2020	4.675	101,207	0	(690)	0	0	0	218,500	07/31/2020
100050357		ELIZABETH	NJ		11/20/2020	5.000	233,526	0	(1,904)	0	0	0	323,000	07/31/2020
100050359		INGLEWOOD	CA		11/20/2020	4.500	242,388	0	(1,037)	0	0	0	513,000	07/31/2020
100050360		PHOENIX	AZ		11/20/2020	5.000	98,275	0	(440)	0	0	0	193,800	07/31/2020
100050362		BAY SHORE	NY		11/20/2020	4.750	190,508	0	(1,085)	0	0	0	294,500	07/31/2020
100050376		RANDALLSTOWN	MD		11/20/2020	4.125	95,721	0	(491)	0	0	0	295,450	07/30/2020
100050379		LEAGUE CITY	TX		11/20/2020	4.500	175,655	0	(567)	0	0	0	242,250	07/31/2020
100050050		WASHINGTON	DC		11/20/2020	3.625	131,166	0	(369)	0	0	0	327,750	07/31/2020
100050052		PERRYSBURG	OH		11/20/2020	4.250	78,222	0	(239)	0	0	0	123,405	07/31/2020
100050063		COWPENS	SC		11/20/2020	4.500	139,462	0	(744)	0	0	0	228,000	07/31/2020

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100050066		TEMPLE HILLS	MD		11/20/2020	4.750	173,164	0	(535)	0	0	0	247,000	07/31/2020
100050069		CHATHAM	NY		11/20/2020	5.625	181,829	0	(1,009)	0	0	0	280,250	07/31/2020
100050070		BLOOMINGTON	CA		11/20/2020	4.625	160,299	0	(530)	0	0	0	346,750	07/31/2020
100050082		OZARK	AR		11/20/2020	4.625	87,805	0	(515)	0	0	0	129,200	07/31/2020
100050083		ORGAN	NM		11/20/2020	5.000	71,930	0	(562)	0	0	0	114,000	07/31/2020
100050097		CROFTON	MD		11/20/2020	4.875	171,110	0	(860)	0	0	0	237,500	07/31/2020
100050102		TRENTON	MI		11/20/2020	5.000	211,618	0	(862)	0	0	0	280,250	07/31/2020
100050281		LONG BEACH	CA		11/20/2020	5.125	238,080	0	(1,365)	0	0	0	456,000	07/31/2020
100050289		POMPANO BEACH	FL		11/20/2020	4.000	251,180	0	(349)	0	0	0	337,250	07/31/2020
100050297		PARAMOUNT	CA		11/20/2020	3.375	180,024	0	(364)	0	0	0	299,250	07/31/2020
100050299		SPOKANE	WA		11/20/2020	4.875	99,778	0	(624)	0	0	0	175,750	07/30/2020
100050300		BILLERICA	MA		11/20/2020	4.125	337,162	0	(1,137)	0	0	0	418,000	07/31/2020
100050301		DOVER	DE		11/20/2020	4.500	78,197	0	(470)	0	0	0	147,250	07/31/2020
100050303		HOLLYWOOD	FL		11/20/2020	4.625	253,351	0	(534)	0	0	0	304,000	07/31/2020
100050305		BROOKLYN	NY		11/20/2020	4.000	308,070	0	(941)	0	0	0	769,500	07/31/2020
100050315		TEMPLE HILLS	MD		11/20/2020	5.250	132,614	0	(846)	0	0	0	209,000	07/31/2020
100050316		NEW ORLEANS	LA		11/20/2020	4.250	178,376	0	(572)	0	0	0	394,250	07/31/2020
100050317		KURTISTOWN	HI		11/20/2020	4.375	214,077	0	(598)	0	0	0	318,250	07/31/2020
100050318		WOODRIDGE	IL		11/20/2020	4.250	161,544	0	(788)	0	0	0	225,150	07/31/2020
100050319		TAMPA	FL		11/20/2020	7.275	100,129	0	(2,269)	0	0	0	189,050	07/31/2020
100050322		TEMPE	AZ		11/20/2020	4.000	154,042	0	832	0	0	0	332,500	07/31/2020
100050324		FORT WALTON BEACH	FL		11/20/2020	4.625	138,629	0	(502)	0	0	0	201,400	07/31/2020
100050326		DAYTON	NV		11/20/2020	6.875	114,029	0	(509)	0	0	0	242,250	07/31/2020
100050328		JACKSONVILLE	FL		11/20/2020	4.500	186,276	0	(697)	0	0	0	237,500	07/31/2020
100050335		BELLEVUE	NE		11/20/2020	6.750	111,390	0	(776)	0	0	0	152,000	07/31/2020
100050336		OPA LOCKA	FL		11/20/2020	3.875	108,028	0	(383)	0	0	0	174,800	07/31/2020
100049977		WESTCHESTER	IL		11/20/2020	4.000	192,647	0	(597)	0	0	0	220,400	07/31/2020
100049984		GLENDALE	AZ		11/20/2020	5.875	129,429	0	(719)	0	0	0	246,050	07/31/2020
100049986		BROADVIEW	IL		11/20/2020	5.375	115,199	0	(914)	0	0	0	161,500	07/31/2020
100049988		BERWYN	IL		11/20/2020	4.000	182,632	0	(590)	0	0	0	223,250	07/31/2020
100050004		OMAHA	NE		11/20/2020	4.500	68,802	0	(370)	0	0	0	85,738	07/31/2020
100050007		CHICAGO	IL		11/20/2020	2.000	139,041	0	650	0	0	0	228,950	07/31/2020
100050015		BUFFALO GROVE	IL		11/20/2020	5.125	93,390	0	(833)	0	0	0	175,750	07/31/2020
100050018		NUNN	CO		11/20/2020	4.750	82,080	0	(320)	0	0	0	247,000	07/31/2020
100050020		QUEENS VILLAGE	NY		11/20/2020	5.000	153,186	0	(1,098)	0	0	0	465,500	07/31/2020
100050021		NEW YORK	NY		11/20/2020	4.375	304,136	0	(1,593)	0	0	0	931,000	07/31/2020
100050024		GRAND TERRACE	CA		11/20/2020	4.000	264,253	0	(699)	0	0	0	384,750	07/31/2020
100050025		COLLEGEVILLE	PA		11/20/2020	3.875	228,904	0	(583)	0	0	0	313,500	07/31/2020
100050030		VERNON	NJ		11/20/2020	4.125	52,984	0	(159)	0	0	0	117,800	07/31/2020
100050042		MINNEAPOLIS	MN		11/20/2020	4.250	91,695	0	(282)	0	0	0	144,400	07/31/2020
100050047		MOUNT MORRIS	MI		11/20/2020	4.000	76,255	0	155	0	0	0	72,110	07/31/2020
100050167		GREER	SC		11/20/2020	6.625	59,770	0	(913)	0	0	0	158,413	07/31/2020
100050168		HAMILTON	OH		11/20/2020	6.655	50,953	0	(801)	0	0	0	57,760	07/31/2020
100050170		CLEVELAND	OH		11/20/2020	3.500	128,027	0	321	0	0	0	109,250	07/31/2020
100050173		OAKLYN	NJ		11/20/2020	6.053	100,421	0	(478)	0	0	0	85,738	07/31/2020
100050174		OMAHA	NE		11/20/2020	7.375	54,516	0	(1,066)	0	0	0	90,250	07/31/2020
100050178		MIAMI	FL		11/20/2020	4.375	92,320	0	(797)	0	0	0	204,250	07/31/2020
100050179		MIAMI	FL		11/20/2020	4.875	191,219	0	(1,144)	0	0	0	397,100	07/31/2020
100050182		MIAMI	FL		11/20/2020	3.625	73,046	0	(269)	0	0	0	256,500	07/31/2020
100050185		NEWTON	NC		11/20/2020	6.125	20,109	0	(728)	0	0	0	110,200	07/31/2020
100050193		MIAMI	FL		11/20/2020	5.000	136,463	0	(1,129)	0	0	0	228,000	07/31/2020
100050199		HOLLYWOOD	FL		11/20/2020	4.375	248,120	0	(603)	0	0	0	418,000	07/31/2020

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100050205		CALDWELL	ID		11/20/2020	4.000	70,760	0	(322)	0	0	0	190,000	07/31/2020
100050208		BROOKLYN	NY		11/20/2020	2.750	255,414	0	191	0	0	0	542,450	07/31/2020
100050213		COTTONWOOD	CA		11/20/2020	4.625	143,212	0	(701)	0	0	0	229,900	07/31/2020
100050215		MIAMI	FL		11/20/2020	4.125	208,687	0	(505)	0	0	0	280,250	07/31/2020
100050217		PENDLETON	IN		11/20/2020	4.000	147,228	0	(492)	0	0	0	223,250	07/31/2020
100050222		PERRIS	CA		11/20/2020	3.500	132,726	0	1,138	0	0	0	350,550	07/31/2020
100050225		BELVIDERE	IL		11/20/2020	4.375	96,047	0	(472)	0	0	0	185,250	07/31/2020
100057186		GALVESTON	TX		04/29/2021	5.750	118,861	0	(400)	0	0	0	155,000	03/26/2021
100057188		KISSIMMEE	FL		04/29/2021	5.500	105,389	0	(262)	0	0	0	325,000	03/17/2021
100057189		HEBER CITY	UT		04/29/2021	4.375	350,531	0	(985)	0	0	0	575,500	03/29/2021
100057192		WINTER GARDEN	FL		04/29/2021	4.875	306,981	0	(818)	0	0	0	488,500	03/30/2021
100057199		NEW BRAUNFELS	TX		04/29/2021	4.875	169,258	0	(474)	0	0	0	240,000	03/25/2021
100057203		POWAY	CA		04/29/2021	5.500	1,022,555	0	(2,543)	0	0	0	1,525,000	03/24/2021
100057204		NORTHBROOK	IL		04/29/2021	5.999	282,809	0	(665)	0	0	0	403,500	03/29/2021
100057206		PHILADELPHIA	PA		04/29/2021	5.875	232,651	0	(523)	0	0	0	320,000	03/29/2021
100057207		PHILADELPHIA	PA		04/29/2021	5.875	225,381	0	(507)	0	0	0	310,000	03/29/2021
100057208		HIALEAH	FL		04/29/2021	5.625	290,211	0	(842)	0	0	0	370,000	03/26/2021
100067373		SAN JOSE DEL CABO	MEX		08/13/2021	8.950	232,835	0	0	0	0	0	422,000	02/26/2020
100067375		SAN JOSE DEL CABO	MEX		08/13/2021	9.990	216,825	0	0	0	0	0	542,236	12/02/2019
100067379		SAN JOSE DEL CABO	MEX		08/13/2021	9.990	1,500,240	0	0	0	0	0	2,959,667	08/24/2020
100067381		CABO SAN LUCAS	MEX		08/13/2021	8.250	307,470	0	0	0	0	0	654,974	06/02/2020
100067386		CABO SAN LUCAS	MEX		08/13/2021	10.900	142,320	0	0	0	0	0	260,735	12/01/2015
100067387		TIJUANA-ENSENADA PLAYAS	MEX		08/13/2021	9.650	108,902	0	0	0	0	0	220,939	02/01/2018
100067389		LA PAZ	MEX		08/13/2021	8.350	112,095	0	0	0	0	0	352,037	10/01/2016
100067391		PUERTO VALLARTA	MEX		08/13/2021	9.250	133,959	0	0	0	0	0	230,387	12/01/2016
100067392		SAN JOSE DEL CABO	MEX		08/13/2021	8.900	326,239	0	0	0	0	0	845,435	01/01/2017
100067396		SAN JOSE DEL CABO	MEX		08/13/2021	8.200	255,630	0	0	0	0	0	647,344	08/01/2013
100074059		SAN JOSE DEL CABO	MEX		11/05/2021	9.350	582,753	0	0	0	0	0	2,349,378	05/28/2021
100074060		LOS CABOS	MEX		11/05/2021	11.300	250,065	0	0	0	0	0	440,331	06/25/2021
100074061		SAN JOSE DEL CABO	MEX		11/05/2021	7.750	147,362	0	0	0	0	0	581,836	06/11/2021
100074062		PUERTO PENASCO	MEX		11/05/2021	8.900	108,180	0	0	0	0	0	356,184	08/27/2021
100074064		CABO SAN LUCAS	MEX		11/05/2021	11.800	175,846	0	0	0	0	0	325,836	08/31/2021
100074065		SAYULITA	MEX		11/05/2021	9.900	395,618	0	0	0	0	0	625,474	08/30/2021
100074066		SAN MIGUEL DE ALLENDE	MEX		11/05/2021	9.400	306,809	0	0	0	0	0	473,341	07/29/2021
100074067		SAN JOSE DEL CABO	MEX		11/05/2021	8.900	143,433	0	0	0	0	0	360,920	07/20/2021
100074069		SAN JOSE DEL CABO	MEX		11/05/2021	12.150	110,700	0	0	0	0	0	255,526	07/15/2021
100074070		SAN JOSE DEL CABO	MEX		11/05/2021	8.900	333,917	0	0	0	0	0	796,033	07/05/2021
100074073		CABO SAN LUCAS	MEX		11/05/2021	10.300	163,432	0	0	0	0	0	381,720	09/17/2021
100074074		CABO SAN LUCAS	MEX		11/05/2021	8.900	1,521,191	0	0	0	0	0	3,081,306	08/04/2021
100074075		PLAYAS DE ROSARITO	MEX		11/05/2021	8.800	113,708	0	0	0	0	0	358,914	09/24/2021
100074077		SAN JOSE DEL CABO	MEX		11/05/2021	7.750	410,302	0	0	0	0	0	2,191,764	08/04/2021
100076520		STAMFORD	CT		12/30/2021	5.296	640,784	0	(862)	0	0	0	850,000	11/19/2021
100076521		STATEN ISLAND	NY		12/30/2021	4.500	509,946	0	14,621	0	0	0	680,000	11/09/2021
100076523		POUGHKEEPSIE	NY		12/30/2021	4.900	289,720	0	(315)	0	0	0	388,000	11/10/2021
100076524		TAMPA	FL		12/30/2021	5.030	161,858	0	(225)	0	0	0	215,000	11/22/2021
100076525		YONKERS	NY		12/30/2021	4.400	605,743	0	(313)	0	0	0	825,000	11/12/2021
100076526		BLOOMFIELD	NM		12/30/2021	4.650	110,290	0	(55)	0	0	0	150,000	11/12/2021
100076527		QUEENS	NY		12/30/2021	4.200	339,787	0	(329)	0	0	0	575,000	11/10/2021
100076529		BALDWIN	NY		12/30/2021	4.975	502,072	0	(623)	0	0	0	670,000	11/23/2021
100076511		MIAMI	FL		12/30/2021	4.100	285,999	0	8,957	0	0	0	415,000	11/12/2021
100076513		JACKSONVILLE	FL		12/30/2021	4.850	175,406	0	4,569	0	0	0	224,000	11/09/2021
100076514		STATEN ISLAND	NY		12/30/2021	4.200	462,182	0	14,333	0	0	0	590,000	11/12/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100076515		JACKSONVILLE	FL		12/30/2021	4.850	175,408	0	4,569	0	0	0	224,000	11/10/2021
100076516		TAMPA	FL		12/30/2021	4.600	247,537	0	6,689	0	0	0	370,000	11/10/2021
100076517		TOMS RIVER	NJ		12/30/2021	4.425	259,409	0	(354)	0	0	0	360,000	11/12/2021
100076518		LITTLESTOWN	PA		12/30/2021	5.493	116,847	0	(154)	0	0	0	195,000	11/12/2021
100076853		NEWARK	NJ		12/21/2021	4.375	397,412	0	(554)	0	0	0	705,000	11/30/2021
100076854		OCEANPORT	NJ		12/21/2021	5.625	354,826	0	176	0	0	0	480,000	12/13/2021
100076855		LONG BRANCH	NJ		12/21/2021	5.750	256,907	0	(315)	0	0	0	365,000	12/13/2021
100076856		WEST LONG BRANCH	NJ		12/21/2021	5.000	573,326	0	522	0	0	0	950,000	12/13/2021
100076858		LONG BRANCH	NJ		12/21/2021	5.750	231,290	0	(344)	0	0	0	355,000	12/13/2021
100083281		SAN JOSE DEL CABO	MEX		05/12/2022	7.990	98,179	0	0	0	0	0	359,452	04/29/2022
100083285		SAN JOSE DEL CABO	MEX		05/12/2022	7.790	2,451,283	0	0	0	0	0	4,130,316	05/05/2022
100083286		SAN JOSE DEL CABO	MEX		05/12/2022	7.990	228,390	0	0	0	0	0	373,900	03/30/2022
100083287		SAYULITA	CA		05/27/2022	7.890	248,869	0	0	0	0	0	395,206	05/12/2022
100083288		TODOS SANTOS	CA		05/27/2022	7.590	749,989	0	0	0	0	0	1,216,584	05/18/2022
100083289		SAN MIGUEL DE ALLENDE	GA		05/27/2022	8.040	298,585	0	0	0	0	0	507,149	05/12/2022
100050715		GREATER LONDON	GBR		03/02/2021	11.240	198,725	0	0	0	0	10,115	613,778	06/14/2018
100050732		GREATER LONDON	GBR		03/02/2021	11.240	174,085	0	0	0	0	8,861	537,056	08/09/2018
100050733		GREATER LONDON	GBR		03/02/2021	11.240	1,110,228	0	0	0	0	56,510	3,243,259	08/14/2018
100050734		GREATER LONDON	GBR		03/02/2021	11.240	102,127	0	0	0	0	5,198	348,738	09/26/2018
100050736		GREATER LONDON	GBR		03/02/2021	11.240	368,319	0	0	0	0	18,747	1,060,162	10/30/2018
100050738		SOUTH EAST	GBR		03/02/2021	11.240	592,788	0	0	0	0	49,841	2,092,425	11/15/2018
100050742		GREATER LONDON	GBR		03/02/2021	11.240	599,846	0	0	0	0	30,532	1,743,688	04/11/2019
100050667		EAST OF ENGLAND	GBR		03/02/2021	11.240	444,958	0	0	0	0	22,648	1,492,597	06/11/2019
100057501		SOUTH EAST	GBR		05/31/2021	6.990	68,919	0	0	0	0	3,508	255,213	09/18/2018
100060330		GREATER LONDON	GBR		06/30/2021	11.240	118,361	0	0	0	0	6,024	497,322	03/22/2019
100060332		GREATER LONDON	GBR		06/30/2021	11.240	400,668	0	0	0	0	20,394	1,153,511	02/18/2020
100070374		EAST MIDLANDS	GBR		08/31/2021	4.490	237,450	0	0	0	0	12,086	755,425	01/01/2021
100071414		YORKSHIRE/HUMBERSIDE	GBR		09/30/2021	5.490	215,921	0	0	0	0	10,990	606,757	09/10/2021
100071418		WEST MIDLANDS	GBR		09/30/2021	5.490	49,902	0	0	0	0	2,540	161,802	09/27/2021
100071419		BLACKPOOL	GBR		09/30/2021	5.490	70,694	0	0	0	0	3,598	250,618	09/22/2021
100073566		ILFORD	GBR		10/25/2021	5.490	114,582	0	0	0	0	5,832	342,687	10/11/2021
100073567		NORWICH	GBR		10/25/2021	5.490	187,663	0	0	0	0	9,552	582,569	10/15/2021
100075844		WAKEFIELD	GBR		11/24/2021	5.990	52,518	0	0	0	0	2,673	173,930	11/19/2021
100075837		NORTH WEST LONDON	GBR		11/24/2021	5.990	37,727	0	0	0	0	1,920	1,332,800	10/29/2021
100075841		MANCHESTER	GBR		11/24/2021	5.490	130,992	0	0	0	0	6,667	419,832	11/15/2021
100075842		COVENTRY	GBR		11/24/2021	5.490	58,219	0	0	0	0	2,963	173,264	11/16/2021
100077851		CAMBRIDGE	GBR		12/29/2021	3.990	183,997	0	0	0	0	9,365	548,298	10/27/2021
100077853		BRIGHTON	GBR		12/29/2021	4.990	204,631	0	0	0	0	10,416	574,722	12/14/2021
100077854		MANCHESTER	GBR		12/29/2021	5.490	67,176	0	0	0	0	3,419	184,968	12/15/2021
100077855		BLACKPOOL	GBR		12/29/2021	5.490	94,046	0	0	0	0	4,787	277,452	12/10/2021
100077857		BIRMINGHAM	GBR		12/29/2021	5.490	54,335	0	0	0	0	2,766	165,150	12/21/2021
100077858		MANCHESTER	GBR		12/29/2021	5.490	93,982	0	0	0	0	4,784	298,591	12/22/2021
100077859		NORTH LONDON	GBR		12/29/2021	5.490	209,978	0	0	0	0	10,688	673,812	12/22/2021
100077860		TWICKENHAM	GBR		12/29/2021	4.990	174,656	0	0	0	0	8,890	528,480	12/23/2021
100077861		SOUTH WEST LONDON	GBR		12/29/2021	4.490	284,696	0	0	0	0	14,491	858,780	12/23/2021
100077862		LUTON	GBR		12/29/2021	4.990	225,800	0	0	0	0	11,493	634,176	12/23/2021
100077863		NORTH WEST LONDON	GBR		12/29/2021	4.490	479,825	0	0	0	0	24,423	1,981,800	12/23/2021
100077864		STOKE-ON-TRENT	GBR		12/29/2021	5.490	58,219	0	0	0	0	2,963	171,756	12/23/2021
100077865		MANCHESTER	GBR		12/29/2021	5.490	75,812	0	0	0	0	3,859	260,937	12/23/2021
100078632		TWICKENHAM	GBR		01/26/2022	4.990	428,550	0	0	0	0	21,813	1,220,922	01/10/2022
100078633		LLANDUDNO	GBR		01/26/2022	4.990	89,184	0	0	0	0	4,539	305,566	01/20/2022
100078634		DONCASTER	GBR		01/26/2022	5.490	38,066	0	0	0	0	1,938	113,917	01/21/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100078635		READING	GBR		01/26/2022	4.990	206,325	0	0	0	0	10,502	576,286	01/25/2022
100080251		TWICKENHAM	GBR		02/22/2022	4.490	199,846	0	0	0	0	10,172	445,179	02/01/2022
100080252		TWICKENHAM	GBR		02/22/2022	5.490	78,372	0	0	0	0	3,989	234,657	01/31/2022
100080253		TWICKENHAM	GBR		02/22/2022	5.490	51,501	0	0	0	0	2,621	154,203	02/07/2022
100080254		TWICKENHAM	GBR		02/22/2022	5.490	81,570	0	0	0	0	4,152	227,953	02/08/2022
100080255		TWICKENHAM	GBR		02/22/2022	3.990	577,234	0	0	0	0	29,381	1,984,532	02/09/2022
100080256		TWICKENHAM	GBR		02/22/2022	5.490	40,305	0	0	0	0	2,052	214,544	02/21/2022
100080257		TWICKENHAM	GBR		02/22/2022	5.490	33,588	0	0	0	0	1,710	100,567	02/21/2022
100082078		TWICKENHAM	GBR		03/30/2022	3.990	316,774	0	0	0	0	16,124	629,808	02/22/2022
100082079		TWICKENHAM	GBR		03/30/2022	4.990	47,143	0	0	0	0	2,400	150,235	02/28/2022
100082081		BIRMINGHAM	GBR		03/30/2022	5.490	80,611	0	0	0	0	4,103	236,178	03/30/2022
100082082		NORTH WEST LONDON	GBR		03/30/2022	5.490	137,038	0	0	0	0	6,975	379,799	03/30/2022
100082084		EAST LONDON	GBR		03/30/2022	5.490	273,181	0	0	0	0	13,905	757,117	03/30/2022
100082085		NORTH LONDON	GBR		03/30/2022	5.490	184,253	0	0	0	0	9,378	490,760	03/30/2022
100082086		CHESTER	GBR		03/30/2022	5.990	33,524	0	0	0	0	1,706	98,220	03/30/2022
100082066		TWICKENHAM	GBR		03/30/2022	4.990	73,097	0	0	0	0	3,721	242,739	03/01/2022
100082067		TWICKENHAM	GBR		03/30/2022	4.990	73,253	0	0	0	0	3,729	236,178	03/01/2022
100082068		TWICKENHAM	GBR		03/30/2022	5.990	78,372	0	0	0	0	3,989	124,650	03/08/2022
100082069		TWICKENHAM	GBR		03/30/2022	5.490	55,180	0	0	0	0	2,809	150,892	03/11/2022
100082070		TWICKENHAM	GBR		03/30/2022	4.990	84,609	0	0	0	0	4,307	203,376	03/14/2022
100082071		TWICKENHAM	GBR		03/30/2022	5.490	63,683	0	0	0	0	3,265	190,255	03/14/2022
100082072		TWICKENHAM	GBR		03/30/2022	4.990	33,588	0	0	0	0	1,710	137,771	03/21/2022
100082073		TWICKENHAM	GBR		03/30/2022	3.990	463,511	0	0	0	0	23,592	413,312	03/21/2022
100082074		TWICKENHAM	GBR		03/30/2022	4.990	492,621	0	0	0	0	25,074	1,443,310	03/21/2022
100082076		TWICKENHAM	GBR		03/30/2022	5.490	195,097	0	0	0	0	9,930	577,324	03/28/2022
100082077		TWICKENHAM	GBR		03/30/2022	5.490	81,625	0	0	0	0	4,155	242,739	03/28/2022
100082715		NEWPORT	GBR		04/26/2022	5.490	85,249	0	0	0	0	4,339	170,482	04/07/2022
100082716		NOTTINGHAM	GBR		04/26/2022	5.990	98,524	0	0	0	0	5,015	288,508	04/11/2022
100082717		NOTTINGHAM	GBR		04/26/2022	5.990	183,613	0	0	0	0	9,346	537,674	04/11/2022
100082718		CHESTER	GBR		04/26/2022	5.990	41,582	0	0	0	0	2,117	131,140	04/19/2022
100082719		TEESSIDE	GBR		04/26/2022	5.490	53,740	0	0	0	0	2,735	157,368	04/22/2022
100082720		BIRMINGHAM	GBR		04/26/2022	5.490	142,534	0	0	0	0	7,255	419,648	04/22/2022
100083437		NEWPORT	GBR		05/27/2022	5.490	145,547	0	0	0	0	7,408	407,160	04/27/2022
100083438		SOUTHEND-ON-SEA	GBR		05/27/2022	5.490	127,634	0	0	0	0	6,496	357,048	05/05/2022
100083439		STOCKPORT	GBR		05/27/2022	4.990	64,133	0	0	0	0	3,264	194,184	05/05/2022
100083440		CARDIFF	GBR		05/27/2022	4.990	45,741	0	0	0	0	2,328	137,808	04/27/2022
100083441		BOLTON	GBR		05/27/2022	5.990	51,053	0	0	0	0	2,599	142,819	05/05/2022
100083443		LIVERPOOL	GBR		05/27/2022	4.990	61,757	0	0	0	0	3,143	187,920	05/11/2022
100083444		GUILDFORD	GBR		05/27/2022	4.990	120,180	0	0	0	0	6,117	323,222	05/14/2022
100083445		DONCASTER	GBR		05/27/2022	5.490	38,386	0	0	0	0	1,954	100,224	05/11/2022
100083446		LIVERPOOL	GBR		05/27/2022	4.990	59,370	0	0	0	0	3,022	156,600	05/25/2022
100083447		TWICKENHAM	GBR		05/27/2022	4.990	239,913	0	0	0	0	12,211	626,400	05/25/2022
100083448		TORQUAY	GBR		05/27/2022	5.490	70,278	0	0	0	0	3,577	212,976	05/25/2022
100083449		NORTH WEST LONDON	GBR		05/27/2022	3.990	303,889	0	0	0	0	15,468	814,320	05/25/2022
100083450		BIRMINGHAM	GBR		05/27/2022	5.490	56,694	0	0	0	0	2,886	338,256	05/26/2022
100084352		NEWPORT	GBR		06/30/2022	4.990	558,997	0	0	0	0	28,453	434,665	04/22/2022
100084353		SLOUGH	GBR		06/30/2022	3.990	263,434	0	0	0	0	13,409	755,940	02/25/2022
100084354		DERBY	GBR		06/30/2022	5.990	39,506	0	0	0	0	2,011	119,690	05/17/2022
100084355		DERBY	GBR		06/30/2022	5.990	41,585	0	0	0	0	2,117	125,990	12/07/2021
100084356		MANCHESTER	GBR		06/30/2022	4.990	129,233	0	0	0	0	6,578	440,965	01/20/2022
100084357		PORTSMOUTH	GBR		06/30/2022	5.490	34,094	0	0	0	0	1,735	180,166	04/26/2022
100084358		MANCHESTER	GBR		06/30/2022	4.490	570,992	0	0	0	0	29,063	1,606,372	04/06/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100084359		PRESTON	GBR		06/30/2022	5.490	44,784	0	0	0	0	2,279	125,990	05/13/2022
100084360		LIVERPOOL	GBR		06/30/2022	4.990	38,384	0	0	0	0	1,954	109,611	06/06/2022
100084361		MANCHESTER	GBR		06/30/2022	5.490	64,936	0	0	0	0	3,305	182,685	01/17/2022
100084362		SOUTHEND-ON-SEA	GBR		06/30/2022	3.990	220,603	0	0	0	0	11,229	629,950	12/20/2021
100084363		PRESTON	GBR		06/30/2022	5.990	72,774	0	0	0	0	3,704	207,883	09/06/2021
100084364		HULL	GBR		06/30/2022	5.490	60,458	0	0	0	0	3,077	170,086	02/23/2022
100084365		TWICKENHAM	GBR		06/30/2022	3.990	429,377	0	0	0	0	21,855	1,543,377	03/07/2022
100084366		SOUTHEND-ON-SEA	GBR		06/30/2022	3.990	717,806	0	0	0	0	36,536	2,059,936	02/08/2022
100085143		OXFORD	GBR		07/29/2022	6.190	552,439	0	0	0	0	28,119	291,264	07/21/2022
100086356		NEWPORT	GBR		08/30/2022	4.490	867,119	0	0	0	0	44,137	2,334,648	07/11/2022
100086357		LEEDS	GBR		08/30/2022	5.990	50,941	0	0	0	0	2,593	134,464	04/26/2022
100086358		MANCHESTER	GBR		08/30/2022	5.490	178,495	0	0	0	0	9,085	478,751	04/27/2022
100087717		DONCASTER	GBR		09/29/2022	5.990	35,827	0	0	0	0	1,824	86,168	05/16/2022
100087718		HULL	GBR		09/29/2022	5.990	50,382	0	0	0	0	2,564	113,096	06/13/2022
100087719		LEEDS	GBR		09/29/2022	5.990	49,262	0	0	0	0	2,507	118,481	05/06/2022
100087720		BRIGHTON	GBR		09/29/2022	5.990	476,499	0	0	0	0	24,253	344,672	05/23/2022
100090304		EAST LONDON	GBR		12/15/2022	6.190	686,691	0	0	0	0	34,952	2,046,264	10/19/2022
100101705		CHELMSFORD	GBR		03/30/2023	6.140	276,121	0	0	0	0	12,102	943,408	12/15/2022
100110777		DARTFORD	GBR		06/28/2023	6.640	173,377	0	0	0	0	1,444	580,750	05/31/2023
0399999. Mortgages in good standing - Residential mortgages-all other							810,266,012	0	(273,709)	0	0	1,069,449	3,542,665,989	XXX
2011023		WEST GROVE	PA		09/07/2011	5.190	13,040,666	0	0	0	0	0	34,808,000	07/27/2023
2012120		WALNUT CREEK	CA		06/06/2013	3.600	9,190,559	0	0	0	0	0	49,827,000	07/27/2023
2014001		VENTURA	CA		03/31/2014	4.500	23,610,043	0	0	0	0	0	67,349,000	07/27/2023
2014039		BURBANK	CA		07/30/2014	3.820	13,174,054	0	0	0	0	0	36,237,000	07/27/2023
2014048		STUDIO CITY	CA		12/22/2014	3.580	8,476,212	0	0	0	0	0	54,807,000	07/27/2023
2014051		FAIRFAX	VA		11/12/2014	3.910	50,000,000	0	0	0	0	0	86,385,000	08/07/2023
2014058		AUSTIN	TX		04/01/2015	3.580	8,193,563	0	0	0	0	0	25,260,000	07/27/2023
2014069		ELKTON	FL		03/25/2015	4.000	64,489,573	0	0	0	0	0	197,195,000	08/07/2023
2015010		NEWARK	NJ		06/30/2015	3.510	57,298,590	0	0	0	0	0	197,790,000	08/07/2023
2015011		NEWARK	NJ		06/30/2015	3.510	31,210,275	0	0	0	0	0	197,790,000	08/07/2023
2015031		CHASKA	MN		10/30/2015	2.880	5,364,591	0	0	0	0	0	40,359,000	08/07/2023
2015034		WILSONVILLE	OR		12/01/2015	3.880	16,275,127	0	0	0	0	0	51,937,000	08/07/2023
2015060		JUPITER	FL		02/17/2016	3.880	24,906,749	0	0	0	0	0	50,197,000	08/07/2023
2016028		FRANKLIN	WI		08/31/2016	3.620	8,756,263	0	0	0	0	0	45,623,000	08/08/2023
2016032		WASHINGTON	DC		06/01/2016	3.530	16,477,348	0	0	0	0	0	8,400,000	06/30/2023
2016043		IRVINE	CA		09/29/2016	3.650	12,992,040	0	0	0	0	0	41,334,000	12/07/2023
2016050		YUKON	OK		09/01/2016	3.180	14,645,322	0	0	0	0	0	42,533,000	08/07/2023
2016055		FRANKLIN	TN		09/30/2016	3.310	82,500,000	0	0	0	0	0	154,615,000	08/07/2023
2016056		ALBUQUERQUE	NM		11/30/2016	3.120	22,829,436	0	0	0	0	0	76,219,000	08/07/2023
2016071		SAN RAMON	CA		02/09/2017	3.950	28,646,889	0	0	0	0	0	55,428,000	11/15/2023
2016073		BURBANK	CA		05/01/2017	3.720	11,070,000	0	0	0	0	0	27,280,000	07/27/2023
2016075		CHANDLER	AZ		04/11/2017	3.810	33,010,890	0	0	0	0	0	80,154,000	07/27/2023
2017008		WASHINGTON	DC		10/05/2017	3.740	95,000,000	0	0	0	0	0	167,638,000	07/27/2023
2017039		MOORESTOWN	NJ		09/06/2017	3.850	11,532,458	0	0	0	0	0	26,512,000	08/07/2023
2017057		ALEXANDRIA	VA		11/20/2017	3.750	50,248,788	0	0	0	0	0	83,308,000	08/07/2023
2017061		ARLINGTON	VA		01/31/2018	3.400	30,666,997	0	0	0	0	0	173,960,000	07/27/2023
2017066		LOS ANGELES	CA		09/29/2017	3.350	21,685,400	0	0	0	0	0	51,062,000	07/27/2023
2017080		SAN FRANCISCO	CA		01/10/2018	3.600	9,923,166	0	0	0	0	0	12,582,000	07/27/2023
2017082		RIVER FOREST	IL		10/31/2017	3.480	26,000,000	0	0	0	0	0	42,505,000	07/27/2023
2017087		LAGUNA NIGUEL	CA		05/30/2018	4.160	32,737,275	0	0	0	0	0	133,923,000	07/27/2023
2017088		NASHVILLE	TN		03/08/2018	3.640	10,000,000	0	0	0	0	0	58,614,000	07/28/2023
2018008		PLEASANT PRAIRIE	WI		08/31/2018	4.060	21,905,600	0	0	0	0	0	59,434,000	08/07/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2018014		THORNTON	CO		11/26/2018	3.950	34,500,000	0	0	0	0	0	109,946,000	08/07/2023
2018020		ALBUQUERQUE	NM		11/30/2018	4.070	19,325,000	0	0	0	0	0	78,110,000	08/07/2023
2018022		HUNTERSVILLE	NC		11/16/2018	4.280	16,250,000	0	0	0	0	0	25,019,000	08/07/2023
2018025		CRANBURY TOWNSHIP	NJ		03/14/2019	3.950	22,040,010	0	0	0	0	0	54,366,000	12/11/2023
2018026		CRANBURY	NJ		03/14/2019	3.950	19,544,915	0	0	0	0	0	53,953,000	08/07/2023
2018035		HIGHLANDS RANCH	CO		12/12/2018	4.230	36,700,000	0	0	0	0	0	89,243,000	08/07/2023
2018039		ATLANTA	GA		01/25/2019	4.360	19,242,627	0	0	0	0	0	30,655,000	07/28/2023
2019017		WEYMOUTH	MA		05/30/2019	3.770	47,500,000	0	0	0	0	0	93,441,000	07/28/2023
2019029		ISSAQUAH	WA		11/01/2019	3.360	19,000,000	0	0	0	0	0	46,487,000	08/07/2023
2019033		WEST JORDAN	UT		10/15/2019	3.440	25,000,000	0	0	0	0	0	57,315,000	07/28/2023
2019037		HERNDON	VA		11/01/2019	3.260	10,671,905	0	0	0	0	0	21,412,000	07/28/2023
2019040		EDINA	MN		02/05/2020	3.150	11,500,000	0	0	0	0	0	17,149,000	08/03/2023
2019041		EDINA	MN		02/05/2020	3.150	11,500,000	0	0	0	0	0	13,087,000	08/03/2023
2019042		EDINA	MN		02/05/2020	3.150	12,500,000	0	0	0	0	0	18,192,000	08/03/2023
2019043		EDINA	MN		02/05/2020	3.150	19,500,000	0	0	0	0	0	26,667,000	08/03/2023
2019044		EDINA	MN		02/05/2020	3.150	20,000,000	0	0	0	0	0	28,017,000	08/03/2023
2019045		PASADENA	CA		11/19/2019	3.500	17,033,921	0	0	0	0	0	43,660,000	08/03/2023
2019047		SAN RAFAEL	CA		11/01/2019	3.360	28,000,000	0	0	0	0	0	63,599,000	08/07/2023
2019048		PETALUMA	CA		11/01/2019	3.360	19,500,000	0	0	0	0	0	56,155,000	08/03/2023
7100013		MONTGOMERY	AL		01/13/2021	3.600	20,113,125	0	0	0	0	0	34,690,000	11/14/2023
7100020		VARIOUS	IL		04/08/2021	3.794	151,955,999	0	0	0	0	0	479,380,000	11/14/2023
7100021		CHARLOTTE	NC		11/22/2021	3.250	17,042,734	0	0	0	0	0	433,140,000	11/14/2023
7200394		LOS ANGELES	CA		09/15/2020	6.000	72,215,700	0	87,797	0	0	0	461,000,000	09/13/2023
7200416		LOS ANGELES	CA		02/16/2021	8.015	34,101,531	0	90,747	0	0	0	107,000,000	09/21/2023
7200417		LOS ANGELES	CA		02/16/2021	8.178	32,206,384	0	92,913	0	0	0	104,000,000	09/21/2023
7200421		LOS ANGELES	CA		12/18/2020	8.885	74,560,345	0	67,785	0	0	0	327,300,000	09/18/2023
7200425		WATERTOWN	MA		01/19/2021	9.745	25,122,205	0	88,308	0	0	0	114,000,000	09/18/2023
7200430		SAN FRANCISCO	CA		04/01/2021	6.786	62,071,433	0	215,178	0	0	0	168,500,000	09/28/2023
7200434		NEW YORK	NY		03/12/2021	9.382	81,501,662	0	299,670	0	0	0	650,000,000	09/25/2023
7200442		CALABASAS	CA		03/31/2021	8.511	19,754,857	0	47,175	0	0	0	79,000,000	09/14/2023
7200446		CHICAGO	IL		05/10/2021	9.440	96,574,752	0	220,275	0	0	0	950,000,000	09/14/2023
7200354		FIFE	GBR		11/02/2020	8.678	16,576,796	0	0	0	0	857,050	493,771,835	09/28/2023
7200412		LONDON	GBR		01/08/2021	8.550	51,606,054	0	183,965	0	0	2,607,585	216,427,000	09/19/2023
7200420		PARIS	FRA		12/15/2020	7.973	39,993,197	0	0	0	0	1,206,916	158,161,273	09/28/2023
7200423		LONDON	GBR		01/15/2021	7.040	65,488,590	0	0	0	0	3,286,942	4,980,876,440	09/20/2023
7200424		MANCHESTER	GBR		01/15/2021	3.700	38,862,756	0	0	0	0	1,978,090	1,060,619,610	09/20/2023
7200435		VARIOUS	GBR		02/26/2021	10.590	102,715,190	0	59,160	0	0	5,597,579	4,109,846,882	09/21/2023
7200445		LONDON	GBR		05/19/2021	9.410	71,708,242	0	1,897	0	0	3,316,104	584,480,210	09/20/2023
7200462		DUBLIN	IRL		07/12/2021	7.833	39,383,802	0	1,737	0	0	951,355	516,845,980	09/22/2022
7200519		LONDON	GBR		01/21/2022	9.448	52,490,433	0	914,958	0	0	1,893,058	439,155,845	09/20/2023
505201		FRANKFORT	IL		12/21/2005	5.030	2,601,562	0	0	0	0	0	20,840,000	07/19/2005
506101		BENSALEM	PA		03/01/2006	5.300	1,478,023	0	0	0	0	0	16,750,000	12/08/2005
506201		BERLIN	CT		01/12/2006	5.550	3,953,003	0	0	0	0	0	13,000,000	10/13/2005
606001		SPRINGFIELD	MA		12/20/2007	5.940	4,309,367	0	0	0	0	0	13,820,000	11/20/2007
706401		PLAINSBORO	NJ		05/19/2008	6.350	1,664,762	0	0	0	0	0	6,650,000	09/24/2007
1105001		OVERLAND PARK	KS		11/22/2011	4.610	1,357,826	0	0	0	0	0	10,900,000	10/20/2011
1202001		DALY CITY	CA		06/28/2012	4.360	6,972,043	0	0	0	0	0	31,220,000	05/01/2012
12031A1		MCKINNEY	TX		07/30/2012	3.870	936,954	0	0	0	0	0	22,350,000	05/15/2012
12031B1		MCKINNEY	TX		07/30/2012	3.870	577,505	0	0	0	0	0	22,350,000	05/15/2012
12031C1		MCKINNEY	TX		07/30/2012	3.870	444,627	0	0	0	0	0	22,350,000	05/15/2012
1203801		MORTON	IL		10/01/2012	4.750	1,795,910	0	0	0	0	0	8,300,000	07/31/2012
1203901		THOUSAND OAKS	CA		07/31/2012	4.100	7,880,592	0	0	0	0	0	31,000,000	05/28/2012

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1209601		MACOMB TOWNSHIP	MI		12/20/2012	3.750	3,938,172	0	0	0	0	0	13,000,000	11/13/2012
1209901		REDMOND	WA		12/03/2012	4.000	13,273,519	0	0	0	0	0	48,000,000	10/04/2012
1210501		COLUMBUS	OH		01/29/2013	8.343	18,077,371	0	0	0	0	0	63,000,000	12/06/2012
1210601		CHARLOTTE	NC		07/11/2013	4.200	16,408,767	0	0	0	0	0	34,750,000	05/07/2013
1301401		GRAND BLANC	MI		06/27/2013	3.500	5,949,624	0	0	0	0	0	29,600,000	04/09/2013
1301801		HOUSTON	TX		07/01/2014	4.050	10,446,125	0	0	0	0	0	27,500,000	04/29/2014
1301902		BENTONVILLE	AR		05/31/2013	4.020	22,541,147	0	0	0	0	0	64,550,000	04/04/2013
1302201		SAN FRANCISCO	CA		03/31/2014	4.090	3,484,828	0	0	0	0	0	23,300,000	01/28/2014
1302301		CHARLOTTE	NC		10/31/2013	2.850	3,119,516	0	0	0	0	0	42,250,000	08/13/2013
1302701		EDINA	MN		08/01/2013	4.040	1,866,089	0	0	0	0	0	5,400,000	05/07/2013
1304201		WARRENTON	VA		10/31/2013	3.270	1,723,562	0	0	0	0	0	16,100,000	09/22/2013
1304601		EDISON	NJ		11/07/2013	2.970	4,605,686	0	0	0	0	0	29,200,000	08/28/2013
1304701		SEATTLE	WA		09/11/2013	4.000	12,037,288	0	0	0	0	0	60,600,000	06/26/2019
13047A1		SEATTLE	WA		09/20/2019	4.200	3,540,043	0	0	0	0	0	60,600,000	06/26/2019
1304801		GAITHERSBURG	MD		08/27/2013	4.400	17,742,171	0	0	0	0	0	33,500,000	07/24/2013
1305301		BURIEN	WA		10/24/2013	3.000	5,240,562	0	0	0	0	0	35,700,000	08/21/2013
1305502		MESA	AZ		08/01/2013	4.350	54,334,316	0	0	0	0	0	132,270,000	07/02/2013
13055A1		LAKELAND	FL		12/02/2013	4.350	3,060,052	0	0	0	0	0	9,000,000	09/13/2013
1305701		WALDORF	MD		09/11/2013	4.300	13,966,025	0	0	0	0	0	27,500,000	08/01/2013
1305802		BURLINGTON	NJ		08/27/2013	3.620	4,277,265	0	0	0	0	0	27,050,000	07/18/2013
1306001		MENLO PARK	CA		09/10/2013	4.100	15,724,455	0	0	0	0	0	61,200,000	07/10/2013
1307501		ENCINO	CA		08/01/2014	4.790	2,750,574	0	0	0	0	0	9,500,000	06/10/2014
1307601		LOS ANGELES	CA		08/01/2014	4.790	8,846,439	0	0	0	0	0	26,000,000	06/10/2014
1308601		ZIONSVILLE	IN		03/31/2014	4.960	4,555,637	0	0	0	0	0	11,450,000	01/18/2014
1400501		HILLIARD	OH		04/08/2014	4.590	5,060,217	0	0	0	0	0	12,700,000	02/22/2014
1400701		RICHARDSON	TX		08/12/2014	4.110	24,543,074	0	0	0	0	0	55,600,000	05/07/2014
1401401		STERLING HEIGHTS	MI		12/30/2014	3.940	1,909,972	0	0	0	0	0	13,250,000	09/23/2014
1401501		BEVERLY HILLS	CA		09/02/2014	4.140	6,737,746	0	0	0	0	0	40,500,000	06/13/2014
1401601		HOUSTON	TX		10/01/2014	4.120	5,860,444	0	0	0	0	0	15,850,000	08/13/2014
1401701		OGDEN	UT		05/30/2014	4.190	10,221,774	0	0	0	0	0	32,900,000	05/09/2014
1401801		MIDLOTHIAN	VA		10/20/2014	3.610	7,353,109	0	0	0	0	0	33,400,000	09/09/2014
1401901		WASHINGTON	DC		05/22/2014	4.190	5,637,826	0	0	0	0	0	14,600,000	04/14/2014
1402001		CRANBURY	NJ		05/08/2014	4.510	684,368	0	0	0	0	0	28,900,000	04/14/2014
1402301		SALT LAKE CITY	UT		05/29/2014	3.990	4,931,119	0	0	0	0	0	13,500,000	04/09/2014
1402401		LOUISVILLE	KY		10/01/2014	4.150	11,843,719	0	0	0	0	0	44,000,000	08/12/2014
1402901		MADISON	WI		10/10/2014	3.880	9,459,011	0	0	0	0	0	23,600,000	07/16/2014
1403002		JOLIET	IL		05/29/2014	4.090	20,438,215	0	0	0	0	0	59,350,000	05/01/2014
1403101		SEATTLE	WA		07/31/2014	4.420	15,401,943	0	0	0	0	0	53,800,000	06/12/2014
1403201		SOUTH OGDEN	UT		06/18/2014	3.830	5,541,159	0	0	0	0	0	14,700,000	05/15/2014
1403601		DENVER	CO		10/21/2014	3.820	32,271,879	0	0	0	0	0	92,300,000	06/20/2014
1403701		SPRINGDALE	AR		10/01/2014	2.990	1,720,365	0	0	0	0	0	42,500,000	06/25/2014
1404101		ST. PAUL	MN		11/26/2014	2.940	568,608	0	0	0	0	0	14,750,000	09/22/2014
1404201		DENVER	CO		08/29/2014	3.500	14,100,000	0	0	0	0	0	36,500,000	08/08/2014
1404601		WILDER	KY		02/24/2015	3.660	14,184,041	0	0	0	0	0	30,300,000	02/24/2015
1405202		HOUSTON	TX		11/13/2014	3.620	55,649,512	0	0	0	0	0	164,315,000	11/13/2014
14053A1		DOWNERS GROVE	IL		03/05/2015	3.610	22,477,602	0	0	0	0	0	58,000,000	03/05/2015
14053B1		DOWNERS GROVE	IL		03/05/2015	3.610	14,985,068	0	0	0	0	0	32,700,000	03/05/2015
1406401		FLORENCE	KY		06/01/2015	3.650	11,707,511	0	0	0	0	0	23,200,000	05/15/2015
1406701		LOS ANGELES	CA		05/01/2015	3.510	5,857,918	0	0	0	0	0	22,300,000	02/09/2015
1406801		SANTA ANA	CA		01/21/2015	3.660	9,503,941	0	0	0	0	0	20,000,000	12/11/2014
1407001		SHERMAN OAKS	CA		05/01/2015	3.510	2,196,719	0	0	0	0	0	7,000,000	02/13/2015
1407101		LOS ANGELES	CA		05/01/2015	3.510	6,590,157	0	0	0	0	0	25,800,000	02/09/2015

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1407201		LOS ANGELES	CA		05/01/2015	3.510	8,201,085	0	0	0	0	0	32,100,000	02/09/2015
1407501		WAUKESHA	WI		06/01/2015	3.530	5,385,275	0	0	0	0	0	28,525,000	04/08/2015
1500101		SUNNYVALE	CA		07/30/2015	3.350	2,026,591	0	0	0	0	0	20,000,000	05/18/2015
1500201		TUKWILA	WA		11/12/2015	3.800	15,128,449	0	0	0	0	0	39,200,000	07/16/2015
1500301		PAPILLION	NE		05/27/2015	3.500	2,632,382	0	0	0	0	0	6,600,000	02/19/2015
1500701		FERNANDINA BEACH	FL		07/16/2015	3.750	4,951,115	0	0	0	0	0	21,500,000	04/21/2015
1500901		SHERMAN OAKS	CA		09/01/2015	3.580	3,673,153	0	0	0	0	0	12,800,000	08/06/2015
1501101		KEY WEST	FL		08/31/2015	3.500	33,511,311	0	0	0	0	0	190,000,000	08/31/2015
1501201		CHARLOTTE	NC		10/01/2015	3.380	8,250,000	0	0	0	0	0	17,890,000	05/21/2015
1501901		HADLEY	MA		06/01/2015	3.510	32,151,048	0	0	0	0	0	75,140,000	05/06/2015
1502201		TAMPA	FL		08/20/2015	3.500	548,533	0	0	0	0	0	14,630,000	05/26/2015
1502302		SOUTHAVEN	MS		06/04/2015	3.250	25,780,000	0	0	0	0	0	65,550,000	04/07/2015
1502701		CARROLLTON	TX		10/01/2015	3.250	8,704,988	0	0	0	0	0	27,000,000	08/20/2015
1502801		EDINA	MN		08/31/2015	3.570	7,012,579	0	0	0	0	0	18,800,000	07/16/2015
1503501		SAN RAFAEL	CA		09/30/2015	4.600	2,028,722	0	0	0	0	0	10,500,000	07/21/2015
1503601		DEL MAR	CA		11/18/2015	3.880	6,318,975	0	0	0	0	0	33,500,000	08/19/2015
1503701		GREENVILLE	SC		08/03/2015	3.800	16,101,775	0	0	0	0	0	56,200,000	06/05/2015
1503801		SEATTLE	WA		11/19/2015	4.230	17,284,634	0	0	0	0	0	44,700,000	09/28/2015
1504101		PORTLAND	OR		12/04/2015	3.840	2,175,101	0	0	0	0	0	16,760,000	08/14/2015
1504201		PORTLAND	OR		12/04/2015	3.840	4,622,089	0	0	0	0	0	23,410,000	08/14/2015
1504301		SAN MARCOS	CA		10/08/2015	4.090	32,749,004	0	0	0	0	0	72,150,000	07/14/2015
1504501		ONTARIO	CA		12/16/2015	3.860	22,616,576	0	0	0	0	0	50,000,000	07/21/2015
1505501		CHESTERFIELD	MO		11/24/2015	4.220	6,675,155	0	0	0	0	0	14,400,000	10/08/2015
1505701		CARLISLE	PA		12/23/2015	3.970	8,606,001	0	0	0	0	0	16,400,000	11/20/2015
1505901		ALTAMONTE SPRINGS	FL		03/01/2016	4.030	10,614,836	0	0	0	0	0	25,100,000	01/28/2016
1506301		GRANDVIEW HEIGHTS	OH		05/18/2016	4.110	7,204,118	0	0	0	0	0	23,940,000	03/11/2016
1506501		BROOK PARK	OH		06/30/2016	4.040	6,237,780	0	0	0	0	0	12,630,000	02/02/2016
1506902		INDIANAPOLIS	IN		02/01/2016	4.070	49,153,110	0	0	0	0	0	84,800,000	02/01/2016
1600101		DALLAS	TX		03/09/2016	4.200	4,267,553	0	0	0	0	0	13,750,000	02/16/2016
1600301		HOUSTON	TX		11/01/2016	3.980	17,031,920	0	0	0	0	0	32,310,000	09/08/2016
1600601		ROYERSFORD	PA		08/19/2016	3.550	39,924,365	0	0	0	0	0	60,400,000	06/08/2016
1600701		ERLANGER	KY		08/01/2016	3.600	3,386,119	0	0	0	0	0	8,000,000	06/15/2016
1600901		NEWBURY PARK	CA		04/01/2016	3.760	11,037,150	0	0	0	0	0	24,500,000	03/01/2016
1601101		GARLAND	TX		08/12/2016	3.680	22,560,973	0	0	0	0	0	41,000,000	06/07/2016
1601201		FONTANA	CA		05/04/2016	3.960	3,817,001	0	0	0	0	0	12,650,000	03/16/2016
1601502		PRAIRIE VILLAGE	KS		09/01/2016	3.690	105,475,053	0	0	0	0	0	191,280,000	04/07/2016
1601701		PLYMOUTH	MA		03/31/2016	3.590	10,997,467	0	0	0	0	0	37,300,000	03/31/2016
1601801		BEAVERTON	OR		04/28/2016	4.110	3,844,700	0	0	0	0	0	7,490,000	03/16/2016
1601901		CALABASAS	CA		10/03/2016	4.180	11,209,409	0	0	0	0	0	25,000,000	05/18/2016
1602101		CHARLOTTE	NC		08/25/2016	3.740	16,919,345	0	0	0	0	0	36,625,000	08/25/2016
16021A1		CHARLOTTE	NC		07/25/2017	3.980	9,439,597	0	0	0	0	0	19,225,000	07/25/2017
1602701		STATE COLLEGE	PA		10/31/2016	3.650	5,356,251	0	0	0	0	0	23,100,000	03/22/2016
1603501		GROVE CITY	OH		06/06/2016	3.660	6,020,000	0	0	0	0	0	12,100,000	04/26/2016
1603601		GROVE CITY	OH		06/06/2016	3.660	6,142,500	0	0	0	0	0	12,300,000	04/26/2016
1604101		SANTA MARIA	CA		08/15/2016	3.780	2,476,402	0	0	0	0	0	38,300,000	04/28/2016
1604401		SAN CARLOS	CA		12/01/2016	3.640	8,302,979	0	0	0	0	0	22,700,000	08/20/2019
1604602		SAN DIEGO	CA		11/03/2016	3.550	56,205,439	0	0	0	0	0	161,420,000	07/07/2016
16049A2		INDIANAPOLIS	IN		08/31/2016	3.350	64,784,417	0	0	0	0	0	81,700,000	05/08/2019
16049B1		DALLAS	TX		08/31/2016	3.350	9,687,015	0	0	0	0	0	20,500,000	07/08/2016
1605301		LONG BEACH	CA		05/01/2017	3.000	4,614,407	0	0	0	0	0	49,500,000	03/26/2017
1605401		BURTONSVILLE	MD		11/17/2016	3.300	5,580,301	0	0	0	0	0	13,600,000	10/11/2016
1605901		COLLEGE STATION	TX		02/01/2017	3.150	18,422,975	0	0	0	0	0	34,350,000	11/28/2016

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1606001		CHARLESTON	SC		12/01/2016	3.950	22,189,909	0	0	0	0	0	99,000,000	11/10/2016
1606101		WARREN	NJ		12/20/2016	3.260	14,830,565	0	0	0	0	0	32,000,000	11/09/2016
1606302		HANOVER	MD		11/07/2016	3.280	200,000,000	0	0	0	0	0	440,800,000	09/19/2016
1606401		NEW CASTLE	DE		12/07/2016	3.260	5,090,501	0	0	0	0	0	17,675,000	10/27/2016
1606802		LAS VEGAS	NV		08/01/2017	3.960	13,341,342	0	0	0	0	0	30,630,000	04/24/2017
16068A1		LAS VEGAS	NV		08/01/2017	3.880	3,329,344	0	0	0	0	0	7,740,000	06/22/2017
1607902		RANCHO SANTA MARGARI	CA		06/28/2017	3.960	77,000,000	0	0	0	0	0	138,550,000	04/30/2017
1700201		AUSTIN	TX		04/18/2017	3.760	10,493,973	0	0	0	0	0	24,440,000	03/27/2017
1700402		GREENWOOD	IN		05/03/2017	3.910	72,967,789	0	0	0	0	0	158,700,000	04/28/2020
1700501		ANN ARBOR	MI		05/30/2017	4.240	14,481,030	0	0	0	0	0	44,000,000	02/12/2017
1700601		SHERMAN OAKS	CA		08/11/2017	4.270	4,600,000	0	0	0	0	0	15,400,000	03/24/2017
1701101		PHOENIX	AZ		08/01/2017	4.070	29,148,625	0	0	0	0	0	67,370,000	05/16/2017
1701201		WHITE PLAINS	NY		05/25/2017	4.230	29,100,807	0	0	0	0	0	59,000,000	05/25/2017
1702301		NEW BERLIN	WI		10/02/2017	3.690	5,605,804	0	0	0	0	0	17,525,000	08/16/2017
1702601		ATLANTA	GA		06/29/2017	4.160	24,725,433	0	0	0	0	0	51,800,000	06/29/2017
1702701		MINNETONKA	MN		09/01/2017	3.630	5,544,238	0	0	0	0	0	15,350,000	05/11/2017
1702801		EDINA	MN		06/30/2017	3.630	3,920,957	0	0	0	0	0	14,900,000	05/11/2017
1703001		AGOURA HILLS	CA		08/04/2017	3.980	2,226,468	0	0	0	0	0	5,350,000	05/24/2017
1703101		WAYNE	NJ		08/03/2017	3.630	17,116,260	0	0	0	0	0	28,800,000	06/22/2017
1704101		DULUTH	GA		08/02/2017	3.360	18,950,000	0	0	0	0	0	49,050,000	06/30/2017
1704201		SAN DIEGO	CA		08/03/2017	3.650	10,661,668	0	0	0	0	0	28,250,000	06/23/2017
1704601		CONCORD	CA		08/07/2017	3.630	6,965,660	0	0	0	0	0	14,425,000	07/07/2017
1704701		ST. LOUIS	MO		09/08/2017	3.500	3,916,024	0	0	0	0	0	17,600,000	07/18/2017
1704801		WARSON WOODS	MO		09/08/2017	3.520	3,889,532	0	0	0	0	0	18,300,000	07/30/2017
1704901		CREVE COEUR	MO		09/08/2017	3.500	5,221,365	0	0	0	0	0	28,200,000	07/30/2017
1705201		SACRAMENTO	CA		09/28/2017	3.540	6,902,440	0	0	0	0	0	15,750,000	07/11/2017
17054A2		BARTLETT	TN		09/28/2017	3.340	110,000,000	0	0	0	0	0	182,550,000	09/28/2017
17054B1		LEXINGTON	KY		02/09/2018	3.690	28,181,250	0	0	0	0	0	43,000,000	01/05/2018
17054C1		LEXINGTON	KY		02/09/2018	3.940	11,485,000	0	0	0	0	0	18,125,000	01/05/2018
17054D1		BRADENTON	FL		08/20/2018	4.150	11,342,000	0	0	0	0	0	18,225,000	07/12/2018
1705501		LOS ANGELES	CA		03/29/2018	3.800	3,281,613	0	0	0	0	0	12,700,000	11/08/2017
1705801		DUBLIN	CA		10/24/2017	3.600	31,500,000	0	0	0	0	0	55,000,000	07/11/2017
1706001		GILBERTS	IL		08/31/2017	3.590	13,063,979	0	0	0	0	0	24,100,000	07/13/2017
1706201		SAN DIEGO	CA		09/06/2017	3.720	24,141,849	0	0	0	0	0	72,500,000	08/10/2017
1706901		LAKE WORTH	FL		12/18/2017	3.700	27,355,636	0	0	0	0	0	51,800,000	12/18/2017
1707301		VANCOUVER	WA		11/03/2017	3.860	7,343,432	0	0	0	0	0	20,000,000	09/06/2017
1707401		ELKRIDGE	MD		11/15/2017	3.620	8,517,883	0	0	0	0	0	26,100,000	10/20/2017
1707501		MELVILLE	NY		01/24/2018	4.040	22,599,028	0	0	0	0	0	43,900,000	01/24/2018
1707702		ST. LOUIS	MO		02/28/2018	3.750	54,930,901	0	0	0	0	0	134,000,000	01/12/2018
1707801		THOUSAND OAKS	CA		12/19/2017	3.580	8,871,121	0	0	0	0	0	22,000,000	09/18/2017
1708401		CHATTANOOGA	TN		01/12/2018	3.650	2,782,319	0	0	0	0	0	7,600,000	12/05/2017
1708502		BURBANK	CA		03/09/2018	3.940	37,458,081	0	0	0	0	0	106,010,000	01/31/2018
1708601		MALDEN	MA		03/05/2018	4.080	9,385,101	0	0	0	0	0	20,600,000	02/13/2018
1800101		DAVIS	CA		04/30/2018	4.120	4,452,637	0	0	0	0	0	35,500,000	03/28/2018
1800201		CHICAGO	IL		04/13/2018	4.670	55,080,390	0	0	0	0	0	166,000,000	02/26/2018
1800301		LOS OSOS	CA		05/03/2018	3.940	9,911,902	0	0	0	0	0	20,000,000	03/13/2018
1800401		GRANDVIEW HEIGHTS	OH		09/13/2018	4.540	13,303,634	0	0	0	0	0	32,130,000	07/03/2018
18005A1		LAWRENCEVILLE	GA		03/29/2018	3.980	13,899,597	0	0	0	0	0	61,000,000	03/29/2018
18005B1		LAWRENCEVILLE	GA		03/29/2018	7.222	200,000	0	0	0	0	0	61,000,000	03/29/2018
18006A1		NEWNAN	GA		03/29/2018	3.980	15,463,302	0	0	0	0	0	44,350,000	02/28/2018
18006B1		NEWNAN	GA		03/29/2018	7.222	200,000	0	0	0	0	0	44,350,000	02/28/2018
18007A1		ATLANTA	GA		04/30/2018	3.980	32,396,635	0	0	0	0	0	81,000,000	03/08/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
18007B1		ATLANTA	GA		04/30/2018	7.222	3,900,000	0	0	0	0	0	81,000,000	03/08/2018
1800901		WARRINGTON	PA		09/14/2018	4.050	10,963,282	0	0	0	0	0	36,500,000	09/14/2018
1801001		TUSCALOOSA	AL		08/31/2018	4.270	35,806,395	0	0	0	0	0	76,150,000	05/04/2018
1801101		SANTA FE SPRINGS	CA		12/03/2018	4.200	12,500,000	0	0	0	0	0	25,300,000	06/15/2018
18012A1		CHARLOTTE	NC		11/28/2018	4.280	15,164,620	0	0	0	0	0	50,650,000	07/10/2018
18012B1		CHARLOTTE	NC		11/23/2020	3.000	4,578,252	0	0	0	0	0	50,650,000	07/10/2018
1801301		ROY	UT		09/19/2018	4.080	8,480,212	0	0	0	0	0	40,400,000	07/20/2018
1801501		AGOURA HILLS	CA		10/15/2018	4.350	8,397,229	0	0	0	0	0	15,000,000	08/31/2018
1801601		NORWALK	CT		07/31/2018	4.270	9,850,000	0	0	0	0	0	20,900,000	06/28/2018
1801701		WESTFORD	MA		09/07/2018	4.370	9,702,264	0	0	0	0	0	25,500,000	06/28/2018
18018A2		LANCASTER	PA		12/13/2018	4.120	48,884,663	0	0	0	0	0	83,770,000	11/01/2018
18018B2		COATESVILLE	PA		12/13/2018	4.120	6,810,542	0	0	0	0	0	11,500,000	11/01/2018
18018C1		MECHANICSBURG	PA		12/13/2018	4.120	5,570,352	0	0	0	0	0	11,500,000	11/01/2018
1801901		CITY OF INDUSTRY	CA		11/01/2018	4.220	5,681,631	0	0	0	0	0	17,750,000	08/22/2018
1802401		PISCATAWAY	NJ		04/11/2019	4.020	8,968,788	0	0	0	0	0	24,600,000	04/11/2019
1802701		FARMERS BRANCH	TX		10/23/2018	4.180	41,941,403	0	0	0	0	0	72,100,000	09/17/2018
18029A2		WEST SACRAMENTO	CA		12/18/2018	3.910	69,758,333	0	0	0	0	0	132,200,000	02/07/2020
1803101		BURLINGTON	MA		11/19/2018	4.080	12,307,410	0	0	0	0	0	42,000,000	04/28/2022
18031A1		BURLINGTON	MA		05/17/2022	5.000	3,102,521	0	0	0	0	0	42,000,000	04/28/2022
1803202		ST. LOUIS	MO		01/07/2019	4.330	108,328,570	0	0	0	0	0	266,100,000	07/01/2011
1803301		RENSSELAER	NY		11/14/2018	4.250	8,812,532	0	0	0	0	0	22,500,000	10/25/2018
1803401		SANTEE	CA		02/28/2019	4.200	9,124,720	0	0	0	0	0	41,470,000	12/21/2018
1803801		CITRUS HEIGHTS	CA		04/01/2019	4.470	7,793,295	0	0	0	0	0	27,000,000	02/19/2019
1804101		WYOMING	MI		04/11/2019	4.200	2,966,105	0	0	0	0	0	13,400,000	03/05/2019
1804202		ALBANY	NY		04/04/2019	4.480	13,001,242	0	0	0	0	0	26,750,000	01/17/2019
18J0501		DOWNINGTOWN	PA		10/01/2018	6.500	45,363,096	0	(1,061,537)	0	0	0	87,000,000	05/21/2004
18J0601		BALTIMORE	MD		10/01/2018	5.380	9,189,431	0	(91,081)	0	0	0	26,800,000	09/21/2005
18J0801		LAS VEGAS	NV		10/01/2018	6.200	4,508,940	0	(58,509)	0	0	0	20,600,000	11/08/2006
18J1001		ELKTON	MD		10/01/2018	6.170	4,397,260	0	(72,186)	0	0	0	12,400,000	09/01/2006
18J1301		FORT LAUDERDALE	FL		10/01/2018	5.960	4,277,199	0	(41,104)	0	0	0	14,080,000	10/18/2006
18J1401		BELLEVILLE	IL		10/01/2018	5.730	8,044,881	0	(101,120)	0	0	0	21,600,000	07/30/2007
18J1501		ROCKVILLE	MD		10/01/2018	5.950	12,892,341	0	(138,181)	0	0	0	32,400,000	12/27/2006
18J1601		BEL AIR	MD		10/01/2018	5.670	5,896,982	0	(46,357)	0	0	0	15,600,000	04/29/2007
18J1701		FALLS CHURCH	VA		10/01/2018	5.620	21,641,805	0	(165,197)	0	0	0	58,500,000	04/03/2007
18J2101		DECATUR	IL		10/01/2018	6.390	11,579,362	0	(145,059)	0	0	0	35,300,000	06/06/2008
18J2201		FORT MYERS	FL		10/01/2018	6.640	5,005,348	0	(49,971)	0	0	0	12,500,000	04/16/2008
18J2501		CATONSVILLE	MD		10/01/2018	6.300	10,388,994	0	(107,898)	0	0	0	21,100,000	06/16/2010
18J2601		PHILADELPHIA	PA		10/01/2018	5.930	10,647,988	0	(134,124)	0	0	0	24,550,000	02/07/2011
18J2701		GUILFORD	CT		10/01/2018	5.620	5,224,876	0	(79,077)	0	0	0	12,700,000	02/08/2011
18J3301		ELGIN	IL		10/01/2018	4.650	3,327,051	0	(4,622)	0	0	0	7,700,000	04/19/2012
18J34A1		TOWSON	MD		10/01/2018	4.160	11,151,700	0	(1,402)	0	0	0	37,800,000	07/22/2016
18J34B1		TOWSON	MD		10/01/2018	4.440	3,844,746	0	20,783	0	0	0	37,800,000	07/22/2016
18J3501		NEW YORK	NY		10/01/2018	4.750	15,681,396	0	(31,356)	0	0	0	178,500,000	07/23/2021
18J37A1		WASHINGTON	DC		10/01/2018	3.750	15,014,680	0	40,412	0	0	0	72,600,000	05/29/2013
18J37B1		WASHINGTON	DC		10/01/2018	4.400	5,031,765	0	1,047	0	0	0	72,600,000	05/29/2013
18J3801		CHARLESTON	SC		10/01/2018	4.970	13,634,821	0	(63,567)	0	0	0	30,750,000	06/04/2013
18J38A1		CHARLESTON	SC		09/20/2019	4.000	3,362,321	0	0	0	0	0	48,350,000	08/09/2019
18J3901		CAPITOLA	CA		10/01/2018	5.160	8,251,264	0	(42,685)	0	0	0	23,600,000	10/21/2013
18J39A1		CAPITOLA	CA		09/24/2020	5.000	4,753,195	0	0	0	0	0	26,800,000	06/18/2020
18J4101		SAN DIEGO	CA		10/01/2018	3.810	20,253,525	0	42,665	0	0	0	52,000,000	10/29/2014
18J4201		WASHINGTON	DC		10/01/2018	4.380	28,660,330	0	35,097	0	0	0	79,100,000	01/12/2015
18J4301		ENCINO	CA		10/01/2018	3.980	6,914,970	0	35,437	0	0	0	17,720,000	12/08/2014

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
18J4401		COLUMBIA	MD		10/01/2018	4.000	5,128,159	0	13,578	0	0	0	13,000,000	12/05/2014
18J4601		MADISON	WI		10/01/2018	4.370	6,242,047	0	15,818	0	0	0	10,660,000	12/29/2014
18J4702		LOS ANGELES	CA		10/01/2018	4.160	13,646,627	0	23,803	0	0	0	36,800,000	07/07/2015
18J4801		RIVERSIDE	CA		10/01/2018	4.150	21,242,920	0	28,489	0	0	0	66,200,000	05/11/2015
18J4901		WATERFORD	CT		10/01/2018	4.300	12,107,933	0	20,423	0	0	0	21,800,000	02/04/2016
18J5001		SPRINGFIELD	VA		10/01/2018	4.350	6,605,918	0	5,945	0	0	0	17,800,000	03/17/2016
18J5101		VALLEJO	CA		10/01/2018	3.900	11,927,782	0	27,082	0	0	0	21,500,000	03/22/2016
18J5201		FORT COLLINS	CO		10/01/2018	3.470	24,690,620	0	175,391	0	0	0	68,400,000	04/08/2016
18J5301		DUARTE	CA		10/01/2018	3.350	10,665,008	0	83,826	0	0	0	38,000,000	05/05/2016
18J5401		BAYSIDE	NY		10/01/2018	3.650	29,892,901	0	166,528	0	0	0	267,000,000	09/06/2022
18J5501		BELL GARDENS	CA		10/01/2018	4.060	11,350,499	0	67,795	0	0	0	21,600,000	05/05/2016
18J5601		GARDENA	CA		10/01/2018	3.600	3,738,502	0	28,788	0	0	0	8,700,000	04/25/2016
18J5701		NEWPORT BEACH	CA		10/01/2018	3.930	13,026,298	0	52,341	0	0	0	28,700,000	06/03/2016
1900502		HOBOKEN	NJ		04/01/2019	4.000	230,000,000	0	0	0	0	0	464,400,000	03/31/2019
1900601		JURUPA VALLEY	CA		07/01/2019	4.020	7,348,764	0	0	0	0	0	26,100,000	02/19/2019
1900701		FAIRFIELD	CA		04/01/2019	4.020	11,874,890	0	0	0	0	0	33,300,000	02/20/2019
1900802		BELLEVUE	WA		05/30/2019	4.190	41,725,172	0	0	0	0	0	81,000,000	05/08/2019
1900901		LATHAM	NY		05/30/2019	4.100	45,330,186	0	0	0	0	0	86,100,000	04/10/2019
1901002		LATHROP	CA		09/04/2019	3.890	85,000,000	0	0	0	0	0	160,800,000	04/16/2019
1901102		INDIANAPOLIS	IN		05/07/2019	3.920	48,355,616	0	0	0	0	0	74,800,000	04/15/2019
1901201		SAN JOSE	CA		06/21/2019	4.040	32,000,000	0	0	0	0	0	54,400,000	06/03/2019
1901301		WOODSTOCK	GA		08/28/2019	3.960	32,250,000	0	0	0	0	0	54,300,000	06/20/2019
1901401		EMERYVILLE	CA		08/28/2019	3.860	56,500,000	0	0	0	0	0	147,500,000	07/18/2019
1901501		GREENSBORO	NC		07/25/2019	3.840	7,009,523	0	0	0	0	0	18,550,000	05/20/2019
1901601		SANTA CRUZ	CA		10/01/2019	3.880	12,520,028	0	0	0	0	0	34,200,000	09/13/2019
1901801		SAN DIEGO	CA		07/31/2019	4.130	51,519,369	0	0	0	0	0	95,000,000	05/07/2019
1901901		DEL MAR	CA		07/31/2019	4.130	22,999,718	0	0	0	0	0	47,900,000	05/07/2019
1902201		WEST WHITELAND TWNSP	PA		07/18/2019	3.900	26,136,080	0	0	0	0	0	60,000,000	11/30/2018
1902601		RALEIGH	NC		09/04/2019	3.940	18,385,848	0	0	0	0	0	33,000,000	07/26/2019
1902701		LITHIA SPRINGS	GA		09/05/2019	6.902	26,820,329	0	0	0	0	0	57,800,000	08/02/2019
1903001		SAN ANTONIO	TX		10/30/2019	4.190	23,375,851	0	0	0	0	0	40,000,000	10/07/2019
1903101		BENBROOK	TX		02/03/2020	3.280	19,470,000	0	0	0	0	0	48,500,000	11/26/2019
1903201		SANTA CLARA	CA		05/19/2020	3.650	8,287,189	0	0	0	0	0	63,000,000	02/03/2020
1903401		HERMITAGE	TN		10/01/2019	3.600	42,574,059	0	0	0	0	0	65,600,000	09/05/2019
1903501		SUMMERVILLE	SC		10/01/2019	3.650	28,720,905	0	0	0	0	0	44,350,000	08/29/2019
1903601		CAMBRIDGE	MA		10/10/2019	3.250	33,514,008	0	0	0	0	0	57,700,000	09/09/2019
1904201		INDEPENDENCE	MO		10/15/2019	3.250	23,315,000	0	0	0	0	0	38,800,000	09/18/2019
1904302		BOLINGBROOK	IL		11/12/2019	3.200	55,280,000	0	0	0	0	0	119,500,000	10/23/2019
1904401		ALPHARETTA	GA		12/04/2019	3.780	18,500,000	0	0	0	0	0	26,700,000	11/13/2019
1904501		SOUTH JORDAN	UT		01/30/2020	3.630	24,953,395	0	0	0	0	0	41,000,000	11/05/2019
1904601		ALEXANDRIA	VA		11/21/2019	4.000	24,314,143	0	0	0	0	0	36,100,000	10/04/2019
1905001		PORTLAND	OR		11/18/2019	3.250	10,681,768	0	0	0	0	0	23,625,000	09/20/2019
1905101		SALT LAKE CITY	UT		01/13/2020	3.250	29,972,715	0	0	0	0	0	61,200,000	12/10/2019
1905301		RICHMOND	VA		01/10/2020	3.590	48,723,714	0	0	0	0	0	78,700,000	11/25/2019
1905401		MINNEAPOLIS	MN		03/09/2020	3.460	29,700,000	0	0	0	0	0	51,100,000	01/17/2020
1905501		MODESTO	CA		03/02/2020	3.370	10,358,753	0	0	0	0	0	27,900,000	02/03/2020
1905601		CHARLOTTE	NC		01/17/2020	3.640	10,230,000	0	0	0	0	0	18,850,000	10/21/2019
1905701		GAINESVILLE	VA		03/23/2020	3.560	50,517,099	0	0	0	0	0	83,900,000	02/14/2020
19058A2		EUSTIS	FL		03/18/2020	3.480	49,817,843	0	0	0	0	0	67,810,000	01/27/2020
19058B1		ALLENTOWN	PA		03/18/2020	3.480	19,012,578	0	0	0	0	0	35,900,000	01/23/2020
19058C1		STATE COLLEGE	PA		03/18/2020	3.480	8,258,859	0	0	0	0	0	16,050,000	01/22/2020
1905901		PHILADELPHIA	PA		02/27/2020	3.490	50,500,000	0	0	0	0	0	195,000,000	01/15/2020

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1906002		GREER	SC		04/02/2020	3.390	30,510,514	0	0	0	0	0	59,975,000	01/30/2020
1906102		OMAHA	NE		03/19/2020	3.500	21,071,701	0	0	0	0	0	36,100,000	02/24/2020
1906201		EAGAN	MN		03/09/2020	3.350	10,000,000	0	0	0	0	0	16,900,000	01/17/2020
2000101		FORT MITCHELL	KY		05/11/2020	3.270	7,974,052	0	0	0	0	0	17,200,000	03/10/2020
2000201		WESTFORD	MA		04/01/2020	3.100	13,810,643	0	0	0	0	0	38,500,000	03/12/2020
2000401		OAK BROOK	IL		10/23/2020	3.270	37,750,000	0	0	0	0	0	75,700,000	12/09/2019
2000602		COLUMBUS	OH		04/06/2020	3.150	13,200,000	0	0	0	0	0	30,050,000	03/03/2020
2000701		THOUSAND OAKS	CA		06/15/2020	3.160	7,422,556	0	0	0	0	0	17,300,000	04/10/2020
2000801		WILMINGTON	DE		10/09/2020	4.000	25,859,202	0	0	0	0	0	44,500,000	09/23/2020
2001101		IRVINE	CA		10/08/2020	3.750	18,420,857	0	0	0	0	0	43,640,000	09/10/2020
2001301		EDWARDSVILLE	IL		12/04/2020	3.250	13,156,360	0	0	0	0	0	63,000,000	10/15/2020
20AB102		ALPHARETTA	GA		03/10/2020	3.329	38,501,902	0	0	0	0	0	58,622,430	02/01/2020
2100201		MANCHESTER	MO		06/04/2021	3.480	3,165,704	0	0	0	0	0	16,400,000	04/19/2021
2101601		AUSTIN	TX		03/16/2022	3.110	15,260,000	0	0	0	0	0	30,800,000	01/04/2022
2102001		SAN DIEGO	CA		01/11/2022	3.150	43,000,000	0	0	0	0	0	85,600,000	11/11/2021
2102101		MECHANICSBURG	PA		03/10/2022	3.250	10,033,497	0	0	0	0	0	16,875,000	02/16/2022
2102201		SAN JOSE	CA		02/07/2022	2.930	35,000,000	0	0	0	0	0	76,700,000	12/29/2021
2102301		SAN ANTONIO	TX		02/04/2022	3.060	25,000,000	0	0	0	0	0	44,800,000	12/29/2021
2102401		SEDONA	AZ		03/22/2022	2.970	7,458,425	0	0	0	0	0	19,000,000	03/11/2022
21AB102		COLUMBUS	OH		12/21/2021	4.438	25,000,000	0	0	0	0	0	294,117,647	12/21/2021
2200301		MADISON	WI		08/01/2022	3.230	12,000,000	0	0	0	0	0	33,900,000	05/25/2022
2200401		PALM SPRINGS	CA		06/01/2022	3.750	15,920,733	0	0	0	0	0	33,600,000	02/23/2022
2200501		OMAHA	NE		04/29/2022	3.230	27,584,865	0	0	0	0	0	45,150,000	02/22/2022
2200601		NASHVILLE	TN		06/09/2022	4.030	43,574,629	0	0	0	0	0	106,764,000	04/25/2022
2201101		GREENBELT	MD		06/22/2022	4.590	43,978,053	0	0	0	0	0	79,600,000	06/02/2022
2201301		PEEKSKILL	NY		06/13/2022	4.560	46,194,843	0	0	0	0	0	82,600,000	05/13/2022
2201701		ST. PETERSBURG	FL		09/16/2022	4.550	15,411,786	0	0	0	0	0	59,400,000	07/15/2022
2201801		AUSTIN	TX		08/02/2022	4.630	14,413,139	0	0	0	0	0	56,400,000	06/29/2022
2201901		SAN DIEGO	CA		09/22/2022	4.960	4,488,238	0	0	0	0	0	18,100,000	07/13/2022
2202001		ARDEN	NC		08/31/2022	5.030	39,950,000	0	0	0	0	0	80,495,000	07/13/2022
2202101		ROCKVILLE	MD		09/14/2022	4.980	12,158,048	0	0	0	0	0	37,000,000	08/05/2022
2202802		WOODBURY	MN		11/30/2022	5.970	22,257,180	0	0	0	0	0	32,529,600	09/29/2022
2203202		LANCASTER	PA		12/16/2022	5.530	31,792,744	0	0	0	0	0	63,210,000	11/14/2022
2203601		ANNANDALE	VA		12/15/2022	6.020	33,125,252	0	0	0	0	0	60,000,000	11/02/2022
2203801		ATHENS	GA		12/16/2022	5.960	21,825,000	0	0	0	0	0	34,200,000	10/26/2022
2204002		GREENSBORO	NC		02/01/2023	5.500	47,600,000	0	0	0	0	0	85,765,000	12/18/2022
2204101		FOSTER CITY	CA		05/31/2023	6.650	26,795,653	0	0	0	0	0	63,510,000	03/16/2023
2204302		EDEN PRAIRIE	MN		03/15/2023	5.980	12,730,500	0	0	0	0	0	24,723,000	01/27/2023
2300101		EDWARDSVILLE	IL		03/02/2023	5.680	55,343,750	0	0	0	0	0	93,625,000	02/13/2023
2300301		HOUSTON	TX		03/09/2023	5.840	17,000,000	0	0	0	0	0	32,164,000	02/01/2023
2300401		MOUNTAIN VIEW	CA		04/04/2023	5.460	41,360,000	0	0	0	0	0	73,040,000	03/01/2023
2300501		POWAY	CA		03/06/2023	5.610	13,929,500	0	0	0	0	0	25,025,000	02/07/2023
2300601		BURKE	VA		06/01/2023	5.770	25,425,790	0	0	0	0	0	47,304,000	05/01/2023
2300802		NAPLES	FL		07/26/2023	5.750	6,440,000	0	0	0	0	0	10,990,000	07/06/2023
2301101		ORLANDO	FL		08/03/2023	6.230	11,425,000	0	0	0	0	0	23,950,000	07/10/2023
23011A1		ORLANDO	FL		11/27/2023	7.050	675,000	0	0	0	0	0	23,950,000	07/10/2023
2301201		MARIETTA	GA		07/31/2023	6.070	5,100,000	0	0	0	0	0	8,820,000	06/20/2023
2301801		SUCCASUNNA	NJ		10/10/2023	6.700	9,977,071	0	0	0	0	0	26,483,490	09/22/2023
2302501		HOUSTON	TX		12/05/2023	6.850	6,750,000	0	0	0	0	0	14,975,000	11/20/2023
0599999. Mortgages in good standing - Commercial mortgages-all other							8,405,620,641	0	821,780	0	0	21,694,679	35,030,856,241	XXX
7200393		NEW YORK	NY		08/28/2020	5.550	53,000,000	0	0	0	0	0	2,525,000,000	09/14/2023
7200441		BURLINGAME	CA		04/01/2021	4.500	66,000,000	0	0	0	0	0	1,000,000,000	09/21/2023

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7200443		TYLER	TX		03/31/2021	11.493	23,479,931	0	0	0	0	0	762,000,000	09/19/2022
3310041548		WEST BABYLON	NY		10/19/2022	7.550	116,190	0	0	0	0	0	550,500	08/10/2022
3310039205		WESTMINSTER	MD		08/16/2022	7.550	123,101	0	0	0	0	0	620,000	07/19/2022
3310038940		FLORAL PARK	NY		08/16/2022	7.050	214,856	0	0	0	0	0	832,000	06/02/2022
3310037934		BROOKLYN	NY		06/29/2022	6.450	400,879	0	0	0	0	0	2,450,000	05/27/2022
3310040933		EAST ISLIP	NY		09/08/2022	7.550	159,044	0	0	0	0	0	725,000	08/04/2022
3310035418		AMITYVILLE	NY		05/19/2022	6.050	125,987	0	0	0	0	0	505,000	03/25/2022
3310038181		PAHOA	HI		11/01/2022	8.400	57,024	0	0	0	0	0	240,000	06/15/2022
3310038655		IRVINGTON	NJ		08/08/2022	7.950	61,971	0	0	0	0	0	280,000	06/29/2022
3310036536		UNIONDALE	NY		06/23/2022	6.050	168,090	0	0	0	0	0	660,000	05/03/2022
3310034734		BROOKLYN	NY		06/07/2022	6.950	829,636	0	0	0	0	0	4,100,000	03/31/2022
3310040782		HAMPTON BAYS	NY		11/01/2022	7.500	192,367	0	0	0	0	0	1,241,000	07/18/2022
3310046614		ALBANY	NY		02/13/2023	8.680	64,152	0	0	0	0	0	302,000	12/21/2022
3310046729		FAR ROCKAWAY	NY		02/13/2023	8.680	167,063	0	0	0	0	0	778,500	12/24/2022
3310050150		COPIAGUE	NY		04/19/2023	8.680	92,753	0	0	0	0	0	534,500	02/28/2023
3310051700		SELDEN	NY		04/27/2023	8.365	91,019	0	0	0	0	0	495,000	03/27/2023
3310051723		CAPE CORAL	FL		04/27/2023	8.680	218,246	0	0	0	0	0	1,370,000	03/29/2023
3310052299		FORT LAUDERDALE	FL		05/11/2023	8.610	292,905	0	0	0	0	0	1,200,000	04/03/2023
3310050748		PORT JEFFERSON STATI	NY		05/11/2023	8.295	96,661	0	0	0	0	0	560,000	03/10/2023
3310055143		CATSKILL	NY		06/29/2023	8.617	61,301	0	0	0	0	0	350,000	05/25/2023
3310055144		CATSKILL	NY		06/29/2023	8.617	64,152	0	0	0	0	0	340,000	05/25/2023
3310053347		ST. AUGUSTINE	FL		06/08/2023	8.813	186,435	0	0	0	0	0	750,000	05/05/2023
3310053512		CENTRAL ISLIP	NY		06/29/2023	8.610	148,138	0	0	0	0	0	597,000	05/02/2023
3310054784		BROOKLYN	NY		06/29/2023	8.596	231,660	0	0	0	0	0	920,000	05/28/2023
3310055543		WESTBURY	NY		06/29/2023	8.141	262,009	0	0	0	0	0	1,527,000	03/16/2023
3310055624		MERRICK	NY		07/27/2023	8.295	156,816	0	0	0	0	0	736,000	06/08/2023
3310053668		OZONE PARK	NY		07/27/2023	8.750	139,392	0	0	0	0	0	655,000	05/11/2023
3310058391		DOUGLASSVILLE	PA		08/31/2023	8.778	108,071	0	0	0	0	0	500,000	07/24/2023
3310056605		AMITYVILLE	NY		08/31/2023	8.295	140,475	0	0	0	0	0	820,000	06/01/2023
3310055740		BROOKLYN	NY		08/31/2023	8.715	835,389	0	0	0	0	0	4,700,000	05/15/2023
3310056324		SKANEATELES	NY		08/31/2023	8.610	441,045	0	0	0	0	0	1,890,000	06/09/2023
3310059029		UNIONDALE	NY		09/15/2023	8.624	152,775	0	0	0	0	0	656,000	07/22/2023
3310058832		STATEN ISLAND	NY		09/15/2023	8.778	175,064	0	0	0	0	0	950,000	08/01/2023
3310058879		BRENTWOOD	NY		09/15/2023	8.470	153,153	0	0	0	0	0	650,000	07/28/2023
3310059623		WETUMPKA	AL		09/15/2023	8.477	51,227	0	0	0	0	0	289,000	08/09/2023
3310059533		EAST MEADOW	NY		09/15/2023	8.624	157,810	0	0	0	0	0	856,000	08/07/2023
3310054364		NEWTON	NJ		10/31/2023	8.981	12,058	0	0	0	0	0	380,000	04/27/2023
3310060619		LIVINGSTON	NJ		10/06/2023	8.813	275,730	0	0	0	0	0	1,585,000	08/22/2023
3310061473		PHILADELPHIA	PA		10/06/2023	8.778	43,712	0	0	0	0	0	367,000	09/07/2023
3310062169		DEPTFORD	NJ		10/31/2023	8.771	52,712	0	0	0	0	0	315,000	09/22/2023
3310059587		HUNTINGTON STATION	NY		10/31/2023	8.631	125,627	0	0	0	0	0	621,000	08/08/2023
3310061063		PORT CHARLOTTE	FL		10/31/2023	8.778	33,257	0	0	0	0	0	280,000	08/31/2023
3310063884		WESTBURY	NY		11/21/2023	8.631	134,987	0	0	0	0	0	1,380,000	10/25/2023
3310062047		HOPEWELL JUNCTION	NY		11/29/2023	8.792	73,141	0	0	0	0	0	550,000	09/29/2023
3310064426		CENTRAL ISLIP	NY		11/21/2023	8.470	112,266	0	0	0	0	0	547,000	10/25/2023
3310063684		OYSTER BAY	NY		11/21/2023	8.631	120,384	0	0	0	0	0	770,000	10/21/2023
3310063900		PHILADELPHIA	PA		12/07/2023	8.778	21,797	0	0	0	0	0	250,000	10/20/2023
3310063947		ATLANTA	GA		12/07/2023	8.778	64,120	0	0	0	0	0	545,000	10/23/2023
3310061732		CLEVELAND HEIGHTS	OH		12/07/2023	8.771	35,610	0	0	0	0	0	157,000	09/20/2023
302201		TUSTIN	CA		04/22/2003	7.850	409,212	0	(3,600)	0	0	0	6,636,863	04/01/2003
2001001		ARLINGTON	VA		08/14/2020	10.207	28,806,588	0	0	0	0	0	79,500,000	05/29/2020
2100101		DALY CITY	CA		05/26/2021	8.453	20,787,732	0	0	0	0	0	37,000,000	02/25/2021

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2100401		PORTLAND	OR		07/22/2021	8.707	9,800,000	0	0	0	0	0	15,320,000	04/30/2021
2100501		CHARLOTTE	NC		06/30/2021	9.007	11,996,814	0	0	0	0	0	21,700,000	05/10/2021
2100601		OREGON CITY	OR		06/30/2021	8.957	10,069,000	0	0	0	0	0	17,300,000	05/27/2021
2100801		HILLSIDE	IL		08/26/2021	9.457	14,850,000	0	0	0	0	0	24,100,000	06/07/2021
2100901		MIAMI	FL		08/13/2021	9.307	28,450,971	0	0	0	217,349	0	43,700,000	06/21/2021
2101001		LORTON	VA		08/10/2021	9.307	29,255,432	0	0	0	0	0	51,300,000	06/21/2021
2101101		VANCOUVER	WA		08/26/2021	8.807	10,481,437	0	0	0	0	0	19,000,000	06/25/2021
2101301		VANCOUVER	WA		12/02/2021	8.807	7,998,615	0	0	0	0	0	14,121,203	07/30/2021
2101701		EVERETT	WA		12/14/2021	8.707	52,837,705	0	0	0	0	0	85,800,000	12/02/2021
2101801		DURHAM	NC		12/20/2021	8.357	19,586,454	0	0	0	0	0	33,400,000	11/30/2021
2200101		DALLAS	TX		02/28/2022	8.643	38,419,135	0	0	0	0	0	56,600,000	01/17/2022
2200201		MILL VALLEY	CA		05/05/2022	8.093	10,516,151	0	0	0	0	0	35,480,000	04/19/2022
2200701		SAN ANTONIO	TX		03/10/2022	8.143	38,636,851	0	0	0	0	0	69,500,000	02/15/2022
2200901		LEWISVILLE	TX		05/09/2022	8.343	57,000,000	0	0	0	0	0	107,000,000	03/30/2022
2201001		BELTSVILLE	MD		06/24/2022	8.693	10,473,257	0	0	0	0	0	18,600,000	05/02/2022
2201201		CHARLOTTE	NC		06/16/2022	8.843	9,150,000	0	0	0	0	0	14,175,000	05/09/2022
2201602		FERNANDINA BEACH	FL		06/03/2022	10.343	21,598,903	0	0	0	0	0	36,960,000	06/01/2022
2202301		HOUSTON	TX		09/15/2022	8.593	13,088,089	0	0	0	0	0	27,911,520	08/16/2022
2202501		GAFFNEY	SC		10/13/2022	9.093	40,025,920	0	0	0	0	0	62,595,280	09/07/2022
2202601		SCOTTSDALE	AZ		10/19/2022	8.893	19,552,500	0	0	0	0	0	38,433,500	09/14/2022
2202701		NORFOLK	VA		10/27/2022	9.343	3,500,000	0	0	0	0	0	7,300,000	09/26/2022
2203101		BERKELEY	CA		11/16/2022	8.193	13,058,919	0	0	0	0	0	33,825,000	09/30/2022
2203301		PENDERGRASS	GA		11/09/2022	8.857	56,775,810	0	0	0	0	0	102,102,000	10/06/2022
2204202		PLANT CITY	FL		02/13/2023	8.310	52,432,293	0	0	0	0	0	97,851,000	10/01/2022
2230102		HARDEEVILLE	SC		01/27/2023	11.000	14,018,268	0	0	0	0	0	147,750,000	09/07/2022
2300702		AUSTIN	TX		06/06/2023	8.593	37,238,058	0	0	0	0	0	107,557,890	05/09/2023
2301601		FAIRFIELD	OH		09/07/2023	8.593	14,418,464	0	0	0	0	0	33,000,000	07/26/2023
2301701		HOFFMAN ESTATES	IL		08/31/2023	8.593	8,557,569	0	0	0	0	0	20,350,000	07/14/2023
2302201		SAN JOSE	CA		11/02/2023	8.843	6,000,000	0	0	0	0	0	12,280,000	10/02/2023
19302A1		LITHONIA	GA		06/01/2019	8.000	2,200,000	0	0	0	0	0	28,526,172	03/07/2019
19302B1		LITHONIA	GA		06/01/2019	8.000	1,600,000	0	0	0	0	0	18,973,830	03/07/2019
0699999. Mortgages in good standing - Mezzanine Loans							864,112,335	0	(3,600)	0	217,349	0	5,855,025,758	XXX
0899999. Total Mortgages in good standing							10,181,211,154	0	556,438	0	217,349	22,764,128	44,594,397,071	XXX
1603301		WASHINGTON	DC		06/13/2016	3.530	17,769,900	0	0	0	0	0	36,400,000	05/09/2016
1399999. Restructured mortgages - Commercial mortgages-all other							17,769,900	0	0	0	0	0	36,400,000	XXX
1699999. Total - Restructured Mortgages							17,769,900	0	0	0	0	0	36,400,000	XXX
100061634		LYNNWOOD	WA		07/01/2021	4.000	242,767	0	(22)	0	0	0	711,505	05/01/2013
100061666		CONYERS	GA		07/01/2021	3.250	68,584	0	(6)	0	0	0	173,188	02/01/2013
100063870		AUBURNDALE	FL		07/01/2021	3.625	176,655	0	(15)	0	0	0	231,000	06/01/2020
100063873		RICHTON PARK	IL		07/01/2021	3.375	112,863	0	(5)	0	0	0	122,500	06/01/2020
100063884		WALHALLA	SC		07/01/2021	3.750	131,068	0	(17)	0	0	0	148,500	06/01/2020
100063886		PHILADELPHIA	PA		07/01/2021	3.500	142,982	0	115	0	0	0	190,000	06/01/2020
100063893		DENHAM SPRINGS	LA		07/01/2021	3.750	182,869	0	0	0	0	0	179,000	07/01/2020
100063905		KESWICK	VA		07/01/2021	3.250	207,129	0	3	0	0	0	230,000	07/01/2020
100063907		SUMMERFIELD	FL		07/01/2021	3.625	238,646	0	(25)	0	0	0	260,000	07/01/2020
100063911		SAINT LOUIS	MO		07/01/2021	4.000	106,145	0	16	0	0	0	119,000	07/01/2020
100063914		WESTFIELD	MA		07/01/2021	3.625	182,918	0	19	0	0	0	198,000	07/01/2020
100066408		LAKE CHARLES	LA		08/02/2021	3.875	311,593	0	(155)	0	0	0	376,047	01/01/2016
100066428		LONGVIEW	TX		08/02/2021	3.500	124,269	0	(52)	0	0	0	173,522	04/01/2016
100069029		AUSTIN	TX		09/01/2021	3.500	190,324	0	(24)	0	0	0	226,752	06/01/2016
100070022		SAINTE GENEVIEVE	MO		09/01/2021	3.250	98,658	0	0	0	0	0	139,900	04/01/2016

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100059691		MORRIS	IL		06/01/2021	4.875	117,968	0	0	0	0	0	123,000	07/27/2018
100061796		BUTLER	PA		07/01/2021	3.375	94,739	0	(23)	0	0	0	162,086	06/01/2009
100061797		ELLENWOOD	GA		07/01/2021	3.875	100,875	0	(105)	0	0	0	193,198	03/01/2004
100062023		BATON ROUGE	LA		07/01/2021	4.500	43,052	0	(1,914)	0	0	0	122,828	05/01/2016
100062316		WARRINGTON	PA		07/01/2021	3.875	240,536	0	(83)	0	0	0	373,907	07/01/2017
100061960		NAUGATUCK	CT		07/01/2021	3.750	220,233	0	(103)	0	0	0	306,359	05/01/2013
100061978		PHOENIX	AZ		07/01/2021	4.250	55,020	0	(37)	0	0	0	290,264	09/01/2015
100061990		ROCKLIN	CA		07/01/2021	3.750	314,138	0	(67)	0	0	0	684,049	11/01/2015
100062220		OVIEDO	FL		07/01/2021	4.875	131,055	0	(75)	0	0	0	194,000	04/01/2016
100062491		SNELLVILLE	GA		07/01/2021	4.250	107,740	0	(82)	0	0	0	250,321	09/01/2014
100062493		CRISFIELD	MD		07/01/2021	3.750	102,567	0	(59)	0	0	0	191,314	11/01/2014
100062520		BELLWOOD	IL		07/01/2021	3.375	184,587	0	150	0	0	0	203,952	01/01/2015
100062532		GALLIPOLIS	OH		07/01/2021	3.875	141,913	0	(27)	0	0	0	261,538	02/01/2015
100062725		MADERA	CA		07/01/2021	4.125	62,853	0	13	0	0	0	199,400	11/01/2015
100062731		MCMINNVILLE	OR		07/01/2021	4.000	176,987	0	(89)	0	0	0	363,950	11/01/2015
100061853		FAIRBURN	GA		07/01/2021	3.875	151,989	0	(37)	0	0	0	352,481	06/01/2015
100062369		LUCAMA	NC		07/01/2021	4.250	179,844	0	(123)	0	0	0	185,000	10/01/2020
100063214		STOCKBRIDGE	GA		07/01/2021	3.875	134,039	0	(1)	0	0	0	249,401	04/01/2017
100063370		BALTIMORE	MD		07/01/2021	4.250	73,062	0	0	0	0	0	186,294	10/01/2017
100063443		BALTIMORE	MD		07/01/2021	4.375	119,374	0	0	0	0	0	173,605	02/01/2018
100063936		OLD TOWN	ME		07/01/2021	3.500	104,621	0	86	0	0	0	116,000	07/01/2020
100063942		MURFREESBORO	TN		07/01/2021	3.625	392,552	0	135	0	0	0	428,000	07/01/2020
100063951		FORT WORTH	TX		07/01/2021	3.750	101,745	0	58	0	0	0	125,000	08/01/2020
100063953		PHILADELPHIA	PA		07/01/2021	3.500	226,430	0	(40)	0	0	0	248,000	08/01/2020
100063959		PHILADELPHIA	PA		07/01/2021	3.500	126,081	0	(25)	0	0	0	165,000	08/01/2020
100063962		CAMPOBELLO	SC		07/01/2021	3.500	93,682	0	(11)	0	0	0	108,000	08/01/2020
100063991		CINCINNATI	OH		07/01/2021	4.000	163,867	0	(19)	0	0	0	176,000	09/01/2020
100063993		JACKSONVILLE	AR		07/01/2021	3.625	117,804	0	33	0	0	0	154,000	09/01/2020
100063997		ORLANDO	FL		07/01/2021	3.625	264,683	0	(6)	0	0	0	325,000	09/01/2020
100063998		STAFFORD	TX		07/01/2021	3.375	198,759	0	(57)	0	0	0	215,000	09/01/2020
100064203		WAIMANALO	HI		07/01/2021	5.000	102,171	0	0	0	0	0	861,961	05/01/2010
100064508		INDIANAPOLIS	IN		07/01/2021	4.875	52,530	0	21	0	0	0	139,636	08/01/2017
100064522		BALTIMORE	MD		07/01/2021	4.125	240,033	0	394	0	0	0	280,400	09/01/2017
100063529		LAWTON	OK		07/01/2021	4.250	103,953	0	0	0	0	0	127,157	10/01/2018
100063625		ENNIS	TX		07/01/2021	4.000	175,279	0	(77)	0	0	0	238,506	09/01/2019
100063812		ENON	OH		07/01/2021	4.000	113,618	0	(46)	0	0	0	115,000	04/01/2020
100063846		MOBILE	AL		07/01/2021	3.875	177,242	0	71	0	0	0	195,000	05/01/2020
100064122		ELKINS PARK	PA		07/01/2021	3.750	217,019	0	161	0	0	0	350,013	05/01/2009
100064124		TACOMA	WA		07/01/2021	4.125	152,522	0	2	0	0	0	369,894	11/01/2007
100064126		SNYDER	TX		07/01/2021	5.250	65,964	0	3	0	0	0	79,000	05/01/2007
100064127		BRUNSWICK	OH		07/01/2021	4.000	221,457	0	204	0	0	0	215,856	05/01/2009
100064146		ELMIRA	NY		07/01/2021	4.500	40,385	0	57	0	0	0	23,000	01/01/2017
100064161		WEST VALLEY CITY	UT		07/01/2021	3.875	72,273	0	34	0	0	0	390,362	01/01/2015
100064169		HAWTHORNE	FL		07/01/2021	3.750	193,025	0	0	0	0	0	207,732	07/01/2012
100064395		PROSPECT HEIGHTS	IL		07/01/2021	4.000	247,980	0	399	0	0	0	290,468	06/01/2015
100064439		MIDDLE RIVER	MD		07/01/2021	4.000	160,471	0	53	0	0	0	341,200	02/01/2016
100064636		HIALEAH	FL		07/01/2021	4.625	301,644	0	71	0	0	0	366,000	03/01/2020
100064642		VALLEY STREAM	NY		07/01/2021	4.250	372,720	0	629	0	0	0	470,000	04/01/2020
100064667		LAND O LAKES	FL		07/01/2021	4.625	213,799	0	345	0	0	0	250,000	04/01/2020
100064668		LAKE WORTH	FL		07/01/2021	3.625	206,494	0	0	0	0	0	221,000	05/01/2020
100063723		FLORENCE	SC		07/01/2021	4.125	136,914	0	0	0	0	0	148,000	01/01/2020
100063727		MIDDLETOWN	MD		07/01/2021	3.625	255,658	0	(39)	0	0	0	300,000	01/01/2020

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100063736		FAYETTEVILLE	NC		07/01/2021	3.750	133,476	0	(73)	0	0	0	142,000	03/01/2020
100063738		DENTON	MD		07/01/2021	3.625	224,437	0	(39)	0	0	0	246,000	01/01/2020
100063766		CLAYTON	NC		07/01/2021	3.990	197,153	0	(173)	0	0	0	208,000	02/01/2020
100064017		KAMUELA	HI		07/01/2021	3.250	296,210	0	31	0	0	0	400,000	12/01/2020
100064027		FAYETTEVILLE	NC		07/01/2021	4.750	16,790	0	897	0	0	0	137,452	04/01/2011
100064040		HAMBURG	NY		07/01/2021	6.625	69,895	0	0	0	0	0	166,679	12/01/2007
100064055		EVERSON	WA		07/01/2021	4.000	154,400	0	16	0	0	0	473,410	02/01/2013
100064331		LAUDERHILL	FL		07/01/2021	4.125	223,356	0	218	0	0	0	250,000	04/01/2020
100064570		MCSHERRYSTOWN	PA		07/01/2021	4.875	141,997	0	0	0	0	0	173,854	09/01/2018
100064587		AMARILLO	TX		07/01/2021	5.250	107,962	0	28	0	0	0	152,838	02/01/2019
100064612		HUBBARD	OH		07/01/2021	4.625	27,282	0	542	0	0	0	82,475	09/01/2019
100064613		SCOTIA	NY		07/01/2021	4.000	135,898	0	0	0	0	0	165,555	09/01/2019
100066062		ALAMOGORDO	NM		08/02/2021	4.250	9,460	0	(1,111)	0	0	0	102,000	04/01/2014
100066113		GAITHERSBURG	MD		08/02/2021	3.750	173,534	0	(38)	0	0	0	374,399	02/01/2016
100066322		CLOVIS	CA		08/02/2021	3.375	82,270	0	(22)	0	0	0	340,231	03/01/2013
100066347		MARGATE	FL		08/02/2021	4.000	196,479	0	108	0	0	0	193,424	09/01/2013
100066395		NANTICOKE	PA		08/02/2021	3.875	212,197	0	0	0	0	0	301,772	08/01/2015
100066712		DOVER	PA		08/02/2021	3.250	143,029	0	20	0	0	0	222,390	06/01/2018
100066250		CANDO	ND		08/02/2021	3.875	131,567	0	(42)	0	0	0	169,950	08/01/2017
100066259		WAIANAE	HI		08/02/2021	3.000	301,227	0	0	0	0	0	510,114	10/01/2016
100066319		BEACHWOOD	OH		08/02/2021	3.625	208,294	0	(45)	0	0	0	426,258	02/01/2013
100066599		CORTLAND	NY		08/02/2021	3.875	86,771	0	6	0	0	0	115,000	08/01/2017
100066625		HARRODSBURG	KY		08/02/2021	3.500	155,360	0	(18)	0	0	0	250,917	10/01/2017
100066644		CHICAGO	IL		08/02/2021	4.500	87,434	0	(77)	0	0	0	115,530	11/01/2017
100066650		EAST LEROY	MI		08/02/2021	3.250	93,022	0	3	0	0	0	125,413	12/01/2017
100066885		GREENBETT	MD		08/02/2021	3.750	179,458	0	0	0	0	0	185,000	07/01/2020
100066510		GREELEY	CO		08/02/2021	3.250	175,008	0	(73)	0	0	0	385,002	12/01/2016
100066565		DENDRON	VA		08/02/2021	4.500	143,699	0	(61)	0	0	0	225,000	07/01/2017
100066772		OWENSBORO	KY		08/02/2021	4.250	77,976	0	(23)	0	0	0	105,963	07/01/2019
100066998		PITTSBURGH	PA		08/02/2021	4.375	115,082	0	111	0	0	0	254,128	10/01/2013
100067031		SOMERDALE	NJ		08/02/2021	3.250	136,954	0	(40)	0	0	0	164,750	07/01/2010
100066964		PHILADELPHIA	PA		08/02/2021	5.500	66,281	0	11	0	0	0	173,079	02/01/2009
100067083		KING OF PRUSSIA	PA		08/02/2021	4.625	247,981	0	19	0	0	0	326,443	11/01/2014
100068787		MOBILE	AL		09/01/2021	3.750	28,087	0	(24)	0	0	0	139,000	09/01/2012
100068802		ENGLEWOOD	FL		09/01/2021	3.250	275,548	0	0	0	0	0	220,791	03/01/2014
100068803		NORMAN	OK		09/01/2021	3.750	112,835	0	(48)	0	0	0	499,987	05/01/2013
100069301		BROOKHAVEN	PA		09/01/2021	4.250	148,607	0	(94)	0	0	0	272,327	06/01/2017
100069304		ELGIN	IL		09/01/2021	4.000	143,517	0	(24)	0	0	0	241,399	10/01/2016
100069309		MONTGOMERY	AL		09/01/2021	4.250	91,985	0	(35)	0	0	0	112,000	05/01/2017
100069324		SARANAC	NY		09/01/2021	4.250	104,765	0	135	0	0	0	111,288	12/01/2016
100069361		WINNSBORO	LA		09/01/2021	4.375	146,198	0	(47)	0	0	0	235,900	11/01/2017
100069564		CHICAGO	IL		09/01/2021	3.750	167,976	0	34	0	0	0	168,000	04/01/2020
100069753		LANSFORD	PA		09/01/2021	3.250	93,846	0	16	0	0	0	100,000	05/01/2021
100069754		SPRING HILL	FL		09/01/2021	3.500	226,395	0	11	0	0	0	240,000	05/01/2021
100069758		BRADENTON	FL		09/01/2021	3.125	111,767	0	21	0	0	0	132,000	04/01/2021
100069810		PLAINFIELD	IL		09/01/2021	4.125	181,837	0	55	0	0	0	303,198	06/01/2015
100068944		STOCKTON	CA		09/01/2021	3.125	211,205	0	(16)	0	0	0	372,233	04/01/2017
100068947		WEATHERFORD	TX		09/01/2021	3.875	234,690	0	(33)	0	0	0	345,607	03/01/2018
100069287		FAYETTEVILLE	NC		09/01/2021	3.250	78,655	0	(16)	0	0	0	131,000	03/01/2017
100069290		ROCK HILL	SC		09/01/2021	4.375	61,385	0	(42)	0	0	0	365,992	05/01/2017
100069293		SNYDER	TX		09/01/2021	3.750	191,013	0	(50)	0	0	0	230,000	05/01/2017
100069300		NAPLES	FL		09/01/2021	3.875	231,931	0	(7)	0	0	0	391,763	09/01/2015

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100069483		REPUBLIC	MO		09/01/2021	3.750	108,170	0	(42)	0	0	0	117,000	10/01/2019
100069536		HATTIEVILLE	AR		09/01/2021	3.875	101,795	0	(29)	0	0	0	130,000	02/01/2020
100069715		BIRMINGHAM	AL		09/01/2021	3.625	75,755	0	(7)	0	0	0	82,000	12/01/2012
100069722		PHILADELPHIA	PA		09/01/2021	3.125	201,677	0	0	0	0	0	265,000	01/01/2021
100069728		GROVES	TX		09/01/2021	3.750	9,578	0	(1,520)	0	0	0	140,000	01/01/2021
100069913		DOTHAN	AL		09/01/2021	3.250	80,217	0	64	0	0	0	363,582	01/01/2013
100069962		KATY	TX		09/01/2021	3.875	186,563	0	71	0	0	0	283,815	09/01/2015
100068856		PINE CITY	NY		09/01/2021	4.625	42,826	0	(43)	0	0	0	240,000	09/01/2016
100068867		CORNING	NY		09/01/2021	4.500	52,938	0	(18)	0	0	0	354,694	04/01/2016
100069160		DREXEL HILL	PA		09/01/2021	3.875	113,271	0	0	0	0	0	193,309	03/01/2016
100069190		SULPHUR	LA		09/01/2021	3.875	181,522	0	(56)	0	0	0	169,000	06/01/2016
100069204		SAINT LOUIS	MO		09/01/2021	3.500	86,301	0	(15)	0	0	0	592,400	07/01/2016
100069441		ELYRIA	OH		09/01/2021	3.750	83,953	0	(4)	0	0	0	131,055	02/01/2019
100069452		LAND O LAKES	FL		09/01/2021	4.625	256,272	0	(100)	0	0	0	379,203	03/01/2019
100069861		BROOKLYN	NY		09/01/2021	3.500	506,361	0	967	0	0	0	303,757	05/01/2015
100069897		TRENTON	NJ		09/01/2021	3.875	115,764	0	212	0	0	0	155,313	08/01/2016
100070182		CLEMENTON	NJ		09/01/2021	3.875	124,513	0	87	0	0	0	140,000	01/01/2018
100070189		LINDENWOLD	NJ		09/01/2021	4.125	126,397	0	153	0	0	0	143,000	12/01/2016
100073491		NORTH LIMA	OH		11/01/2021	3.750	90,281	0	121	0	0	0	119,000	08/01/2016
100073494		ALBANY	OR		11/01/2021	3.375	160,328	0	105	0	0	0	192,000	10/01/2016
100073509		PHILADELPHIA	PA		11/01/2021	4.500	114,569	0	0	0	0	0	120,000	10/01/2017
100073513		MONROE	MI		11/01/2021	4.375	115,034	0	40	0	0	0	135,000	04/01/2018
100073526		OCEAN GATE	NJ		11/01/2021	3.875	132,982	0	138	0	0	0	160,000	01/01/2020
100073472		MONMOUTH JCT	NJ		11/01/2021	4.500	132,901	0	17	0	0	0	177,000	11/01/2012
1899999. Mortgages with overdue interest over 90 days-Residential mortgages-insured or guaranteed							21,677,565	0	(242)	0	0	0	33,949,685	XXX
100045798		ATLANTA	GA		11/25/2020	4.368	67,610	0	(92)	0	0	0	210,000	08/10/2003
100046500		MOBILE	AL		11/25/2020	11.304	122,235	0	1,084	0	0	0	117,800	06/18/2007
100044670		SADDLE BROOK	NJ		11/19/2020	5.000	175,170	0	(72)	0	0	0	360,000	02/01/2012
100044597		WESTLAKE VILLAGE AREA	CA		11/19/2020	4.375	604,360	0	(296)	0	0	0	1,250,000	11/01/2007
100044750		RANCHO CUCAMONGA	CA		11/19/2020	5.000	829,776	0	847	0	0	0	850,000	10/01/2005
100044775		HUNTSVILLE	AL		11/19/2020	6.500	182,664	0	(97)	0	0	0	175,000	03/01/2006
100045212		ONTARIO	CA		11/25/2020	4.000	232,555	0	(205)	0	0	0	446,500	05/01/2006
100044530		PICO RIVERA	CA		11/19/2020	3.250	281,715	0	111	0	0	0	532,000	11/15/2005
100044724		BROOKHAVEN	PA		11/19/2020	5.500	186,345	0	(51)	0	0	0	245,000	06/01/2010
100045136		SACRAMENTO	CA		11/25/2020	3.250	71,128	0	16	0	0	0	251,750	04/01/2004
100045166		WILLINGBORO	NJ		11/25/2020	4.000	116,527	0	1,263	0	0	0	142,500	08/01/2007
100045327		MOUNT MORRIS	MI		11/25/2020	4.250	21,224	0	48	0	0	0	34,295	07/01/2005
100045458		OLD HICKORY	TN		11/25/2020	8.940	359,839	0	(1,493)	0	0	0	270,750	11/30/2002
100045662		CLAYTON	DE		11/25/2020	6.000	206,317	0	(496)	0	0	0	250,800	04/01/2008
100045884		ATCO	NJ		11/25/2020	4.875	185,381	0	(255)	0	0	0	213,750	09/01/2007
100045607		CLOVER	VA		11/25/2020	8.930	23,903	0	955	0	0	0	128,250	05/14/2005
100045813		NOTASULGA	AL		11/25/2020	7.999	13,452	0	62	0	0	0	58,663	11/19/2001
100046320		DE WITT	IA		11/25/2020	8.805	231,735	0	851	0	0	0	248,900	11/01/2006
100046335		NINETY SIX	SC		11/25/2020	6.125	68,331	0	(59)	0	0	0	74,005	12/01/2005
100045564		MEMPHIS	TN		11/25/2020	3.250	18,054	0	76	0	0	0	33,393	08/01/2001
100045933		HOUSTON	TX		11/25/2020	8.130	105,911	0	(157)	0	0	0	178,600	09/01/2004
100046259		COATESVILLE	PA		11/25/2020	5.500	364,489	0	(323)	0	0	0	332,500	06/01/1997
100046419		LAKEWOOD	CO		11/25/2020	4.625	201,937	0	(499)	0	0	0	590,000	08/01/2007
100046347		MORRIS PLAINS	NJ		11/25/2020	5.875	82,493	0	445	0	0	0	177,650	12/01/2009
100046349		VALIER	IL		11/25/2020	5.664	44,842	0	(24)	0	0	0	58,663	05/01/2008
100046392		LEECHBURG	PA		11/25/2020	7.000	16,959	0	594	0	0	0	62,724	04/16/2005
100046561		BROWNSBURG	IN		11/25/2020	7.250	60,397	0	(123)	0	0	0	121,600	07/01/1998

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100047696		MIAMI	FL		11/20/2020	4.125	191,385	0	(340)	0	0	0	465,500	07/31/2020
100048140		MARLTON	NJ		11/20/2020	3.625	198,409	0	83	0	0	0	185,000	07/31/2020
100048298		WOODBRIDGE	VA		11/20/2020	6.250	205,333	0	(1,921)	0	0	0	350,550	07/31/2020
100047018		AKRON	OH		11/20/2020	4.000	41,803	0	153	0	0	0	27,075	07/30/2020
100047778		PALATINE	IL		11/20/2020	4.250	64,735	0	25	0	0	0	49,638	07/31/2020
100048664		CICERO	IN		11/20/2020	3.875	358,139	0	(690)	0	0	0	774,250	07/31/2020
100048836		SAINT LOUIS	MO		11/20/2020	4.000	44,311	0	34	0	0	0	49,638	07/31/2020
100049879		NORFOLK	VA		11/20/2020	4.625	304,214	0	(827)	0	0	0	380,000	07/31/2020
100048942		SPRINGFIELD	OH		11/20/2020	3.500	68,848	0	165	0	0	0	49,638	07/31/2020
100049659		FISHERS	IN		11/20/2020	4.625	269,462	0	(269)	0	0	0	627,000	07/31/2020
100049409		ATLANTA	GA		11/20/2020	4.625	141,870	0	(525)	0	0	0	180,500	07/31/2020
100050684		GREATER LONDON	GBR		03/02/2021	11.240	167,925	0	0	0	0	8,547	488,232	10/14/2019
100085142		DUDLEY	GBR		07/29/2022	5.490	116,294	0	0	0	0	5,919	209,953	06/30/2022
3310031542		CARBONDALE	PA		02/18/2022	6.550	87,516	0	0	0	0	0	863,000	12/17/2021
3310041586		NORTH BABYLON	NY		09/21/2022	8.330	155,034	0	0	0	0	0	625,000	08/21/2022
3310032178		DELRAY BEACH	FL		02/11/2022	6.550	73,696	0	0	0	0	0	302,000	01/25/2022
3310038095		ATLANTIC CITY	NJ		09/21/2022	8.330	116,252	0	0	0	0	0	715,000	05/26/2022
3310033858		MONTVILLE	NJ		03/17/2022	5.700	201,954	0	0	0	0	0	853,000	02/17/2022
3310033884		BROOKLYN	NY		04/08/2022	7.550	198,000	0	0	0	0	0	1,240,000	03/18/2022
3310034448		DETROIT	MI		09/08/2022	8.519	15,765	0	0	0	0	0	135,000	05/26/2022
3300003347		SPRING VALLEY	NY		12/29/2021	6.700	368,220	0	0	0	0	0	1,210,000	08/30/2021
3310033268		SALINA	KS		03/09/2022	6.450	24,948	0	0	0	0	0	90,000	02/08/2022
3310038475		PATCHOGUE	NY		06/29/2022	6.950	117,612	0	0	0	0	0	495,000	06/15/2022
3310038494		DETROIT	MI		08/16/2022	7.050	45,045	0	0	0	0	0	210,000	06/17/2022
3310042771		READING	PA		10/12/2022	8.337	80,230	0	0	0	0	0	300,000	09/09/2022
3310033792		WOODMERE	NY		03/17/2022	5.875	198,000	0	0	0	0	0	740,000	03/01/2022
3310033812		BROOKFIELD	IL		04/01/2022	8.040	87,536	0	0	0	0	0	350,000	03/05/2022
3310033814		LANDING	NJ		03/22/2022	6.690	114,015	0	0	0	0	0	385,000	02/24/2022
3310033840		SOUTH RICHMOND HILL	NY		04/29/2022	6.250	257,162	0	0	0	0	0	950,000	03/03/2022
3310037983		BROOKLYN	NY		06/29/2022	6.008	217,008	0	0	0	0	0	910,000	04/27/2022
3310041744		CLIFTON	NJ		10/12/2022	7.800	116,325	0	0	0	0	0	660,000	09/06/2022
3310041779		JACKSONVILLE	FL		09/21/2022	8.330	34,968	0	0	0	0	0	218,000	08/18/2022
3310036287		HEMPSTEAD	NY		07/07/2022	6.620	117,484	0	0	0	0	0	505,000	05/14/2022
3310039996		DETROIT	MI		09/21/2022	8.330	22,631	0	0	0	0	0	157,000	07/06/2022
3310040229		LINDENHURST	NY		08/08/2022	7.550	168,300	0	0	0	0	0	670,000	05/21/2022
3310040264		STATEN ISLAND	NY		09/08/2022	8.330	153,599	0	0	0	0	0	650,000	06/24/2022
3310026805		PATERSON	NJ		10/22/2021	5.945	107,295	0	0	0	0	0	477,000	09/08/2021
3310039592		PATERSON	NJ		08/08/2022	7.990	145,479	0	0	0	0	0	550,000	06/11/2022
3310041925		CARBONDALE	PA		10/19/2022	8.659	31,878	0	0	0	0	0	170,000	09/08/2022
3310041970		GREAT NECK	NY		10/19/2022	8.400	913,770	0	0	0	0	0	4,167,000	07/20/2022
3300002890		ALBANY	NY		06/21/2021	6.726	113,567	0	0	0	0	0	580,000	04/22/2021
3310038330		NEW LONDON	CT		08/08/2022	6.820	73,721	0	0	0	0	0	300,000	06/09/2022
3310042283		LINDEN	NJ		09/28/2022	7.550	179,190	0	0	0	0	0	665,000	08/31/2022
3310025993		WALDEN	NY		11/12/2021	5.700	77,725	0	0	0	0	0	295,000	08/18/2021
3310034977		LYNCHBURG	VA		05/19/2022	6.790	23,364	0	0	0	0	0	182,000	03/18/2022
3310034995		JAMAICA	NY		07/07/2022	6.029	240,669	0	0	0	0	0	1,125,000	04/27/2022
3310034999		SHAWNEE	OK		07/14/2022	7.040	26,294	0	0	0	0	0	160,000	04/15/2022
3310039220		HICKSVILLE	NY		08/26/2022	8.330	174,636	0	0	0	0	0	650,000	07/29/2022
3310024464		PHILADELPHIA	PA		10/14/2021	6.658	26,467	0	0	0	0	0	140,000	07/29/2021
3310038952		MILPITAS	CA		08/01/2022	7.450	193,773	0	0	0	0	0	730,000	06/21/2022
3310038954		BLOOMFIELD	CT		08/08/2022	7.040	60,616	0	0	0	0	0	250,000	06/08/2022
3310025905		HEMPSTEAD	NY		09/28/2021	6.667	116,665	0	0	0	0	0	519,000	08/24/2021

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3310036716		BRIDGEPORT	CT		06/29/2022	6.400	97,020	0	0	0	0	0	400,000	05/14/2022
3310036729		MEMPHIS	TN		06/07/2022	6.550	71,025	0	0	0	0	0	435,000	05/04/2022
3310040289		PHILADELPHIA	PA		09/08/2022	8.330	38,741	0	0	0	0	0	156,500	07/15/2022
3310029351		BRONX	NY		04/01/2022	5.350	235,224	0	0	0	0	0	1,200,000	12/03/2021
3310040660		WESTBURY	NY		08/16/2022	7.550	200,109	0	0	0	0	0	1,265,000	06/20/2022
3310029218		LACKAWANNA	NY		12/28/2021	6.445	85,932	0	0	0	0	0	310,000	11/12/2021
3310037004		PHILADELPHIA	PA		06/07/2022	6.008	48,366	0	0	0	0	0	206,000	05/03/2022
3310029989		SOUTH RIVER	NJ		01/31/2022	7.550	89,813	0	0	0	0	0	402,000	12/02/2021
3310030005		KEANSBURG	NJ		05/19/2022	7.550	58,004	0	0	0	0	0	350,000	11/11/2021
3310037376		ARDSLEY	NY		07/07/2022	6.920	175,824	0	0	0	0	0	700,000	05/27/2022
3310040972		EAST ORANGE	NJ		08/26/2022	7.500	84,110	0	0	0	0	0	403,000	08/18/2022
3310036169		CHICAGO	IL		06/07/2022	6.800	98,911	0	0	0	0	0	350,000	04/23/2022
3310039875		FOREST PARK	IL		08/08/2022	8.519	35,343	0	0	0	0	0	520,000	06/06/2022
3310039876		TYLER	TX		08/08/2022	8.330	71,339	0	0	0	0	0	297,000	07/12/2022
3310028273		BIRMINGHAM	AL		04/01/2022	7.050	38,964	0	0	0	0	0	150,000	10/20/2021
3310038568		WOODBURY	NY		08/08/2022	7.940	536,580	0	0	0	0	0	1,850,000	06/23/2022
3310038584		SARANAC LAKE	NY		09/08/2022	8.330	52,668	0	0	0	0	0	280,000	04/29/2022
3310038789		NEWARK	NJ		08/08/2022	7.270	89,991	0	0	0	0	0	370,000	06/17/2022
3310035563		WATERBURY	CT		06/15/2022	6.430	89,100	0	0	0	0	0	300,000	04/05/2022
3310026595		PHILADELPHIA	PA		10/22/2021	6.800	46,035	0	0	0	0	0	255,000	09/14/2021
3310034295		MEMPHIS	TN		06/15/2022	6.390	25,304	0	0	0	0	0	117,000	03/30/2022
3310033709		SALINA	KS		03/17/2022	6.760	31,046	0	0	0	0	0	112,000	02/11/2022
3310031049		NEWARK	NJ		03/17/2022	6.050	105,138	0	0	0	0	0	570,000	12/18/2021
3310037597		SPRINGFIELD	IL		08/26/2022	6.450	23,760	0	0	0	0	0	112,000	05/23/2022
3310037895		CHICAGO	IL		10/12/2022	7.770	159,509	0	0	0	0	0	695,000	06/13/2022
3310036955		DETROIT	MI		06/15/2022	6.630	49,245	0	0	0	0	0	220,000	05/04/2022
3310025825		JERSEY CITY	NJ		10/22/2021	5.700	598,396	0	0	0	0	0	2,985,000	08/18/2021
3310025856		JERSEY CITY	NJ		10/22/2021	6.300	187,346	0	0	0	0	0	2,226,000	08/22/2021
3310039166		BALTIMORE	MD		08/01/2022	7.800	59,598	0	0	0	0	0	216,500	07/08/2022
3310026505		TWENTYNINE PALMS	CA		12/16/2021	6.485	57,420	0	0	0	0	0	403,000	09/25/2021
3310026523		PLAINFIELD	NJ		12/16/2021	6.980	214,236	0	0	0	0	0	725,000	09/29/2021
3310034251		BOCA RATON	FL		04/08/2022	5.784	623,700	0	0	0	0	0	2,730,000	03/12/2022
3310038926		PATCHOGUE	NY		08/08/2022	7.040	156,253	0	0	0	0	0	613,000	06/20/2022
3310034800		BALTIMORE	MD		04/20/2022	6.650	23,166	0	0	0	0	0	240,000	02/24/2022
3310034820		ATLANTIC CITY	NJ		05/19/2022	6.690	49,302	0	0	0	0	0	167,000	03/22/2022
3310037669		BAYPORT	NY		07/25/2022	7.050	99,000	0	0	0	0	0	595,000	06/09/2022
3310032341		ATLANTIC CITY	NJ		03/09/2022	6.800	63,360	0	0	0	0	0	385,000	01/18/2022
3310038129		ALEXANDER	NC		08/16/2022	6.015	52,222	0	0	0	0	0	313,000	06/21/2022
3310042009		TAUNTON	MA		10/12/2022	8.589	179,685	0	0	0	0	0	802,000	08/18/2022
3310037325		CHICAGO	IL		08/08/2022	6.043	150,480	0	0	0	0	0	600,000	06/01/2022
3310040924		LYNDHURST	NJ		09/08/2022	8.330	185,605	0	0	0	0	0	770,000	08/02/2022
3310037592		PEMBERTON	NJ		07/14/2022	6.450	26,928	0	0	0	0	0	105,000	05/26/2022
3310037593		PEMBERTON	NJ		07/14/2022	6.450	24,552	0	0	0	0	0	105,000	05/26/2022
3310035097		EAST ORANGE	NJ		06/14/2022	6.043	5,166,176	0	0	0	0	0	21,425,000	04/21/2022
3310039262		ATLANTA	GA		08/08/2022	8.400	71,280	0	0	0	0	0	1,525,000	05/19/2022
3310026745		CHICAGO	IL		11/18/2021	6.800	474	0	0	0	0	0	305,000	08/20/2021
3310039537		MILLER PLACE	NY		08/01/2022	7.550	190,476	0	0	0	0	0	730,000	06/28/2022
3310027920		EAST HAMPTON	NY		01/05/2022	5.350	533,993	0	0	0	0	0	2,800,000	11/08/2021
3310027982		RAHWAY	NJ		12/28/2021	7.841	142,560	0	0	0	0	0	500,000	10/01/2021
3310027990		BELLEVUE	WA		03/09/2022	8.040	588,375	0	0	0	0	0	2,720,000	10/24/2021
3310040066		CHICAGO	IL		09/08/2022	8.330	51,524	0	0	0	0	0	280,000	07/14/2022
3310040104		NEW ORLEANS	LA		11/10/2022	8.400	1,848,872	0	0	0	0	0	7,150,000	07/26/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310039426		CLEVELAND	OH		09/21/2022	7.500	74,106	0	0	0	0	0	319,000	06/30/2022
3310039428		JAMAICA	NY		08/16/2022	7.500	338,221	0	0	0	0	0	1,225,000	07/13/2022
3310032397		COPIAGUE	NY		02/25/2022	5.350	147,015	0	0	0	0	0	495,000	01/26/2022
3310042468		NORTHVALE	NJ		10/12/2022	8.330	144,738	0	0	0	0	0	689,000	08/29/2022
3310038386		DETROIT	MI		07/25/2022	6.820	11,880	0	0	0	0	0	102,000	06/03/2022
3310038395		NEWARK	NJ		08/08/2022	7.770	9,108	0	0	0	0	0	695,000	06/08/2022
3310042416		IRVINGTON	NJ		10/12/2022	8.519	87,084	0	0	0	0	0	350,000	09/02/2022
3310033582		MIAMI	FL		04/08/2022	5.700	92,565	0	0	0	0	0	410,000	03/12/2022
3310038631		COLUMBUS	OH		09/08/2022	8.225	173,250	0	0	0	0	0	625,000	06/14/2022
3310041594		WESTBURY	NY		10/12/2022	7.550	178,200	0	0	0	0	0	1,225,000	08/24/2022
3310027496		INDIANAPOLIS	IN		11/18/2021	5.700	33,141	0	0	0	0	0	225,000	09/27/2021
3310027550		JERSEY CITY	NJ		11/12/2021	5.525	302,940	0	0	0	0	0	1,020,000	10/04/2021
3310039813		MIAMI	FL		08/26/2022	7.500	213,166	0	0	0	0	0	845,000	07/28/2022
3310037272		MASTIC	NY		06/15/2022	6.450	138,600	0	0	0	0	0	520,000	05/17/2022
3310040824		HARTFORD	CT		09/21/2022	8.169	42,510	0	0	0	0	0	178,900	08/10/2022
3310030489		YUCCA VALLEY	CA		01/31/2022	5.350	142,132	0	0	0	0	0	740,000	12/21/2021
3310030568		PHILADELPHIA	PA		01/31/2022	7.010	71,280	0	0	0	0	0	443,000	12/24/2021
3310037546		MEDFORD	NY		07/14/2022	6.760	106,009	0	0	0	0	0	430,000	04/24/2022
3310029546		ST. LOUIS	MO		03/22/2022	5.700	8,927	0	0	0	0	0	93,000	11/05/2021
3310040797		PARKVILLE	MD		10/12/2022	7.550	130,423	0	0	0	0	0	550,000	07/25/2022
3310040799		PARKVILLE	MD		10/12/2022	7.550	131,954	0	0	0	0	0	550,000	07/25/2022
3310027047		BROOKLYN	NY		10/22/2021	5.840	338,580	0	0	0	0	0	1,995,000	10/06/2021
3310027804		PLAINFIELD	NJ		11/29/2021	7.050	199,901	0	0	0	0	0	700,000	10/25/2021
3310033632		CHICAGO	IL		04/08/2022	6.690	70,686	0	0	0	0	0	340,000	02/19/2022
3310038658		SAINT HELENA ISLAND	SC		08/08/2022	8.484	24,354	0	0	0	0	0	200,000	04/08/2022
3310022752		PATERSON	NJ		11/18/2021	7.040	100,643	0	0	0	0	0	435,000	09/13/2021
3310021739		BIG SPRING	TX		09/22/2021	7.250	2,482,841	0	0	0	0	0	10,500,000	07/29/2021
3310038864		MERRICK	NY		08/01/2022	7.500	311,703	0	0	0	0	0	1,309,000	06/22/2022
3310038873		SALEM	MA		08/08/2022	7.000	267,300	0	0	0	0	0	1,010,000	07/02/2022
3310032850		WEST HAVEN	CT		04/08/2022	7.050	29,502	0	0	0	0	0	215,000	02/08/2022
3310038332		BRENTWOOD	NY		09/21/2022	6.750	138,600	0	0	0	0	0	550,500	05/19/2022
3310042347		PALM SPRINGS	CA		10/12/2022	7.500	233,524	0	0	0	0	0	846,000	09/09/2022
3310042368		CHELSEA	MA		10/19/2022	7.500	267,300	0	0	0	0	0	1,160,000	09/01/2022
3310040177		TROY	NY		09/21/2022	8.330	11,286	0	0	0	0	0	136,000	07/19/2022
3310029034		WARREN	NJ		12/28/2021	5.643	182,833	0	0	0	0	0	905,000	10/29/2021
3310037795		NEWARK	NJ		07/07/2022	7.030	93,852	0	0	0	0	0	375,000	06/09/2022
3310038060		CHICAGO	IL		07/14/2022	7.030	60,786	0	0	0	0	0	365,000	06/02/2022
3310037509		VERNON	CT		07/25/2022	5.854	61,158	0	0	0	0	0	335,000	05/25/2022
3310037510		DETROIT	MI		08/16/2022	7.500	20,841	0	0	0	0	0	255,000	06/09/2022
3310041143		MALVERNE	NY		10/12/2022	8.337	202,910	0	0	0	0	0	892,000	08/06/2022
3310031312		NEW YORK	NY		04/08/2022	7.290	504,900	0	0	0	0	0	2,600,000	01/24/2022
3310036808		IRVINGTON	NJ		08/08/2022	7.050	176,636	0	0	0	0	0	600,000	05/12/2022
3310040410		LIVINGSTON	NJ		09/21/2022	8.330	172,854	0	0	0	0	0	1,410,000	07/19/2022
3310040426		BAY SHORE	NY		08/16/2022	8.330	196,020	0	0	0	0	0	1,200,000	07/18/2022
3310040376		PILESGROVE TOWNSHIP	NJ		08/26/2022	7.550	95,709	0	0	0	0	0	360,000	07/28/2022
3310040382		PITTSBURGH	PA		09/08/2022	8.484	28,223	0	0	0	0	0	150,000	08/03/2022
3310038876		LYNN	MA		08/16/2022	7.000	249,480	0	0	0	0	0	930,000	07/02/2022
3310034696		DAYTON	OH		09/08/2022	6.320	34,111	0	0	0	0	0	200,000	03/07/2022
3310039112		SYRACUSE	NY		10/12/2022	8.519	189,113	0	0	0	0	0	855,000	07/23/2022
3310034023		MIRAMAR BEACH	FL		04/29/2022	7.050	301,653	0	0	0	0	0	1,350,000	03/14/2022
3310040547		BALTIMORE	MD		08/16/2022	8.330	60,984	0	0	0	0	0	220,000	07/15/2022
3310029810		NORTHPORT	NY		01/11/2022	5.812	178,527	0	0	0	0	0	690,000	11/29/2021

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310041908		CHICAGO	IL		09/21/2022	8.589	87,773	0	0	0	0	0	360,000	09/07/2022
3310032742		HEMPSTEAD	NY		03/09/2022	6.060	115,830	0	0	0	0	0	530,000	01/27/2022
3310032756		NEPTUNE	NJ		07/14/2022	6.300	72,765	0	0	0	0	0	391,000	02/16/2022
3310032781		GLEN MILLS	PA		05/19/2022	7.050	280,091	0	0	0	0	0	2,350,000	02/28/2022
3310038275		TEANECK	NJ		10/12/2022	8.337	236,491	0	0	0	0	0	885,000	07/12/2022
3310042234		PLAINFIELD	NJ		10/12/2022	7.950	113,573	0	0	0	0	0	411,000	08/24/2022
3310031983		ELIZABETH	NJ		03/22/2022	6.490	172,735	0	0	0	0	0	725,000	01/11/2022
3310037178		BOSTON	MA		06/29/2022	8.743	188,219	0	0	0	0	0	735,000	04/25/2022
3310030325		UPPER DARBY	PA		01/31/2022	5.735	124,362	0	0	0	0	0	1,305,000	12/07/2021
3310030357		NORTH CHARLESTON	SC		02/18/2022	5.175	1,515,595	0	0	0	0	0	11,000,000	01/24/2022
3310030380		HEBER CITY	UT		02/11/2022	5.525	601,920	0	0	0	0	0	2,100,000	12/19/2021
3310037482		CHICAGO	IL		06/23/2022	6.820	14,731	0	0	0	0	0	315,000	05/24/2022
3310041111		STROUDSBURG	PA		10/12/2022	8.750	42,264	0	0	0	0	0	400,000	08/22/2022
3310041121		HATTIESBURG	MS		09/28/2022	8.050	62,903	0	0	0	0	0	253,000	08/23/2022
3310041141		ST. PETERSBURG	FL		09/28/2022	7.550	122,018	0	0	0	0	0	475,000	08/19/2022
3310026369		ROOSEVELT	NY		11/12/2021	5.980	43,758	0	0	0	0	0	587,000	08/25/2021
3310039361		LYNCHBURG	VA		08/08/2022	8.000	28,175	0	0	0	0	0	159,000	05/25/2022
3310026917		DECATUR	GA		10/14/2021	6.788	2,295	0	0	0	0	0	455,000	09/15/2021
3310035800		CHICAGO	IL		06/15/2022	6.650	8,403	0	0	0	0	0	210,000	04/09/2022
3310025489		COLUMBUS	OH		09/28/2021	7.163	93,139	0	0	0	0	0	336,000	08/21/2021
3310041267		IRVINGTON	NJ		09/21/2022	7.550	125,348	0	0	0	0	0	505,000	08/01/2022
3310041274		PHILADELPHIA	PA		11/10/2022	8.400	55,863	0	0	0	0	0	234,000	10/18/2022
3310038245		AMITYVILLE	NY		09/08/2022	6.870	120,285	0	0	0	0	0	545,000	06/18/2022
3310042193		NEW BEDFORD	MA		10/12/2022	8.589	181,665	0	0	0	0	0	871,000	08/18/2022
3310037727		SMITHTOWN	NY		07/07/2022	6.300	238,856	0	0	0	0	0	809,000	05/24/2022
3310041471		LOGANSPORT	IN		09/28/2022	7.500	39,254	0	0	0	0	0	145,000	09/06/2022
3310030277		LITTLE FALLS	NJ		01/11/2022	6.690	124,285	0	0	0	0	0	475,000	12/12/2021
3310041054		HOLLYWOOD	FL		09/21/2022	8.330	97,060	0	0	0	0	0	465,000	08/15/2022
3310039655		TRABUCO CANYON	CA		08/08/2022	7.500	318,958	0	0	0	0	0	1,223,000	07/07/2022
3310036211		CHICAGO	IL		06/15/2022	7.030	68,033	0	0	0	0	0	270,000	05/18/2022
3310039904		LAND O' LAKES	FL		08/08/2022	8.330	191,545	0	0	0	0	0	691,000	07/12/2022
3310039294		NEWPORT NEWS	VA		08/01/2022	8.040	96,525	0	0	0	0	0	530,000	04/25/2022
3310038139		NEWARK	NJ		08/26/2022	6.660	3,947	0	0	0	0	0	645,000	06/25/2022
3310046811		IRVINGTON	NJ		02/27/2023	8.575	716,562	0	0	0	0	0	2,900,000	12/14/2022
3310048994		ATLANTA	GA		04/27/2023	8.960	47,718	0	0	0	0	0	350,000	02/06/2023
3310049897		PERTH	NY		04/19/2023	8.680	51,596	0	0	0	0	0	250,000	02/07/2023
3310047959		CHICAGO	IL		04/19/2023	9.275	69,854	0	0	0	0	0	400,000	01/10/2023
3310050282		LEHIGH ACRES	FL		06/08/2023	8.673	88,045	0	0	0	0	0	470,000	03/08/2023
3300004408		SOMERS POINT	NJ		06/09/2023	9.555	216,572	0	0	0	0	0	675,000	04/19/2023
3310051369		HUNTINGTON STATION	NY		06/29/2023	8.610	178,200	0	0	0	0	0	650,000	03/20/2023
3310053386		LEHIGH ACRES	FL		06/29/2023	8.673	101,721	0	0	0	0	0	485,000	05/24/2023
3310053387		LEHIGH ACRES	FL		06/29/2023	8.673	68,000	0	0	0	0	0	485,000	05/24/2023
3310053388		LEHIGH ACRES	FL		06/29/2023	8.673	83,546	0	0	0	0	0	480,000	05/16/2023
3310055358		MERRILLVILLE	IN		07/27/2023	8.596	45,302	0	0	0	0	0	200,000	06/03/2023
3310057117		EDEN	NC		08/31/2023	7.940	48,134	0	0	0	0	0	200,000	07/18/2023
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other							43,674,539	0	(2,002)	0	0	14,466	182,639,464	XXX
3310031498		CENTRAL ISLIP	NY		09/21/2022	8.330	51,325	0	0	0	0	0	477,000	08/05/2022
3310038727		BURLINGTON	NJ		08/08/2022	7.500	51,290	0	0	0	0	0	215,000	06/15/2022
3310039499		BRENTWOOD	NY		08/08/2022	7.550	127,342	0	0	0	0	0	561,000	07/08/2022
3310027450		WEST ORANGE	NJ		12/16/2021	6.326	120,766	0	0	0	0	0	476,000	10/04/2021
3310023327		LITTLE EGG HARBOR TO	NJ		12/16/2021	6.732	23,899	0	0	0	0	0	360,000	06/17/2021
3310027460		HEMPSTEAD	NY		02/11/2022	5.840	96,228	0	0	0	0	0	451,500	10/07/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310032049		PHILADELPHIA	PA		02/25/2022	6.390	225,583	0	0	0	0	0	875,000	01/17/2022
3310036911		BROOKLYN	NY		07/07/2022	6.008	221,859	0	0	0	0	0	830,000	05/11/2022
3310053764		BOSTON	MA		07/27/2023	8.596	436,590	0	0	0	0	0	2,250,000	05/01/2023
3310054522		BOSTON	MA		07/27/2023	8.666	231,660	0	0	0	0	0	1,050,000	05/03/2023
3310054524		BOSTON	MA		07/27/2023	8.666	231,660	0	0	0	0	0	1,050,000	05/03/2023
3310054889		BOSTON	MA		07/27/2023	8.666	436,590	0	0	0	0	0	1,850,000	05/24/2023
2299999. Mortgages with overdue interest over 90 days - Mezzanine Loans							2,254,792	0	0	0	0	0	10,445,500	XXX
2499999. Total - Mortgages with overdue interest over 90 days							67,606,896	0	(2,244)	0	0	14,466	227,034,649	XXX
100063929		WILLOW STREET	PA		07/01/2021	3.625	220,492	0	0	0	0	0	230,000	07/01/2020
100066432		MIRAMAR	FL		08/02/2021	3.750	216,817	0	(12)	0	0	0	322,425	03/01/2016
100069062		MOUNT HOLLY	NJ		09/01/2021	3.750	78,936	0	(4)	0	0	0	103,002	12/01/2017
100061572		FAIRBURN	GA		07/01/2021	4.125	119,847	0	(69)	0	0	0	220,000	05/01/2009
100063016		MINOT	ND		07/01/2021	3.875	167,670	0	0	0	0	0	202,418	09/01/2016
100063247		PHILADELPHIA	PA		07/01/2021	4.750	98,595	0	0	0	0	0	169,119	05/01/2017
100063632		WILLARD	OH		07/01/2021	4.250	77,275	0	17	0	0	0	99,202	09/01/2019
100063686		BRIGHTON	MI		07/01/2021	4.000	208,472	0	(29)	0	0	0	205,000	12/01/2019
100063701		TAYLOR	TX		07/01/2021	4.375	190,552	0	0	0	0	0	195,000	12/01/2019
100063967		NEW CASTLE	DE		07/01/2021	3.625	238,604	0	0	0	0	0	251,000	09/01/2020
100064120		NORTH LAS VEGAS	NV		07/01/2021	4.250	153,410	0	0	0	0	0	376,506	12/01/2011
100064132		PHILADELPHIA	PA		07/01/2021	4.125	130,763	0	38	0	0	0	156,990	11/01/2008
100064454		VANCOUVER	WA		07/01/2021	3.750	108,080	0	107	0	0	0	286,653	06/01/2016
100063480		BROKEN ARROW	OK		07/01/2021	4.125	171,504	0	0	0	0	0	190,428	05/01/2018
100063728		PHILADELPHIA	PA		07/01/2021	3.625	196,564	0	0	0	0	0	205,000	01/01/2020
100063765		BATH	NY		07/01/2021	3.750	107,447	0	0	0	0	0	130,000	02/01/2020
100063774		PRATT	KS		07/01/2021	3.750	85,464	0	(5)	0	0	0	78,000	04/01/2020
100064023		YOUNGSTOWN	OH		07/01/2021	3.750	156,651	0	(9)	0	0	0	167,000	12/01/2020
100064036		PITMAN	NJ		07/01/2021	4.000	74,390	0	0	0	0	0	145,912	11/01/2008
100064596		NORTH BRUNSWICK	NJ		07/01/2021	4.125	279,645	0	21	0	0	0	345,219	05/01/2019
100066367		WHIPPLE	OH		08/02/2021	4.250	99,482	0	0	0	0	0	140,616	01/01/2015
100066659		COMO	NC		08/02/2021	4.500	111,683	0	0	0	0	0	136,440	04/01/2018
100066508		CHEEKTOWAGA	NY		08/02/2021	3.875	99,426	0	0	0	0	0	187,043	11/01/2016
100066542		STUART	FL		08/02/2021	4.000	178,525	0	(45)	0	0	0	256,343	04/01/2017
100066558		GLEN BURNIE	MD		08/02/2021	4.250	207,549	0	0	0	0	0	298,897	04/01/2017
100066956		PORTER	TX		08/02/2021	4.250	80,976	0	14	0	0	0	258,299	08/01/2010
100068801		INDIANAPOLIS	IN		09/01/2021	3.750	94,487	0	(45)	0	0	0	203,721	02/01/2014
100069109		PETERSBORO	UT		09/01/2021	3.125	268,287	0	0	0	0	0	250,232	12/01/2013
100069144		WOOLWICH	ME		09/01/2021	4.125	293,891	0	71	0	0	0	350,763	07/01/2015
100069382		COCOA	FL		09/01/2021	4.125	210,170	0	(56)	0	0	0	347,054	03/01/2017
100069232		GRANITE CITY	IL		09/01/2021	3.250	103,697	0	(23)	0	0	0	142,681	10/01/2015
100069260		WEBSTER	FL		09/01/2021	4.000	74,468	0	0	0	0	0	274,561	01/01/2017
100069272		EDGEWATER	FL		09/01/2021	3.000	121,863	0	0	0	0	0	232,000	01/01/2017
100068903		SHAFTER	CA		09/01/2021	3.875	54,479	0	(29)	0	0	0	175,000	07/01/2015
100069396		WARTRACE	TN		09/01/2021	3.750	230,956	0	(22)	0	0	0	301,057	09/01/2012
100069411		LOCKPORT	NY		09/01/2021	4.000	85,883	0	0	0	0	0	170,325	12/01/2012
100073434		OAKDALE	CT		11/01/2021	4.625	140,410	0	0	0	0	0	195,000	12/01/2008
2699999. Mortgages in the process of foreclosure-Residential mortgages-insured or guaranteed							5,537,410	0	(80)	0	0	0	7,998,906	XXX
100044429		DES MOINES	IA		11/19/2020	4.500	85,647	0	(47)	0	0	0	250,000	10/01/2004
100044446		FREMONT	WI		11/19/2020	3.290	221,336	0	479	0	0	0	388,000	12/01/2008
100044615		TUTTLE	OK		11/19/2020	5.000	160,128	0	0	0	0	0	355,500	04/01/2010
100044748		CROTON ON HUDSON	NY		11/19/2020	5.500	573,366	0	0	0	0	0	825,000	11/01/2008
100044761		INVERNESS	FL		11/19/2020	5.000	66,775	0	(2)	0	0	0	230,000	03/01/2007
100044790		VENICE	FL		11/19/2020	5.000	166,381	0	0	0	0	0	325,000	03/15/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100044549		BUFFALO	NY		11/19/2020	7.500	63,405	0	(45)	0	0	0	225,000	07/23/2019
100044569		POMPANO BEACH	FL		11/19/2020	6.120	77,562	0	0	0	0	0	250,000	01/21/2020
100045141		CAMDEN	SC		11/25/2020	0.000	54,148	0	111	0	0	0	85,000	08/31/2020
100045849		PONTIAC	MI		11/25/2020	6.990	87,710	0	(565)	0	0	0	145,000	08/31/2020
100045714		WYOMING	MI		11/25/2020	8.330	166,923	0	0	0	0	0	276,000	12/04/2004
100046115		SHERMAN	TX		11/25/2020	9.319	28,115	0	(651)	0	0	0	167,000	09/08/2004
100046265		FT WORTH	TX		11/25/2020	7.999	64,650	0	(613)	0	0	0	261,000	08/31/2020
100046273		EAST PETERSBURG	PA		11/25/2020	7.000	176,913	0	(33)	0	0	0	280,000	10/21/2006
100046620		WALTERBORO	SC		11/25/2020	4.910	15,285	0	(156)	0	0	0	143,000	12/01/2005
100046047		EAST STROUDSBURG	PA		11/25/2020	6.625	38,367	0	(203)	0	0	0	180,000	05/01/2001
100046065		RICHMOND	IN		11/25/2020	4.625	86,444	0	82	0	0	0	160,000	05/01/2007
100046587		DEPTFORD TOWNSHIP	NJ		11/25/2020	4.500	153,159	0	0	0	0	0	260,000	06/01/2009
100046606		UTICA	NY		11/25/2020	6.000	1,024	0	0	0	0	0	134,000	08/31/2020
100046751		BUFFALO	NY		11/20/2020	4.125	46,383	0	0	0	0	0	102,500	07/31/2020
100048253		MARCUS HOOK	PA		11/20/2020	3.875	169,443	0	(200)	0	0	0	340,000	07/31/2020
100047552		HAMILTON	OH		11/20/2020	7.500	29,436	0	(31)	0	0	0	81,000	07/31/2020
100048897		SAINT CLOUD	FL		11/20/2020	4.625	168,399	0	(159)	0	0	0	363,000	07/31/2020
100048850		MARMORA	NJ		11/20/2020	4.500	178,678	0	0	0	0	0	540,000	07/31/2020
100049380		SPRINGFIELD GARDENS	NY		11/20/2020	4.500	457,302	0	0	0	0	0	920,000	07/31/2020
100050113		CHICAGO	IL		11/20/2020	2.000	175,380	0	0	0	0	0	360,000	07/31/2020
100076519		CHICAGO	IL		12/30/2021	5.450	215,281	0	0	0	0	0	282,000	11/12/2021
100076512		PHILADELPHIA	PA		12/30/2021	4.300	472,906	0	0	0	0	0	625,000	11/10/2021
3310037838		CHICAGO	IL		07/25/2022	8.400	116,409	0	0	0	0	0	428,000	05/20/2022
3310024553		BALDWIN	NY		10/22/2021	6.300	175,824	0	0	0	0	0	630,000	06/18/2021
3310024682		MONTCLAIR	NJ		10/22/2021	6.800	201,477	0	0	0	0	0	880,000	07/24/2021
3310024781		JACKSONVILLE	FL		01/11/2022	6.550	34,166	0	0	0	0	0	147,000	12/15/2021
3310038973		LINDEN	NJ		08/01/2022	7.000	124,067	0	0	0	0	0	465,000	06/13/2022
3310042719		DETROIT	MI		10/12/2022	8.519	35,426	0	0	0	0	0	210,000	09/14/2022
3310038732		SCRANTON	PA		08/08/2022	7.500	40,664	0	0	0	0	0	340,000	03/31/2022
3310032520		WATERBURY	CT		08/16/2022	8.589	66,718	0	0	0	0	0	250,000	02/10/2022
3310037704		DOLTON	IL		06/23/2022	6.015	68,726	0	0	0	0	0	250,000	05/20/2022
3310041778		COVINGTON	GA		09/21/2022	8.575	37,251	0	0	0	0	0	200,000	08/23/2022
3310028467		FRANKFORT	KY		01/11/2022	6.800	24,945	0	0	0	0	0	125,000	10/25/2021
3310028391		CHICAGO	IL		04/20/2022	7.040	240,570	0	0	0	0	0	1,120,000	11/12/2021
3310036648		HAZEL CREST	IL		07/14/2022	6.150	56,024	0	0	0	0	0	300,000	06/11/2022
3310041944		MIDDLETOWN	NJ		10/12/2022	7.800	148,629	0	0	0	0	0	576,000	09/15/2022
3310034953		DAYTON	OH		04/14/2022	6.690	30,833	0	0	0	0	0	200,000	03/23/2022
3310035017		OYSTER BAY	NY		05/19/2022	6.320	156,420	0	0	0	0	0	800,000	03/29/2022
3310024451		DREXEL HILL	PA		09/28/2021	7.158	132,316	0	0	0	0	0	465,000	07/30/2021
3310025911		PHILADELPHIA	PA		10/22/2021	6.200	40,590	0	0	0	0	0	187,000	08/23/2021
3310042103		PITTSBURGH	PA		11/01/2022	9.359	49,104	0	0	0	0	0	320,000	08/24/2022
3310036702		INDIANAPOLIS	IN		06/07/2022	7.200	84,529	0	0	0	0	0	295,000	04/25/2022
3310036703		INDIANAPOLIS	IN		06/07/2022	7.200	87,493	0	0	0	0	0	295,000	04/25/2022
3310040317		KAILUA-KONA	HI		09/28/2022	7.550	177,705	0	0	0	0	0	710,000	08/04/2022
3310037023		BRIGANTINE	NJ		08/26/2022	6.760	111,496	0	0	0	0	0	650,000	04/04/2022
3310040690		MIAMI	FL		09/08/2022	8.330	199,584	0	0	0	0	0	974,000	07/19/2022
3310029957		WASHINGTON	DC		12/28/2021	5.643	380,368	0	0	0	0	0	1,400,000	12/01/2021
3310037368		IRVINGTON	NJ		06/29/2022	6.920	111,485	0	0	0	0	0	420,000	05/11/2022
3310028346		FORT LEE	NJ		11/18/2021	5.980	347,609	0	0	0	0	0	1,305,000	10/21/2021
3310033917		EAST ROCKAWAY	NY		04/29/2022	6.043	1,201,440	0	0	0	0	0	4,225,000	03/21/2022
3310027425		LYNBROOK	NY		10/22/2021	5.980	145,926	0	0	0	0	0	526,500	06/01/2021
3310036093		GLEN COVE	NY		06/15/2022	6.320	134,910	0	0	0	0	0	689,000	04/13/2022

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3310034892		BALTIMORE	MD		04/29/2022	6.050	44,237	0	0	0	0	0	300,000	03/20/2022
3310039201		COOPER CITY	FL		09/21/2022	8.519	233,676	0	0	0	0	0	875,000	05/27/2022
3310038702		NEWARK	NJ		08/08/2022	8.050	487,080	0	0	0	0	0	1,675,000	06/13/2022
3310043369		BALTIMORE	MD		11/10/2022	8.505	29,858	0	0	0	0	0	250,000	10/01/2022
3310034343		CHICAGO	IL		04/20/2022	5.875	38,372	0	0	0	0	0	275,000	03/20/2022
3310038673		CHICAGO	IL		08/01/2022	7.220	179,944	0	0	0	0	0	648,000	06/16/2022
3310031683		JACKSONVILLE	FL		02/18/2022	6.170	36,333	0	0	0	0	0	321,000	12/28/2021
3310037911		COPPER CITY	FL		06/29/2022	6.820	252,371	0	0	0	0	0	855,000	05/20/2022
3310034845		BROOKLYN	NY		05/19/2022	6.015	515,331	0	0	0	0	0	2,300,000	04/03/2022
3310039182		COOPER CITY	FL		08/01/2022	8.519	297,792	0	0	0	0	0	1,080,000	05/28/2022
3310026529		WASHINGTON	DC		10/22/2021	6.190	323,219	0	0	0	0	0	1,200,000	09/03/2021
3310034227		MEMPHIS	TN		08/26/2022	7.800	346,005	0	0	0	0	0	2,300,000	02/24/2022
3310031783		WASHINGTON	DC		02/25/2022	6.050	171,329	0	0	0	0	0	600,000	01/28/2022
3310037584		COOPER CITY	FL		07/14/2022	6.820	275,426	0	0	0	0	0	960,000	05/09/2022
3310035079		LOS ANGELES	CA		08/16/2022	5.686	52,124	0	0	0	0	0	1,525,000	02/17/2022
3310035656		WASHINGTON	DC		07/07/2022	6.050	436,939	0	0	0	0	0	1,850,000	04/02/2022
3310036880		COOPER CITY	FL		06/15/2022	6.720	240,301	0	0	0	0	0	880,000	04/20/2022
3310036431		INDIANAPOLIS	IN		05/19/2022	7.150	44,600	0	0	0	0	0	210,000	04/25/2022
3310036432		INDIANAPOLIS	IN		07/14/2022	7.150	46,787	0	0	0	0	0	210,000	04/25/2022
3310036433		INDIANAPOLIS	IN		05/19/2022	7.150	46,787	0	0	0	0	0	210,000	04/25/2022
3310035330		OAKLAND	CA		04/29/2022	5.700	544,589	0	0	0	0	0	2,011,000	03/29/2022
3300003173		LINDEN	NJ		07/26/2021	5.950	213,180	0	0	0	0	0	780,000	06/08/2021
3300003179		LIVINGSTON	NJ		08/09/2021	6.200	198,645	0	0	0	0	0	791,000	06/10/2021
3310038401		COOPER CITY	FL		08/16/2022	7.300	280,427	0	0	0	0	0	1,035,000	05/27/2022
3310038382		ROME	GA		08/16/2022	7.170	146,585	0	0	0	0	0	950,000	06/03/2022
3300003626		NEW SQUARE	NY		05/17/2022	5.950	491,331	0	0	0	0	0	1,750,000	02/24/2022
3310043011		DETROIT	MI		11/10/2022	8.904	20,790	0	0	0	0	0	181,000	09/28/2022
3310037203		HOLLYWOOD	FL		06/15/2022	6.720	178,491	0	0	0	0	0	655,000	05/09/2022
3310036428		INDIANAPOLIS	IN		05/19/2022	7.150	47,124	0	0	0	0	0	210,000	04/25/2022
3310036429		INDIANAPOLIS	IN		07/14/2022	7.150	47,124	0	0	0	0	0	210,000	04/25/2022
3310036430		INDIANAPOLIS	IN		07/14/2022	7.150	44,600	0	0	0	0	0	210,000	04/25/2022
3310040041		WASHINGTON	DC		08/16/2022	8.330	338,078	0	0	0	0	0	1,953,000	07/14/2022
3310040043		WASHINGTON	DC		08/16/2022	8.330	332,157	0	0	0	0	0	1,966,000	07/14/2022
3310026971		IRVINGTON	NJ		11/18/2021	6.800	100,505	0	0	0	0	0	438,000	10/05/2021
3310039662		PHILADELPHIA	PA		09/21/2022	8.659	54,463	0	0	0	0	0	350,000	07/28/2022
3310033612		WASHINGTON	DC		03/17/2022	5.917	376,319	0	0	0	0	0	1,300,000	02/17/2022
3310038119		PASSAIC	NJ		07/25/2022	7.030	178,358	0	0	0	0	0	700,000	06/16/2022
3310031430		PHILLIPSBURG	NJ		03/09/2022	6.050	51,044	0	0	0	0	0	230,000	01/12/2022
3310031477		WYANDOTTE	MI		04/29/2022	6.050	40,944	0	0	0	0	0	172,000	02/13/2022
3310032063		PHILADELPHIA	PA		02/18/2022	8.134	70,748	0	0	0	0	0	400,000	01/25/2022
3310038058		BOSTON	MA		08/01/2022	8.743	605,880	0	0	0	0	0	3,200,000	05/11/2022
3310041173		NEWARK	NJ		09/21/2022	8.330	68,539	0	0	0	0	0	640,000	08/12/2022
3310041517		ATLANTA	GA		11/01/2022	8.575	80,389	0	0	0	0	0	360,000	08/27/2022
3310028696		PHILADELPHIA	PA		11/01/2022	8.960	160,085	0	0	0	0	0	660,000	10/03/2022
3310036796		BALTIMORE	MD		08/16/2022	6.820	27,977	0	0	0	0	0	175,000	05/13/2022
3310036798		BALTIMORE	MD		07/14/2022	6.820	19,800	0	0	0	0	0	176,000	05/13/2022
3310036394		WASHINGTON	DC		06/07/2022	6.300	471,954	0	0	0	0	0	1,700,000	04/26/2022
3310036765		INDIANAPOLIS	IN		06/07/2022	7.200	76,626	0	0	0	0	0	300,000	04/25/2022
3310036766		INDIANAPOLIS	IN		06/07/2022	7.210	76,626	0	0	0	0	0	300,000	04/25/2022
3310036768		INDIANAPOLIS	IN		06/07/2022	7.200	91,883	0	0	0	0	0	310,000	04/25/2022
3310025622		DARBY	PA		10/22/2021	6.700	29,238	0	0	0	0	0	142,000	07/20/2021
3310026285		CLARENCE	NY		12/28/2021	6.237	75,557	0	0	0	0	0	385,000	09/18/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310042252		LUTHERVILLE TIMONIUM	MD		11/01/2022	7.500	132,957	0	0	0	0	0	480,000	09/15/2022
3310026353		CHICAGO	IL		11/18/2021	6.800	37,739	0	0	0	0	0	202,000	09/17/2021
3310026966		PHILADELPHIA	PA		12/16/2021	8.399	72,072	0	0	0	0	0	850,000	09/10/2021
3310026967		PHILADELPHIA	PA		10/22/2021	8.488	94,430	0	0	0	0	0	850,000	09/10/2021
3310025502		ORANGE	NJ		10/22/2021	6.540	106,900	0	0	0	0	0	480,000	08/15/2021
3310034553		ELMHURST	IL		04/01/2022	5.875	130,896	0	0	0	0	0	598,000	03/11/2022
3310037577		NEWARK	NJ		07/14/2022	6.890	149,046	0	0	0	0	0	565,000	05/18/2022
3310033288		TAMPA	FL		04/01/2022	5.917	144,326	0	0	0	0	0	885,000	02/11/2022
3310035837		INDIANAPOLIS	IN		06/07/2022	7.210	213,000	0	0	0	0	0	780,000	04/01/2022
3310039654		HANOVER	VA		10/12/2022	9.450	86,474	0	0	0	0	0	350,000	08/04/2022
3310026162		BROOKLYN	NY		12/16/2021	7.475	60,390	0	0	0	0	0	1,170,000	08/29/2021
3310035186		HACKENSACK	NJ		05/19/2022	7.060	151,470	0	0	0	0	0	640,000	04/06/2022
2799999. Mortgages in the process of foreclosure-Residential mortgages-all other							19,981,517	0	(2,033)	0	0	0	78,949,500	XXX
3310037353		HICKSVILLE	NY		06/29/2022	6.720	175,616	0	0	0	0	0	657,000	05/23/2022
3310026619		PHILADELPHIA	PA		10/14/2021	6.813	95,693	0	0	0	0	0	450,000	09/07/2021
3310034866		FREEPORT	NY		04/29/2022	6.250	125,817	0	0	0	0	0	532,500	02/15/2022
3310038629		DETROIT	MI		08/08/2022	7.940	40,737	0	0	0	0	0	235,000	05/12/2022
3310031948		ROOSEVELT	NY		02/07/2022	5.840	112,801	0	0	0	0	0	522,500	12/03/2021
3310035317		INDIANAPOLIS	IN		06/23/2022	7.150	462,987	0	0	0	0	0	1,900,000	03/24/2022
3099999. Mortgages in the process of foreclosure - Mezzanine Loans							1,013,651	0	0	0	0	0	4,297,000	XXX
3299999. Total - Mortgages in the process of foreclosure							26,532,578	0	(2,113)	0	0	0	91,245,406	XXX
3399999 - Totals							10,293,120,528	0	552,081	0	217,349	22,778,594	44,949,077,126	XXX

General Interrogatory:

1. Mortgages in good standing $ 0 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 0 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 872,521 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 464,766 interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100058013	WASHINGTON	DC		06/01/2021	4.250	0	1,517	400,000
100058023	BARTLESVILLE	OK		06/01/2021	4.375	0	13	151,999
100058037	JEANNETTE	PA		06/01/2021	3.875	0	362	103,996
100058038	WEST FORK	AR		06/01/2021	6.000	0	177	63,624
100058048	STUART	VA		06/01/2021	4.000	0	57	140,030
100058055	MORTON GROVE	IL		06/01/2021	3.250	0	941	309,964
100058060	FRANKLIN	TN		06/01/2021	3.500	0	1,436	490,000
100058062	CHARLES CITY	VA		06/01/2021	3.750	0	415	162,001
100058065	LEOMINSTER	MA		06/01/2021	3.750	0	709	230,000
100058070	RIALTO	CA		06/01/2021	3.250	0	444	139,993
100058074	ARLINGTON	TX		06/01/2021	3.750	0	387	138,200
100058076	ATTLEBORO	MA		06/01/2021	4.125	0	713	349,000
100058083	ROMEOVILLE	IL		06/01/2021	3.875	0	120	85,000
100058084	CROMWELL	CT		06/01/2021	4.000	0	554	143,000
100058088	PASADENA	TX		06/01/2021	4.000	0	233	75,749
100058098	KNOXVILLE	TN		06/01/2021	3.500	0	741	249,900
100058106	TEA	SD		06/01/2021	3.375	0	902	280,831
100058118	MOBILE	AL		06/01/2021	4.375	0	172	65,000
100058128	BAYTOWN	TX		06/01/2021	3.375	0	517	160,500
100058141	CHELTENHAM	MD		06/01/2021	3.500	0	859	280,001
100058142	LOCUST GROVE	GA		06/01/2021	4.250	0	1,144	278,184
100058143	CLEVELAND	OH		06/01/2021	3.625	0	446	127,999
100058144	CHULA VISTA	CA		06/01/2021	4.500	0	2,309	619,497
100058147	MARSHALLTOWN	IA		06/01/2021	6.500	0	190	58,997
100058156	SULPHUR	LA		06/01/2021	4.750	0	89	139,999
100058157	MIDVALE	UT		06/01/2021	3.875	0	577	220,000
100058167	COLUMBIA	LA		06/01/2021	3.625	0	411	137,506
100058170	APEX	NC		06/01/2021	3.500	0	257	283,015
100058172	STERLING HEIGHTS	MI		06/01/2021	3.375	0	405	126,998
100058176	RIVERDALE	GA		06/01/2021	3.875	0	112	119,500
100058193	SPRING	TX		06/01/2021	3.750	0	435	131,414
100058197	HOUSTON	TX		06/01/2021	3.875	0	496	119,499
100058201	CHRISTIANSBURG	VA		06/01/2021	3.875	0	430	131,993
100058203	CHANDLER	TX		06/01/2021	3.750	0	500	166,000
100058209	SOUTH CHARLESTON	WV		06/01/2021	6.000	0	221	85,000
100058211	ANTELOPE	CA		06/01/2021	3.750	0	506	196,000
100058212	DENVER	CO		06/01/2021	3.875	0	328	110,000
100058213	KATY	TX		06/01/2021	3.250	0	485	135,001
100058216	WINTER HAVEN	FL		06/01/2021	4.375	0	146	42,638
100058217	LAWSON	MO		06/01/2021	4.000	0	366	125,000
100058226	CHARLOTTE	NC		06/01/2021	4.125	0	265	94,900
100058227	CLEVELAND	OH		06/01/2021	5.250	0	263	73,000
100058235	LITTLETON	CO		06/01/2021	3.750	0	1,280	378,000
100058290	KINGSLAND	TX		06/01/2021	3.500	0	356	113,500
100058329	ARLINGTON	TX		06/01/2021	3.750	0	439	137,550
100058339	DUDLEY	MA		06/01/2021	3.250	0	928	270,000
100058342	MISHAWAKA	IN		06/01/2021	3.875	0	180	77,000
100058344	GASTONIA	NC		06/01/2021	3.250	0	437	155,000
100058346	PANORAMA CITY	CA		06/01/2021	3.750	0	402	125,000
100058347	CEDAR PARK	TX		06/01/2021	3.500	0	580	178,000
100058355	CALHAN	CO		06/01/2021	3.500	0	931	335,001
100058371	CALDWELL	ID		06/01/2021	3.375	0	342	93,500
100058382	CERES	CA		06/01/2021	3.375	0	499	179,891
100058397	AUSTIN	TX		06/01/2021	3.250	0	739	249,912
100058399	SAN ANTONIO	TX		06/01/2021	3.375	0	404	151,977

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100058401	SPRING	TX		06/01/2021	3.875	0	189	144,983
100058405	ST GEORGE	UT		06/01/2021	3.625	0	823	230,878
100058434	HENDERSON	NV		06/01/2021	4.125	0	941	347,000
100058444	MOUNT HOLLY	NC		06/01/2021	4.000	0	629	202,000
100058467	JEFFERSON CITY	MO		06/01/2021	3.250	0	425	169,999
100058480	HENDERSONVILLE	NC		06/01/2021	3.550	0	416	140,001
100058506	INDIAN HEAD	MD		06/01/2021	3.375	0	925	319,999
100058535	FALL CITY	WA		06/01/2021	3.375	0	1,121	303,001
100058536	UNIVERSITY PLACE	WA		06/01/2021	3.375	0	979	307,999
100058541	PORT SAINT LUCIE	FL		06/01/2021	5.000	0	1,054	260,001
100058547	MONTGOMERY	AL		06/01/2021	4.500	0	445	117,000
100058554	SAN DIEGO	CA		06/01/2021	3.250	0	1,825	1,197,000
100058555	RICHMOND	CA		06/01/2021	3.250	0	853	702,000
100058567	SEVEN VALLEYS	PA		06/01/2021	4.125	0	704	246,850
100058570	PHOENIX	AZ		06/01/2021	4.250	0	884	211,000
100058609	GRIFFIN	GA		06/01/2021	3.625	0	606	138,490
100058625	FAIRFIELD	CA		06/01/2021	4.000	0	547	169,938
100058630	ATHENS	AL		06/01/2021	3.500	0	283	143,066
100058632	ANTELOPE	CA		06/01/2021	3.750	0	608	188,978
100058636	NASHVILLE	TN		06/01/2021	3.500	0	388	123,996
100058637	MEMPHIS	TN		06/01/2021	3.500	0	479	150,035
100058639	BULLARD	TX		06/01/2021	3.625	0	574	215,062
100058641	ROSEVILLE	CA		06/01/2021	3.250	0	663	394,872
100058647	DALLAS	TX		06/01/2021	3.250	0	545	218,036
100058649	SANTA ROSA	CA		06/01/2021	3.250	0	1,366	429,782
100058650	NORTH RICHLAND HILLS	TX		06/01/2021	3.375	0	322	103,952
100058656	VALLEJO	CA		06/01/2021	3.500	0	615	189,978
100058658	LYNNWOOD	WA		06/01/2021	3.250	0	640	215,044
100058659	SHEPHERDSVILLE	KY		06/01/2021	3.875	0	357	117,014
100058663	SAN DIEGO	CA		06/01/2021	3.500	0	1,310	394,954
100058664	CHATTANOOGA	TN		06/01/2021	3.250	0	384	133,990
100058665	FORT COLLINS	CO		06/01/2021	3.250	0	430	152,047
100058666	LONG BEACH	CA		06/01/2021	3.875	0	935	380,120
100058667	RICHMOND	VA		06/01/2021	3.250	0	346	107,987
100058668	SAN JACINTO	CA		06/01/2021	3.500	0	464	144,983
100058670	OCEANSIDE	CA		06/01/2021	3.375	0	739	309,844
100058672	LAS VEGAS	NV		06/01/2021	3.375	0	669	204,976
100058677	PROVIDENCE	RI		06/01/2021	3.500	0	513	158,039
100058684	HOUSTON	TX		06/01/2021	3.500	0	334	106,457
100058690	MARIETTA	GA		06/01/2021	3.750	0	216	74,002
100058696	AURORA	CO		06/01/2021	3.375	0	383	140,151
100058698	SANTA ANA	CA		06/01/2021	3.625	0	1,255	404,917
100058703	CLEVELAND	TN		06/01/2021	3.875	0	430	145,020
100058709	MONROEVILLE	NJ		06/01/2021	4.125	0	554	241,205
100058712	HARRODSBURG	KY		06/01/2021	3.875	0	453	164,984
100058720	STOCKBRIDGE	GA		06/01/2021	4.125	0	286	95,966
100058738	KNOXVILLE	TN		06/01/2021	4.125	0	209	80,045
100058756	MILWAUKEE	WI		06/01/2021	4.375	0	254	93,955
100058760	BRAWLEY	CA		06/01/2021	3.750	0	454	144,990
100058768	BRILLIANT	AL		06/01/2021	3.250	0	420	187,955
100058773	KNOXVILLE	TN		06/01/2021	3.625	0	394	126,956
100058791	CHARLOTTE	NC		06/01/2021	3.750	0	331	104,960
100058809	GARLAND	TX		06/01/2021	3.875	0	247	102,054
100058820	ALTO	GA		06/01/2021	3.875	0	542	177,918
100058831	SCURRY	TX		06/01/2021	4.000	0	450	146,992

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100058843	ANAHEIM	CA		06/01/2021	3.250	0	1,190	425,128
100058889	MONTGOMERY	AL		06/01/2021	4.000	0	969	265,099
100058921	BATON ROUGE	LA		06/01/2021	4.000	0	595	139,984
100058944	PHILADELPHIA	PA		06/01/2021	3.625	0	348	105,048
100058973	HAMPTON	GA		06/01/2021	4.000	0	746	203,977
100058992	MESA	AZ		06/01/2021	3.750	0	438	131,980
100059015	WHITTIER	CA		06/01/2021	3.375	0	1,170	489,790
100059069	BALTIMORE	MD		06/01/2021	3.500	0	798	215,892
100059075	MESA	AZ		06/01/2021	3.500	0	529	153,917
100059095	BALTIMORE	MD		06/01/2021	3.375	0	591	196,991
100059119	CASTLE ROCK	CO		06/01/2021	4.000	0	502	187,928
100059120	SEYMOUR	TN		06/01/2021	3.250	0	484	135,061
100059136	ADAIRSVILLE	GA		06/01/2021	3.500	0	611	177,973
100059149	LOXAHATCHEE	FL		06/01/2021	3.500	0	616	255,134
100059180	PALMDALE	CA		06/01/2021	3.250	0	921	310,058
100059187	REDFORD	MI		06/01/2021	3.875	0	285	77,991
100059221	FRESNO	CA		06/01/2021	4.750	0	353	139,936
100059241	OGDEN	UT		06/01/2021	3.250	0	403	111,040
100059245	FRESNO	CA		06/01/2021	3.250	0	889	320,181
100059260	COLTON	CA		06/01/2021	3.500	0	782	310,213
100059280	CHARLOTTE	NC		06/01/2021	4.750	0	786	250,970
100059281	NORTH LAS VEGAS	NV		06/01/2021	3.875	0	502	189,972
100059339	PONCA CITY	OK		06/01/2021	3.875	0	435	113,987
100059390	PONCHATOULA	LA		06/01/2021	4.250	0	618	148,983
100059455	ROSE HILL	KS		06/01/2021	3.750	0	678	154,982
100059585	OXFORD	AL		06/01/2021	4.500	0	427	120,982
100059591	HOUSTON	TX		06/01/2021	4.625	0	521	138,947
100059621	BREMEN	GA		06/01/2021	4.625	0	654	167,918
100059635	LOGANVILLE	GA		06/01/2021	4.500	0	987	201,866
100059641	WHITE CASTLE	LA		06/01/2021	4.750	0	300	74,991
100059665	SWANSEA	IL		06/01/2021	4.750	0	616	157,500
100059683	LOUISVILLE	KY		06/01/2021	5.250	0	610	148,000
100059707	SUMMERVILLE	SC		06/01/2021	4.875	0	973	214,089
100059711	CAMBRIDGE SPRINGS	PA		06/01/2021	4.875	0	627	147,928
100059713	MOBILE	AL		06/01/2021	4.875	0	765	165,080
100059720	ELSA	TX		06/01/2021	5.250	0	488	119,986
100059734	CHICAGO	IL		06/01/2021	4.875	0	933	215,000
100059737	WOOLWICH TOWNSHIP	NJ		06/01/2021	4.875	0	937	185,061
100059741	JEFFERSON	TX		06/01/2021	4.875	0	1	134,500
100059753	LAKE WALES	FL		06/01/2021	5.250	0	539	112,554
100059759	PLATTE CITY	MO		06/01/2021	3.750	0	582	153,985
100059773	MIDDLEBURG	FL		06/01/2021	5.375	0	943	192,500
100059806	WILMINGTON	DE		06/01/2021	5.250	0	485	105,948
100059840	NEWPORT	MN		06/01/2021	4.500	0	790	179,000
100059867	SAINT PAUL	MN		06/01/2021	4.125	0	637	158,730
100059876	MOODY	AL		06/01/2021	4.000	0	731	174,879
100059886	MOBILE	AL		06/01/2021	3.625	0	653	163,981
100059899	EL PASO	TX		06/01/2021	4.125	0	624	157,613
100059903	WICHITA	KS		06/01/2021	4.125	0	391	99,205
100059921	CROSSVILLE	TN		06/01/2021	3.500	0	871	218,762
100059922	COLUMBUS	OH		06/01/2021	3.625	0	718	181,114
100059929	PONTIAC	MI		06/01/2021	4.125	0	349	83,434
100059930	SAN ANTONIO	TX		06/01/2021	5.000	0	828	179,900
100059932	HUNTSVILLE	AL		06/01/2021	4.125	0	825	203,499
100059935	DEARBORN HEIGHTS	MI		06/01/2021	3.750	0	344	86,487

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100059937	PARK HILLS	MO		06/01/2021	4.125	0	246	61,050
100059940	HINESVILLE	GA		06/01/2021	3.750	0	429	106,837
100059947	WENTZVILLE	MO		06/01/2021	3.375	0	726	181,623
100059953	DENHAM SPGS	LA		06/01/2021	4.125	0	965	234,025
100059956	BELTSVILLE	MD		06/01/2021	3.625	0	1,661	512,880
100059962	COLUMBUS	GA		06/01/2021	3.750	0	379	96,560
100059963	GRAND RAPIDS	MI		06/01/2021	3.750	0	593	147,537
100059969	LEXINGTON	NC		06/01/2021	3.625	0	568	142,344
100059976	COLONIAL HEIGHTS	VA		06/01/2021	3.625	0	652	162,697
100059981	RINCON	GA		06/01/2021	3.375	0	789	199,429
100059985	PONTIAC	MI		06/01/2021	4.125	0	369	89,540
100059992	VIRGINIA BEACH	VA		06/01/2021	3.500	0	1,094	269,637
100059998	VIDOR	TX		06/01/2021	3.500	0	710	178,062
100060001	FREDERICKSBURG	VA		06/01/2021	3.625	0	844	259,462
100060004	GONZALES	TX		06/01/2021	4.375	0	1,932	474,980
100060007	WEST PLAINS	MO		06/01/2021	3.750	0	555	159,237
100061559	JACKSONVILLE	FL		07/01/2021	3.250	0	1	207,569
100061584	OSWEGO	NY		07/01/2021	4.375	0	3	92,435
100061658	CINCINNATI	OH		07/01/2021	3.250	0	168	198,166
100061731	GREENFIELD	IN		07/01/2021	4.000	0	5	171,000
100061782	SAINT PETERSBURG	FL		07/01/2021	4.250	0	8	303,332
100061858	SHREVEPORT	LA		07/01/2021	3.625	0	2	184,183
100062684	DECATUR	GA		07/01/2021	4.250	0	1	184,598
100063019	BROOKLYN	NY		07/01/2021	4.125	0	23,517	775,771
100063157	FORT WALTON BEACH	FL		07/01/2021	4.000	0	5	358,912
100063361	FISCHER	TX		07/01/2021	4.000	0	26,129	470,041
100063386	LAWTON	OK		07/01/2021	4.125	0	2	160,981
100063433	TACOMA	WA		07/01/2021	3.875	0	8	326,793
100063622	CENTREVILLE	MD		07/01/2021	4.125	0	16	356,484
100063674	RIVERSIDE	IL		07/01/2021	3.750	0	3	203,000
100063880	PANAMA CITY	FL		07/01/2021	3.625	0	17	225,000
100063931	PHILADELPHIA	PA		07/01/2021	3.625	0	7	144,000
100063948	BOURG	LA		07/01/2021	4.125	0	11	234,800
100063965	YUKON	OK		07/01/2021	3.625	0	14	182,000
100063989	CLEVELAND	OH		07/01/2021	3.500	0	47	83,000
100064012	SUMTER	SC		07/01/2021	3.750	0	2	174,000
100066246	VANCOUVER	WA		08/02/2021	3.250	0	2	574,665
100066296	THORNTON	CO		08/02/2021	4.125	0	22	412,956
100066337	FORT OGLETHORPE	GA		08/02/2021	3.250	0	1	177,997
100066891	CROSBY	TX		08/02/2021	3.750	0	6	165,000
100067003	WEST PADUCAH	KY		08/02/2021	3.875	0	2,069	291,356
100067187	BAKER	LA		08/02/2021	4.375	0	1,876	125,705
100067337	OAK POINT	TX		08/02/2021	4.375	0	13	359,467
100068825	TOWNSEND	DE		09/01/2021	4.375	0	3,390	165,971
100068843	MOBILE	AL		09/01/2021	4.750	0	9	164,259
100068889	NORTH AUGUSTA	SC		09/01/2021	3.375	0	16,217	403,115
100069014	GROVELAND	FL		09/01/2021	3.500	0	2	171,102
100069285	CHICAGO	IL		09/01/2021	3.250	0	2	167,922
100069413	GEORGETOWN	CO		09/01/2021	3.875	0	35	212,000
100069454	FORT WAYNE	IN		09/01/2021	4.125	0	3	205,699
100069727	PORTLAND	OR		09/01/2021	2.990	0	4	451,500
100073456	BROOKLYN PARK	MN		11/01/2021	3.625	0	5,807	367,000
100073460	FORT WALTON BEACH	FL		11/01/2021	4.250	0	18	123,000
100073470	PORT SAINT LUCIE	FL		11/01/2021	4.125	0	2,466	250,000
100063895	MONTICELLO	AR		07/01/2021	3.750	0	1,289	161,500

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100066886	CLARKSBURG	CA		08/02/2021	3.250	0	20	555,000
0299999. Mortgages in good standing - Residential mortgages-insured or guaranteed						0	193,492	45,881,513
321120613	WILLARD	UT		03/31/2022	6.600	0	79,958	4,175,000
321120788	INDIO	CA		03/23/2022	7.845	0	300,874	8,376,000
321120926	PALM SPRINGS	CA		01/27/2022	6.975	0	267,116	6,755,000
322010106	QUEEN CREEK	AZ		03/23/2022	6.595	0	15,120	665,000
322010237	QUEEN CREEK	AZ		03/23/2022	6.595	0	20,580	665,000
3310037832	PITTSBURGH	PA		07/14/2022	6.720	0	31,342	206,000
3310037835	MIAMI	FL		07/14/2022	6.500	0	53,460	1,550,000
3310041549	ABSECON	NJ		09/21/2022	8.484	0	21,780	440,000
3310041573	MARLBORO	NY		11/01/2022	8.000	0	48,312	600,000
3310041583	CHICAGO	IL		09/21/2022	8.519	0	11,524	290,000
322050345	GEORGETOWN	TX		06/09/2022	6.720	0	26,492	1,500,000
322050393	GEORGETOWN	TX		06/09/2022	6.720	0	8,147	1,600,000
322050443	GEORGETOWN	TX		06/09/2022	6.720	0	57,299	2,070,000
322050594	PORTLAND	OR		05/09/2022	6.470	0	225,750	3,075,000
322050639	WINDERMERE	FL		06/09/2022	6.595	0	95,375	2,000,000
322050694	PORTLAND	OR		09/13/2022	7.750	0	61,320	2,750,000
322050730	PORTLAND	OR		06/21/2022	6.720	0	76,324	2,580,000
3310038083	CHICAGO	IL		07/14/2022	7.030	0	34,917	350,000
3300003935	HASBROUCK HEIGHTS	NJ		08/24/2022	6.466	0	155,476	1,200,000
3300003979	TEANECK	NJ		10/28/2022	7.156	0	92,733	675,000
3300003988	PARAMUS	NJ		08/24/2022	6.916	0	114,294	1,100,000
3300004025	EAST ORANGE	NJ		10/28/2022	7.181	0	22,384	400,000
3300004035	NEW PROVIDENCE	NJ		10/13/2022	7.143	0	55,960	950,000
3310033903	CRANFORD	NJ		04/01/2022	6.490	0	10,296	890,000
3310038749	LEVITTOWN	NY		09/08/2022	7.050	0	37,645	975,000
3310038753	DAYTON	OH		07/25/2022	7.220	0	20,375	195,000
3310038760	BERGENFIELD	NJ		08/26/2022	7.050	0	180,180	1,375,000
3310038773	ORLANDO	FL		07/14/2022	7.000	0	24,473	370,000
3310038774	BROOKLYN	NY		08/08/2022	7.270	0	5,750	1,460,000
3310043506	PHILADELPHIA	PA		11/01/2022	8.680	0	16,723	550,000
3310043522	EAST ORANGE	NJ		11/10/2022	8.659	0	28,142	500,000
3310043536	UNIVERSITY HEIGHTS	OH		11/10/2022	8.890	0	4,217	190,000
3310043560	LIVINGSTON	NJ		11/10/2022	8.519	0	114,318	1,400,000
3310043570	PHILADELPHIA	PA		11/01/2022	8.680	0	26,453	274,000
3310043577	WEST HEMPSTEAD	NY		11/01/2022	8.743	0	14,027	640,000
3310043584	SALEM	NJ		11/10/2022	8.687	0	10,638	205,000
3310034440	DETROIT	MI		04/29/2022	5.875	0	6,585	250,000
3310038981	EAST ORANGE	NJ		08/01/2022	7.930	0	2,709	585,000
3310038982	BRONX	NY		08/16/2022	8.169	0	15,048	650,000
3310038985	WORCESTER	MA		07/25/2022	7.940	0	12,013	421,000
3300003307	NEWARK	NJ		10/07/2021	6.075	0	274,954	2,700,000
3300003322	WINDERMERE	FL		11/01/2021	7.180	0	254,120	1,900,000
3300003341	JERSEY CITY	NJ		02/02/2022	5.825	0	175,970	1,460,000
3310038473	MILWAUKEE	WI		07/14/2022	6.300	0	18,463	388,000
3310042743	SALISBURY	NC		11/01/2022	8.519	0	20,711	244,000
3300003845	BROOKLYN	NY		08/24/2022	6.616	0	1,065,900	4,650,000
3300003855	IRVINGTON	NJ		08/24/2022	6.491	0	265,361	2,075,000
3300003876	PATERSON	NJ		07/28/2022	6.368	0	29,555	470,000
3300003895	LOS ANGELES	CA		08/12/2022	6.484	0	69,865	3,660,000
3310033789	CHICAGO	IL		04/29/2022	6.650	0	24,176	250,000
3310038724	LINCOLNSHIRE	IL		08/16/2022	7.550	0	26,132	1,177,000
3310038726	CHICAGO	IL		08/26/2022	7.500	0	19,958	195,000
3310038739	DENTON	NC		08/01/2022	7.040	0	57,648	310,000

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322040276	HORSESHOE BAY	TX		06/09/2022	6.720	0	61,903	1,550,000
322040320	HORSESHOE BAY	TX		06/09/2022	6.720	0	46,415	1,420,000
322040357	STAR	ID		06/21/2022	6.720	0	4,434	1,400,000
322040361	VANCOUVER	WA		06/09/2022	6.595	0	52,206	600,000
322040372	PORTLAND	OR		05/09/2022	6.470	0	137,718	5,150,000
322040451	FOLEY	AL		04/28/2022	6.720	0	37,180	9,176,400
322040461	LAS VEGAS	NV		06/09/2022	6.720	0	95,221	2,720,000
3310031890	GARY	IN		02/25/2022	6.190	0	8,126	268,000
3310037993	MIAMI GARDENS	FL		08/16/2022	7.500	0	15,355	482,000
3310041784	CHICAGO	IL		10/19/2022	8.589	0	27,573	380,000
3310041803	JERSEY CITY	NJ		10/19/2022	7.550	0	249,411	1,879,000
3310041805	SHAWNEE	OK		09/28/2022	8.330	0	6,229	185,000
3310041814	MASSAPEQUA PARK	NY		11/10/2022	8.330	0	15,078	715,000
3310041823	NEW ORLEANS	LA		11/01/2022	8.040	0	32,002	400,000
3310041832	NEWARK	NJ		09/21/2022	8.316	0	87,005	670,000
322070773	CASTLE ROCK	WA		09/19/2022	7.755	0	12,893	612,000
322070924	PALM BAY	FL		09/19/2022	7.625	0	3,126	350,000
322080062	BAKERSFIELD	CA		09/19/2022	7.875	0	230,664	5,300,000
322080137	SALEM	OR		10/25/2022	8.390	0	73,500	21,840,000
322080272	KENNEWICK	WA		11/18/2022	8.825	0	159,044	1,214,000
322080364	KENNEWICK	WA		11/18/2022	8.950	0	173,687	1,442,000
322080380	FELLSMERE	FL		11/18/2022	9.075	0	608	420,000
322080611	RICHLAND	WA		11/18/2022	9.075	0	107,856	6,672,000
322080678	PORTLAND	OR		10/25/2022	8.460	0	46,410	4,260,000
3310032565	LIVINGSTON	NJ		04/20/2022	5.700	0	104,445	1,500,000
3310038217	PALM COAST	FL		08/01/2022	8.050	0	31,937	439,000
3310038218	PALM COAST	FL		08/01/2022	8.050	0	29,455	547,000
3310038219	PALM COAST	FL		08/01/2022	8.050	0	67,070	525,000
3310038223	NEW HYDE PARK	NY		08/08/2022	6.920	0	130,759	1,350,000
3310038235	CHICAGO	IL		08/16/2022	8.330	0	11,602	310,000
321050100	TACOMA	WA		11/08/2021	6.720	0	79,702	30,968,500
3310037702	NEWARK	NJ		07/14/2022	6.720	0	5,386	325,000
3310037705	NEWARK	NJ		07/14/2022	6.720	0	6,861	450,000
3310041412	MALVERNE	NY		10/12/2022	7.550	0	19,403	665,000
3310041427	VINELAND	NJ		10/12/2022	7.550	0	31,537	337,000
3310041442	DETROIT	MI		09/21/2022	8.519	0	15,103	140,000
3310041457	SUN CITY CENTER	FL		09/08/2022	8.330	0	7,227	340,000
322030834	PALM SPRINGS	CA		04/28/2022	6.975	0	87,920	6,730,000
322030960	ALPHARETTA	GA		04/20/2022	6.470	0	64,126	2,200,000
322040044	HORSESHOE BAY	TX		06/21/2022	6.720	0	43,826	1,730,000
322040126	PETALUMA	CA		05/09/2022	6.470	0	60,737	6,610,000
322040228	HORSESHOE BAY	TX		06/09/2022	6.720	0	53,267	1,650,000
3310037946	BROOKLYN	NY		07/07/2022	6.015	0	34,848	2,000,000
3310037950	BROWNS MILLS	NJ		07/14/2022	7.050	0	4,955	227,000
3310041733	STATEN ISLAND	NY		11/10/2022	8.519	0	22,089	475,000
3310041770	BALTIMORE	MD		09/21/2022	8.330	0	9,815	357,000
3310027741	LYONS	IL		11/29/2021	6.190	0	27,791	350,000
3310036327	LOS ANGELES	CA		06/29/2022	6.050	0	114,171	3,113,000
3310039965	CHICAGO	IL		10/12/2022	8.330	0	10,831	230,000
3310039966	CHICAGO	IL		08/26/2022	8.000	0	18,966	275,000
3310039971	CHICAGO	IL		08/16/2022	8.519	0	14,177	265,000
3310039984	LEVITTOWN	NY		08/08/2022	7.500	0	96,485	904,500
3310039989	CHICAGO	IL		08/26/2022	8.554	0	5,799	335,000
3310028446	BARNEGAT	NJ		11/29/2021	7.050	0	3,897	320,000
3310036627	EASTFORD	CT		07/14/2022	7.040	0	107,441	1,030,000

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3310036629	PHILADELPHIA	PA		06/15/2022	6.570	0	22,914	240,000
3310036669	STATEN ISLAND	NY		07/07/2022	6.450	0	31,680	700,000
3310036676	HUNTINGTON STATION	NY		09/28/2022	7.800	0	29,700	1,200,000
3310040227	DARBY	PA		09/08/2022	7.550	0	18,097	160,000
3310040228	GARY	IN		09/08/2022	8.925	0	22,387	195,000
3310026835	HOBOKEN	NJ		10/14/2021	6.163	0	25,299	1,950,000
3310039575	WHITEHOUSE	TX		09/08/2022	8.330	0	7,040	245,000
3310039576	FRAMINGHAM	MA		08/08/2022	7.500	0	20,905	700,000
3310039608	FRANKLINVILLE	NJ		08/26/2022	7.550	0	16,960	260,000
3310041926	PHILLIPSBURG	NJ		09/28/2022	8.330	0	21,380	380,000
3310041927	BETHPAGE	NY		09/21/2022	7.500	0	28,274	750,000
3310041931	NEW CITY	NY		10/19/2022	7.550	0	41,580	1,225,000
3300002745	TEANECK	NJ		11/19/2021	6.100	0	30,984	1,250,000
3300002956	NORTH BERGEN	NJ		06/21/2021	7.480	0	500,876	4,300,000
3310038316	PARSIPPANY	NJ		09/21/2022	6.720	0	24,558	675,000
3310038319	LOS ANGELES	CA		07/25/2022	6.050	0	95,583	2,800,000
3310038326	NEW BRITAIN	CT		08/16/2022	7.040	0	84,700	1,250,000
3310042288	BEVERLY HILLS	FL		10/12/2022	7.550	0	1,188	254,000
3310042292	PUNTA GORDA	FL		11/10/2022	8.225	0	21,780	490,000
3310042303	JERSEY CITY	NJ		10/12/2022	8.330	0	13,365	610,000
3300003460	MONTCLAIR	NJ		12/10/2021	6.950	0	136,435	1,465,000
3300003475	SCOTCH PLAINS	NJ		02/02/2022	6.075	0	110,030	1,050,000
3310025963	DETROIT	MI		12/16/2021	6.970	0	18,370	194,000
3310026012	BRIDGEHAMPTON	NY		10/14/2021	6.667	0	14,921	3,500,000
3310026016	KINGSTON	NY		05/19/2022	6.050	0	7,920	190,000
3310034991	CHICAGO	IL		07/07/2022	5.875	0	387,100	5,500,000
3310039219	TRENTON	NJ		09/28/2022	8.337	0	12,673	345,000
3310039226	WASHINGTON	DC		08/01/2022	8.519	0	24,005	505,000
3310043397	PORT CHESTER	NY		11/10/2022	8.673	0	11,088	725,000
3310043401	CHICAGO	IL		11/10/2022	8.757	0	5,367	250,000
3310043426	EAST ORANGE	NJ		11/10/2022	8.890	0	10,364	382,000
3310043430	HAVERTOWN	PA		11/10/2022	8.365	0	9,482	557,000
3310043470	DELTONA	FL		11/01/2022	8.687	0	4,506	340,000
3310034346	PHILADELPHIA	PA		06/15/2022	6.800	0	2,702	240,000
3310038951	RAHWAY	NJ		07/14/2022	7.040	0	10,494	345,000
3310025912	HICKSVILLE	NY		11/12/2021	6.029	0	109,692	1,175,000
3310042121	YPSILANTI	MI		10/19/2022	8.330	0	20,836	354,000
3310042122	WILLINGBORO	NJ		11/10/2022	8.659	0	15,840	285,000
3310042127	HUNTINGTON STATION	NY		11/10/2022	7.550	0	25,265	578,000
3310042133	MASSAPEQUA	NY		10/19/2022	8.330	0	13,271	825,000
3310042140	PARKLAND	FL		10/19/2022	7.800	0	12,316	1,200,000
3310042170	BOGOTA	NJ		11/10/2022	8.673	0	36,175	700,000
3300003271	JERSEY CITY	NJ		12/10/2021	6.100	0	7,558	825,000
3300003282	BROOKLYN	NY		10/07/2021	7.200	0	203,345	3,050,000
3310033176	STREETSBORO	OH		03/17/2022	7.300	0	9,932	173,000
3310038444	PALM COAST	FL		08/01/2022	8.050	0	31,888	437,000
3310038468	ROYAL OAK	MI		07/14/2022	8.050	0	20,423	635,000
3310042565	CINCINNATI	OH		11/01/2022	8.827	0	8,294	345,000
3310042600	ROOSEVELT	NY		10/19/2022	8.337	0	36,194	590,000
3310042610	DETROIT	MI		10/19/2022	8.589	0	317	152,000
3310042619	LINDENHURST	NY		11/01/2022	8.000	0	10,098	524,500
3310042640	MONSEY	NY		10/12/2022	7.550	0	33,660	1,155,000
3300003794	BAYONNE	NJ		08/24/2022	6.736	0	4,748	680,000
322070364	WEST RICHLAND	WA		09/19/2022	7.625	0	57,237	2,310,000
322070398	CASTLE ROCK	WA		09/19/2022	7.755	0	18,471	610,000

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322070432	PORTLAND	OR		09/13/2022	7.625	0	172,305	4,150,000
322070479	HORSESHOE BAY	TX		09/19/2022	8.125	0	51,786	3,249,000
322070528	PORTLAND	OR		09/13/2022	7.625	0	105,313	2,575,000
322070553	PALM BAY	FL		09/19/2022	7.625	0	1,006	350,000
322070611	PORTLAND	OR		09/19/2022	7.625	0	86,557	2,960,000
3310032442	SANTA CLARA	CA		04/08/2022	5.616	0	126,595	2,365,000
3310038204	CHICAGO	IL		08/01/2022	8.000	0	10,930	720,000
3310042088	NEWARK	NJ		10/19/2022	8.330	0	8,528	600,000
3310042089	NEWARK	NJ		10/19/2022	8.330	0	25,142	610,000
3310042112	PHILADELPHIA	PA		09/28/2022	8.519	0	3,722	160,000
3300003228	EMERSON	NJ		02/16/2022	5.750	0	51,502	875,000
3300003237	BROOKLYN	NY		09/29/2022	6.846	0	1,913,969	12,400,000
3310033076	EWING TOWNSHIP	NJ		04/01/2022	6.920	0	22,117	325,000
3310033150	ENCINO	CA		03/22/2022	5.700	0	17,820	3,200,000
3310036686	IRVINGTON	NJ		06/15/2022	6.220	0	19,879	450,000
3310036725	PIGEON FORGE	TN		07/25/2022	5.931	0	45,520	4,375,000
3310040269	ST. PETERSBURG	FL		09/08/2022	7.550	0	13,939	710,000
3310040273	EASTON	PA		10/12/2022	8.330	0	5,425	430,000
3310040291	JACKSONVILLE	FL		08/16/2022	8.589	0	1,515	475,000
3310040341	FORSYTH	GA		09/21/2022	7.550	0	26,851	940,000
3310029235	ELIZABETH	NJ		01/11/2022	6.490	0	12,870	930,000
3310037051	MAMARONECK	NY		08/26/2022	7.050	0	42,131	965,000
3310037054	CLINTON TOWNSHIP	NJ		06/29/2022	6.750	0	17,982	460,000
3310040667	CATSKILL	NY		08/26/2022	7.800	0	13,024	425,000
3310040688	TAMPA	FL		08/26/2022	8.330	0	9,747	395,000
3310036992	EAST MEADOW	NY		06/29/2022	6.770	0	13,256	725,000
3310037021	HILLSIDE	NJ		07/14/2022	6.550	0	5,643	655,000
3310040609	LITTLE FALLS	NJ		10/19/2022	8.484	0	30,106	570,000
3310040637	CHICAGO	IL		09/21/2022	8.743	0	59,428	950,000
3310030013	AUBURN	NY		03/09/2022	6.550	0	6,484	102,000
3310030029	PERTH AMBOY	NJ		02/07/2022	7.050	0	15,283	541,000
3310040949	PLAINFIELD	NJ		10/19/2022	8.330	0	28,908	630,000
3310040962	WEST ORANGE	NJ		09/08/2022	8.519	0	2,039	385,000
3310036141	DAYTON	OH		05/19/2022	6.760	0	8,442	185,000
3310036200	GARDEN CITY	GA		06/15/2022	7.800	0	8,769	250,000
3310039874	CHICAGO	IL		08/08/2022	8.659	0	17,848	241,000
3310039878	HILLSIDE	NJ		08/08/2022	8.169	0	18,960	580,000
3310028362	WASHINGTON	DC		11/18/2021	6.190	0	39,798	1,150,000
3310036598	CLANTON	AL		07/14/2022	6.720	0	11,384	144,000
3310036609	SEEKONK	MA		06/15/2022	7.030	0	48,411	625,000
3310033391	ROSLYN HEIGHTS	NY		04/01/2022	6.090	0	71,055	1,559,500
3310038535	EAST ORANGE	NJ		08/26/2022	8.519	0	35,838	528,000
3310038589	CHICAGO	IL		08/26/2022	8.519	0	37,826	400,000
3310042919	PHILADELPHIA	PA		10/19/2022	8.659	0	16,493	245,000
3310042920	PATERSON	NJ		10/19/2022	8.351	0	30,096	350,000
3310042933	DETROIT	MI		10/19/2022	8.757	0	10,417	176,000
3300004057	WEST CALDWELL	NJ		10/28/2022	7.181	0	22,335	725,000
3300004065	BROOKLYN	NY		10/13/2022	7.143	0	31,880	3,200,000
3300004082	BAYONNE	NJ		11/10/2022	7.536	0	42,345	3,950,000
3300004086	BRONX	NY		12/02/2022	7.581	0	333,191	3,350,000
3300004155	BALTIMORE	MD		12/21/2022	7.863	0	44,530	1,200,000
3300004156	IRVINGTON	NJ		12/21/2022	7.763	0	23,271	400,000
3300004180	RIVER EDGE	NJ		12/21/2022	7.513	0	153,577	1,450,000
3300004196	PASSAIC	NJ		12/21/2022	8.388	0	50,795	465,000
3310033936	PHILADELPHIA	PA		04/20/2022	7.550	0	15,246	345,000

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3310033937	LIVINGSTON	NJ		04/01/2022	5.525	0	179,190	1,950,000
3310038782	NEWARK	NJ		08/08/2022	7.050	0	15,311	1,580,000
3310038802	NEWARK	NJ		08/01/2022	7.930	0	137,941	725,000
3310043598	OLD MONROE	MO		11/10/2022	8.050	0	23,970	238,000
3310043604	RANCHO MIRAGE	CA		11/10/2022	8.050	0	32,226	2,337,000
3310043610	DETROIT	MI		11/10/2022	8.890	0	5,816	175,000
3310043632	SAN DIEGO	CA		11/01/2022	8.190	0	40,132	2,090,000
3310043811	BURLINGTON	NJ		11/10/2022	8.694	0	19,404	400,000
3310043827	PATERSON	NJ		11/10/2022	8.225	0	30,124	490,000
3310035619	PHILADELPHIA	PA		05/19/2022	7.550	0	16,790	225,000
3310039505	CHICAGO	IL		08/16/2022	7.500	0	30,215	343,000
3310039506	CHICAGO	IL		09/08/2022	8.589	0	44,017	650,000
3310036068	ST. LOUIS	MO		06/23/2022	6.015	0	12,045	300,000
3310034948	POUGHKEEPSIE	NY		08/01/2022	5.875	0	28,216	1,500,000
3310035449	PATERSON	NJ		08/01/2022	7.300	0	29,720	423,000
3310039471	HAZEL CREST	IL		08/01/2022	8.519	0	7,126	175,000
3310039475	GLEN RIDGE	NJ		08/08/2022	8.519	0	47,584	1,635,000
3310033754	TRENTON	NJ		08/08/2022	8.330	0	15,404	230,000
3310038680	THIELLS	NY		07/07/2022	6.540	0	31,412	620,000
3310043299	CHICAGO	IL		11/10/2022	8.722	0	195,901	1,384,500
3310043305	MANCHESTER TOWNSHIP	NJ		11/10/2022	8.659	0	4,158	226,000
3310043351	JAMAICA	NY		11/10/2022	8.659	0	19,800	915,000
3310034294	DETROIT	MI		04/20/2022	6.480	0	3,778	130,000
3310038947	OSSINING	NY		08/01/2022	7.000	0	44,550	600,000
3310038421	CHICAGO	IL		07/25/2022	6.920	0	18,830	315,000
3310038425	GARFIELD	NJ		08/08/2022	7.050	0	23,190	1,850,000
3310038432	WICHITA	KS		09/28/2022	6.620	0	759,766	12,600,000
3310042473	MEMPHIS	TN		11/01/2022	8.400	0	70,989	670,000
3310042479	TRENTON	NJ		11/01/2022	8.659	0	2,930	210,000
3310042505	MATTAPOISETT	MA		11/01/2022	8.659	0	122,934	1,500,000
3310042534	PHILADELPHIA	PA		11/10/2022	8.519	0	13,068	252,000
3310042562	VISTA	CA		10/19/2022	8.169	0	37,113	1,230,000
3310042563	NORTH MIDDLETOWN	NJ		11/10/2022	8.040	0	17,820	412,000
3300003734	PHILADELPHIA	PA		06/23/2022	6.200	0	30,863	510,000
3300003739	POMPTON LAKES	NJ		04/27/2022	6.075	0	12,500	529,000
3300003758	BRIDGEWATER	NJ		04/27/2022	7.450	0	52,568	685,000
3310033664	CATSKILL	NY		06/29/2022	6.043	0	17,658	460,000
3310033728	CHICAGO	IL		04/01/2022	6.760	0	14,692	230,000
3310033734	CHICAGO	IL		04/01/2022	6.760	0	9,266	340,000
3310038662	ANDERSON	SC		08/08/2022	8.050	0	3,087	145,000
3310038665	MILWAUKEE	WI		07/14/2022	7.220	0	41,010	815,000
3310038671	PALM DESERT	CA		07/14/2022	6.300	0	78,067	1,705,000
3310038672	PHILADELPHIA	PA		09/21/2022	8.169	0	35,264	320,000
3310043150	BRICK TOWNSHIP	NJ		11/01/2022	8.673	0	126,720	2,010,000
3310043201	CHICAGO	IL		11/10/2022	8.673	0	41,786	1,490,000
3310043293	SAINT JAMES	NY		11/10/2022	8.666	0	14,800	1,293,500
3310030103	MONTCLAIR	NJ		04/01/2022	6.800	0	38,269	1,473,000
3310030111	OAK PARK	IL		01/31/2022	6.800	0	71,882	1,200,000
3310037380	CATSKILL	NY		09/08/2022	7.500	0	40,085	483,000
3310037382	MONTICELLO	NY		09/28/2022	7.500	0	42,844	286,000
3310037400	CHICAGO HEIGHTS	IL		06/23/2022	6.920	0	4,865	168,000
3310037405	RANCHO MIRAGE	CA		06/23/2022	5.700	0	43,263	1,275,000
3310040982	GARY	IN		09/28/2022	8.659	0	9,357	156,000
3310041001	DETROIT	MI		09/08/2022	8.659	0	23,433	230,000
3310041003	BALTIMORE	MD		09/21/2022	8.169	0	18,402	245,000

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3310041006	MIDDLETOWN	NY		10/12/2022	8.519	0	92,319	750,000
3310041014	IRVINGTON	NJ		10/19/2022	8.330	0	41,053	700,000
3310031066	ALBANY	NY		06/07/2022	5.343	0	58,828	3,425,000
3310031089	CHARLOTTE	NC		01/31/2022	7.550	0	64,524	850,000
3310030979	EAST ORANGE	NJ		02/18/2022	6.043	0	7,715	5,680,000
3310037603	WINTER PARK	FL		07/07/2022	6.008	0	263,673	2,750,000
3310037631	HONOLULU	HI		07/07/2022	6.043	0	28,809	1,550,000
3310041335	SALEM	NJ		10/19/2022	8.050	0	17,275	989,000
3310041344	DAYTON	OH		11/10/2022	8.519	0	16,529	230,000
322020350	WEATHERFORD	TX		03/31/2022	6.480	0	35,271	3,936,000
322020355	PORTLAND	OR		03/31/2022	6.220	0	20,942	4,440,000
322020881	WEATHERFORD	TX		03/31/2022	6.480	0	68,735	3,826,000
3310037893	ELKRIDGE	MD		07/25/2022	6.750	0	60,169	640,000
3310037897	LAKE WORTH	FL		08/26/2022	6.620	0	30,216	390,000
3310037898	LAKE WORTH	FL		08/26/2022	6.620	0	17,642	390,000
3310041635	FONTANA	CA		10/12/2022	7.950	0	102,568	920,000
3310041644	GRIFFIN	GA		11/01/2022	7.900	0	61,301	2,175,000
3310040193	FORSYTH	GA		09/21/2022	7.550	0	44,501	955,000
3310040200	FORSYTH	GA		09/21/2022	7.550	0	18,460	980,000
3310040213	BLAIRSTOWN	NJ		08/26/2022	8.330	0	18,236	395,000
3310040219	CHARLOTTE	NC		08/26/2022	7.550	0	4,000	375,000
3310040225	PHILADELPHIA	PA		09/08/2022	7.550	0	978	250,000
3310040226	PHILADELPHIA	PA		09/08/2022	7.550	0	10,573	220,000
3310029142	PATERSON	NJ		05/19/2022	7.800	0	2,816	550,000
3310036940	MONTCLAIR	NJ		06/15/2022	6.800	0	2,495	875,000
3310036942	DETROIT	MI		07/14/2022	6.630	0	19,087	230,000
3310036958	BERGENFIELD	NJ		06/15/2022	6.630	0	9,980	662,000
3310040554	BROOKLYN	NY		09/08/2022	7.550	0	79,200	3,300,000
3310040558	BOWDON	GA		09/28/2022	8.519	0	27,443	220,000
3310040560	PHILADELPHIA	PA		08/26/2022	8.330	0	49,678	435,000
3310040561	HONOLULU	HI		08/26/2022	7.500	0	23,691	1,500,000
3310040564	SALEM	NH		08/26/2022	7.990	0	18,483	434,000
3310024886	ROCKPORT	TX		10/27/2021	5.210	0	55,547	4,890,000
3310025164	JERSEY CITY	NJ		11/29/2021	5.700	0	20,458	735,000
3310034501	EAST LANSING	MI		04/29/2022	6.330	0	27,509	430,000
3310039036	HILTON HEAD ISLAND	SC		09/21/2022	7.300	0	307,805	2,265,900
3310039040	TRENTON	NJ		09/08/2022	8.169	0	317	173,000
3310036096	BIG SPRING	TX		06/23/2022	7.050	0	21,908	172,000
3310039773	WEST CREEK	NJ		08/26/2022	7.550	0	4,926	350,000
3310039784	DELTONA	FL		08/16/2022	8.330	0	1,518	270,000
3310039805	WOODBRIDGE TOWNSHIP	NJ		08/16/2022	8.330	0	27,072	505,000
3310028059	LIVINGSTON	NJ		11/29/2021	5.530	0	97,030	1,340,000
3310028082	SOMERVILLE	NJ		03/09/2022	7.050	0	26,449	490,000
3310036471	PAPAIKOU	HI		06/15/2022	6.270	0	17,476	425,000
3310040112	SCOTCH PLAINS	NJ		09/08/2022	8.330	0	109,454	1,840,000
3310040129	CALIFON	NJ		10/19/2022	8.330	0	10,849	500,000
3310040130	JERSEY CITY	NJ		08/16/2022	7.550	0	227,225	1,748,000
3310027370	MORGANVILLE	NJ		05/19/2022	6.490	0	22,612	685,000
3310036020	HOUSTON	TX		07/07/2022	6.050	0	63,672	418,000
3310036021	HOUSTON	TX		07/07/2022	6.050	0	62,386	418,000
3310039740	HEMPSTEAD	NY		08/26/2022	8.330	0	26,136	850,000
3310039752	BROOKLYN	NY		08/01/2022	8.330	0	24,200	790,000
3310039765	TOMS RIVER	NJ		11/01/2022	8.645	0	9,876	320,000
3310025851	ARLINGTON	NY		03/22/2022	5.700	0	37,897	390,000
3310039160	WEISER	ID		08/01/2022	7.770	0	19,503	309,000

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3310039162	WASHINGTON	DC		08/08/2022	8.337	0	20,552	440,000
3310039165	EAST ORANGE	NJ		08/26/2022	8.519	0	29,878	580,000
3310039179	ROOSEVELT	NY		08/16/2022	7.040	0	21,542	602,000
3310034194	MAHWAH	NJ		06/15/2022	6.050	0	28,013	898,000
3310034215	DETROIT	MI		04/01/2022	6.480	0	1,386	85,000
3310034263	DEER PARK	NY		06/29/2022	5.700	0	38,590	600,000
3310025714	SCRANTON	PA		09/28/2021	7.038	0	4,724	195,000
3310039147	SMITH RIVER	CA		08/01/2022	7.550	0	34,652	300,000
3310039149	SCRANTON	PA		08/16/2022	8.000	0	17,773	640,000
3310037685	MILLVILLE	NJ		08/26/2022	7.050	0	21,841	220,000
3310037695	FALL RIVER	MA		09/08/2022	6.800	0	201,581	2,950,000
3310041351	HEMPSTEAD	NY		09/28/2022	7.550	0	10,692	730,000
3310041366	GREENWOOD LAKE	NY		10/12/2022	8.330	0	79,200	880,000
3310041369	OAKLAND	NJ		11/01/2022	8.337	0	8,207	400,000
3310041403	UNIVERSITY HEIGHTS	OH		09/21/2022	8.330	0	22,572	295,000
322030104	VANCOUVER	WA		09/19/2022	7.625	0	259,387	5,190,000
322030121	MONTGOMERY	TX		05/09/2022	6.725	0	28,584	599,400
322030145	MONTGOMERY	TX		06/21/2022	6.725	0	35,526	602,700
322030290	KIRKLAND	WA		06/21/2022	6.720	0	10,925	1,335,000
322030402	PRESCOTT	AZ		05/09/2022	6.970	0	54,350	6,240,000
322030458	RICHLAND	WA		04/20/2022	6.600	0	101,302	2,728,000
322030473	VANCOUVER	WA		04/20/2022	6.600	0	69,325	1,600,000
3310031742	VENTNOR CITY	NJ		04/20/2022	6.050	0	16,065	600,000
3310037926	MUSKEGON	MI		08/08/2022	7.550	0	8,288	201,000
3310037933	JERSEY CITY	NJ		07/25/2022	7.050	0	288,029	1,754,000
3310041675	WILTON MANORS	FL		10/19/2022	8.323	0	73,334	1,240,000
3310041677	STONE PARK	IL		10/19/2022	8.834	0	18,533	275,000
3310041697	ATLANTA	TX		10/19/2022	7.550	0	1,719	254,000
3310041704	BEAVERCREEK	OH		10/12/2022	7.550	0	9,195	275,000
3310041708	CUTLER BAY	FL		10/12/2022	7.500	0	29,700	1,030,000
322060737	STAR	ID		09/19/2022	7.625	0	19,791	835,000
322060775	STAR	ID		09/19/2022	7.625	0	26,303	970,000
322060812	HORSESHOE BAY	TX		08/04/2022	7.310	0	73,186	1,260,000
322070017	PETALUMA	CA		08/04/2022	7.310	0	115,101	3,750,000
322070066	PORTLAND	OR		09/19/2022	7.750	0	81,731	2,010,000
322070132	PORTLAND	OR		09/13/2022	7.750	0	149,856	4,670,000
322070201	PALM BAY	FL		09/19/2022	7.625	0	4,888	350,000
322070289	PORTLAND	OR		09/19/2022	7.625	0	87,412	2,960,000
3310041645	MEMPHIS	TN		11/01/2022	8.120	0	191,129	12,700,000
3310041658	SHIRLEY	NY		10/19/2022	7.550	0	23,760	550,000
3310041665	SCHENECTADY	NY		10/12/2022	7.550	0	16,140	182,000
3310041670	HEMPSTEAD	NY		10/12/2022	8.330	0	6,376	482,000
322060264	MILL CREEK	WA		08/04/2022	7.560	0	119,422	4,705,000
322060335	WINTER PARK	FL		06/21/2022	6.595	0	54,905	1,475,000
322060373	HORSESHOE BAY	TX		08/04/2022	7.310	0	71,589	1,800,000
322060443	PETALUMA	CA		08/04/2022	7.185	0	30,570	7,105,000
322060461	STAR	ID		09/19/2022	7.625	0	21,805	930,000
322060483	PALM BAY	FL		09/19/2022	7.625	0	3,359	315,000
322060611	MILL CREEK	WA		08/04/2022	7.560	0	79,313	4,705,000
322060648	STAR	ID		09/19/2022	7.625	0	19,275	845,000
3310032293	CHICAGO	IL		03/09/2022	5.350	0	29,827	400,000
3310038130	CHICAGO	IL		07/07/2022	7.170	0	32,432	260,000
3310038131	CENTRAL VALLEY	NY		09/28/2022	8.050	0	74,247	570,000
3310041996	NORTH PLAINFIELD	NJ		10/12/2022	7.500	0	30,105	610,000
3310041997	ARROYO GRANDE	CA		10/19/2022	7.550	0	35,863	1,213,000

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3310042031	MIDDLETOWN	NY		10/19/2022	8.330	0	29,359	355,000
3300003152	NEPTUNE	NJ		02/16/2022	7.500	0	193,558	3,070,000
3310037331	MILFORD MILL	MD		07/25/2022	6.750	0	38,432	500,000
3310037339	MONTICELLO	NY		08/01/2022	6.800	0	15,442	520,000
3310040901	PITTSTON	PA		09/21/2022	8.330	0	20,117	243,000
3310040931	SAN ANTONIO	TX		09/28/2022	8.330	0	108,612	1,200,000
320100005	PALM SPRINGS	CA		05/05/2021	7.000	0	107,864	7,980,000
3310037581	SEASIDE HEIGHTS	NJ		08/01/2022	7.550	0	190,452	1,700,000
3310037586	ROCHESTER	NY		07/07/2022	7.580	0	10,189	183,000
3310035029	PHILADELPHIA	PA		06/15/2022	7.300	0	4,544	229,000
3310039263	PECOS	TX		10/19/2022	8.743	0	41,043	371,000
3310039272	BELLEVILLE	IL		09/08/2022	8.050	0	14,072	139,000
3310035680	YONKERS	NY		08/08/2022	6.043	0	50,708	4,500,000
3310039567	EAST ORANGE	NJ		08/16/2022	7.550	0	19,028	470,000
3310028956	JERSEY CITY	NJ		01/05/2022	5.350	0	130,329	1,725,000
3310028961	CORONA DEL MAR	CA		01/05/2022	5.350	0	25,284	10,450,000
3310036898	DOVER	MA		07/14/2022	6.050	0	93,852	1,600,000
3310036899	LOS ANGELES	CA		06/29/2022	6.043	0	233,475	2,900,000
3310040495	CHICAGO	IL		08/26/2022	8.554	0	8,624	285,000
3310040504	ALLENDALE	NJ		10/12/2022	7.550	0	37,224	799,000
3310040508	WOODRUFF	SC		09/08/2022	8.589	0	25,621	162,000
3310040509	PACOLET	SC		09/08/2022	8.589	0	26,384	158,000
3310036447	ST. ALBANS	NY		06/07/2022	6.550	0	132,462	1,230,000
3310036459	NEW ORLEANS	LA		06/07/2022	6.015	0	3,010	385,000
3310040100	HANOVER	MA		09/08/2022	7.990	0	42,389	634,000
3310039429	THE BRONX	NY		08/08/2022	8.040	0	10,763	1,650,000
3310039432	HIGHLAND	IN		08/26/2022	7.500	0	21,911	385,000
3310039437	LOUISBURG	NC		11/10/2022	7.500	0	54,056	398,000
3310027195	PATERSON	NJ		11/12/2021	6.990	0	10,865	393,000
3310039734	RANCHO MIRAGE	CA		08/16/2022	7.550	0	50,215	1,250,000
3310026405	MASTIC BEACH	NY		11/18/2021	5.847	0	31,472	375,000
3310026446	HAMILTON	OH		12/16/2021	7.227	0	18,500	210,000
3310039384	CHATTANOOGA	TN		08/16/2022	8.330	0	52,058	255,000
3310039389	UPPER SADDLE RIVER	NJ		08/01/2022	8.330	0	20,790	1,650,000
3310038189	PHILADELPHIA	PA		07/14/2022	6.720	0	6,760	220,000
3310038191	NEW ORLEANS	LA		07/25/2022	6.770	0	13,024	403,000
3310042045	EUSTIS	FL		11/01/2022	8.309	0	47,943	270,000
3310042047	EUSTIS	FL		11/01/2022	8.309	0	47,435	270,000
3310042057	PHILADELPHIA	PA		10/19/2022	7.990	0	76,078	650,000
3300003163	NORTH BERGEN	NJ		08/25/2021	5.950	0	10,320	425,000
3310032973	KUNKLETOWN	PA		03/09/2022	6.510	0	1,952	292,000
3310032988	LIVINGSTON	NJ		06/15/2022	5.875	0	74,983	1,425,000
3310042426	CHICAGO	IL		10/19/2022	8.519	0	19,246	590,000
3310042467	JACKSONVILLE	FL		10/19/2022	8.659	0	10,454	150,000
3310032899	CHARLOTTE	NC		03/09/2022	7.300	0	138,970	1,300,000
3310032909	CAMDEN	NJ		05/19/2022	6.160	0	738	135,000
3310042375	DOLTON	IL		10/12/2022	8.050	0	8,703	232,000
3310042381	LOS ANGELES	CA		11/10/2022	7.800	0	199,859	2,300,000
3310042392	SUGARLOAF	CA		10/19/2022	8.575	0	15,899	372,000
3310042404	SCHENECTADY	NY		11/10/2022	8.834	0	26,245	252,000
3310042419	ELMER	NJ		10/19/2022	7.550	0	23,124	275,000
3300003652	MONTCLAIR	NJ		03/31/2022	6.950	0	108,044	1,275,000
3310033552	POMONA	NY		04/01/2022	5.700	0	12,175	925,000
3310038617	JERSEY CITY	NJ		08/01/2022	7.050	0	41,461	1,340,000
3310038634	PALM COAST	FL		08/08/2022	8.050	0	36,422	430,000

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3310038637	PALM COAST	FL		08/08/2022	8.050	0	43,718	415,000
3310038638	PALM COAST	FL		08/08/2022	8.050	0	41,161	430,000
3310043001	MERRICK	NY		11/01/2022	8.680	0	33,601	613,000
3310043009	CHICAGO	IL		11/01/2022	8.869	0	24,292	350,000
3310043023	BALTIMORE	MD		11/10/2022	8.519	0	11,444	230,000
3310041284	WESTWEGO	LA		09/21/2022	8.040	0	19,998	225,000
3310041285	BELLMORE	NY		09/08/2022	8.337	0	26,849	847,000
3310041299	CHICAGO	IL		09/21/2022	8.659	0	40,788	335,000
3310041300	ATLANTIC CITY	NJ		11/01/2022	8.519	0	8,930	170,000
3310041305	PENNSVILLE	NJ		10/12/2022	7.550	0	21,976	275,000
3310041320	HAZEL CREST	IL		09/21/2022	8.519	0	15,148	280,000
322010288	HORSESHOE BAY	TX		04/20/2022	6.720	0	76,400	1,820,000
322010538	HARRISVILLE	UT		03/23/2022	6.600	0	109,915	4,267,000
3310031608	IRVINGTON	NJ		03/09/2022	6.050	0	5,167	500,000
3310031616	CORPUS CHRISTI	TX		02/25/2022	6.050	0	2,625	134,500
3310037848	FRANKLINVILLE	NJ		11/10/2022	7.500	0	27,423	250,000
3310037859	CHICAGO	IL		08/16/2022	7.050	0	9,927	740,000
3310037868	INTERLAKEN	NJ		07/25/2022	6.550	0	60,628	1,125,000
3310037869	TRENTON	NJ		07/14/2022	7.550	0	38,234	1,195,000
3310041598	MARLBORO	NY		10/19/2022	8.000	0	40,986	600,000
3310041603	JERSEY CITY	NJ		11/10/2022	8.225	0	16,156	951,000
3310041604	WEST ISLIP	NY		11/01/2022	7.500	0	38,958	810,000
3310041624	LOS ANGELES	CA		10/19/2022	7.050	0	119,551	3,040,000
3310041631	BROOKLYN	NY		09/21/2022	7.550	0	118,800	2,200,000
322050741	GEORGETOWN	TX		06/09/2022	6.720	0	12,928	1,700,000
322050785	INDIO	CA		06/21/2022	6.970	0	36,913	3,335,000
322050790	GEORGETOWN	TX		06/09/2022	6.720	0	63,007	2,000,000
322060007	VANCOUVER	WA		07/07/2022	6.470	0	64,974	1,050,000
322060119	BIG BEAR LAKE	CA		08/04/2022	7.960	0	40,767	2,600,000
322060219	AUSTIN	TX		08/04/2022	7.310	0	53,857	1,780,000
3310039842	LOUISA	VA		08/16/2022	8.330	0	19,800	290,000
3310039851	STATEN ISLAND	NY		10/19/2022	7.800	0	21,929	570,000
19350	Various	TN		02/28/2022	2.615	0	4,958,479	121,212,121
3310037231	WOODBURY	NY		08/16/2022	6.300	0	114,402	1,637,000
3310037255	CHICAGO	IL		06/29/2022	6.750	0	83,521	608,500
3310040821	LANSING	MI		09/08/2022	8.659	0	14,703	180,000
3310040831	WYANDANCH	NY		08/26/2022	7.550	0	7,762	736,000
3310040851	PITMAN	NJ		09/21/2022	7.550	0	21,663	250,000
3310030534	BALTIMORE	MD		01/31/2022	7.050	0	19,205	436,000
3310037543	CHICAGO	IL		06/23/2022	6.920	0	6,534	300,000
3310037558	CHICAGO	IL		07/14/2022	6.920	0	7,913	345,000
3310041196	BROOKLYN	NY		10/12/2022	8.519	0	17,430	765,000
3310041218	LONG BRANCH	NJ		09/28/2022	8.050	0	291,456	2,000,000
3310041229	PHILADELPHIA	PA		10/19/2022	7.550	0	21,315	205,000
3310036813	ATLANTA	GA		08/16/2022	6.800	0	31,829	500,000
3310036819	BALTIMORE	MD		06/07/2022	7.090	0	9,637	243,500
3310036861	CHICAGO	IL		06/07/2022	6.570	0	9,504	290,000
3310036867	IRVINGTON	NJ		06/15/2022	6.050	0	3,873	534,000
3310040460	WEST NYACK	NY		09/21/2022	7.500	0	20,533	560,000
3310040472	HARTFORD	CT		09/08/2022	8.169	0	22,315	253,000
3310040479	HOUSTON	TX		08/26/2022	8.050	0	114,741	1,450,000
3310040482	EAST CHICAGO	IN		09/21/2022	8.330	0	4,091	195,000
3310029597	PHILADELPHIA	PA		02/07/2022	6.050	0	26,532	320,000
3310037193	EAST STROUDSBURG	PA		06/15/2022	6.050	0	9,979	510,000
3310037195	BELLEVUE	WA		07/07/2022	6.300	0	167,277	3,200,000

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3310037200	AVONDALE	LA		09/28/2022	7.170	0	17,835	177,000
3310037221	ANDERSON	SC		08/16/2022	6.920	0	68,562	467,000
3310040801	ATLANTA	GA		09/21/2022	7.500	0	53,948	452,000
3310040812	FAR ROCKAWAY	NY		08/26/2022	8.519	0	18,612	575,000
3310040819	BATON ROUGE	LA		09/08/2022	7.550	0	13,593	273,500
3310027897	MARRERO	LA		04/14/2022	6.060	0	30,472	232,000
3310036397	JACKSON	GA		06/15/2022	6.550	0	8,373	362,000
3310036402	HARTFORD	CT		06/29/2022	7.070	0	38,147	975,000
3310040037	HAMMONTON	NJ		10/19/2022	8.673	0	20,493	210,000
3310040047	VINELAND	NJ		08/08/2022	8.554	0	20,018	280,000
3310040049	LAS VEGAS	NV		10/12/2022	8.589	0	2,772	465,000
3310026975	PHILADELPHIA	PA		10/22/2021	8.488	0	34,414	840,000
3310026986	BERGENFIELD	NJ		10/22/2021	5.980	0	14,387	660,000
3310035904	PHILADELPHIA	PA		06/07/2022	7.290	0	8,433	218,000
3310039663	NEW ORLEANS	LA		08/08/2022	7.050	0	29,934	1,100,000
3310039678	ST. ALBANS	NY		08/16/2022	7.500	0	2,851	775,000
3300003701	GARDEN CITY	NY		05/26/2022	6.325	0	205,428	1,925,000
3310033608	CHICAGO	IL		06/07/2022	6.050	0	24,900	545,000
3310038643	CHICAGO	IL		08/01/2022	7.220	0	2,086	300,000
3310043071	COUNTRY CLUB HILLS	IL		11/10/2022	8.904	0	19,800	480,000
3310043119	COLUMBIA	MO		11/10/2022	8.925	0	11,464	400,000
3310022231	JERSEY CITY	NJ		03/09/2022	6.800	0	5,077	2,945,000
3310021288	SEMINOLE	FL		08/01/2022	7.500	0	73,448	675,000
3310034078	MILFORD	DE		04/08/2022	6.800	0	173,844	900,000
3310038852	NEW VIENNA	OH		09/08/2022	8.330	0	22,762	225,000
3310038853	KENMORE	NY		10/12/2022	7.500	0	594	240,000
3310038860	BROOKLYN	NY		08/08/2022	7.040	0	19,804	1,440,000
3310032221	SHIRLEY	NY		03/09/2022	6.390	0	18,431	560,000
3310038127	PLAINFIELD	NJ		07/14/2022	6.750	0	9,666	420,000
3310041974	PALM SPRINGS	CA		10/12/2022	7.800	0	146,906	2,227,000
3310041979	ELIZABETH	NJ		10/19/2022	7.770	0	46,055	610,000
3310041981	PHILADELPHIA	PA		11/10/2022	9.009	0	9,446	132,000
3310041984	CLEVELAND	OH		09/28/2022	8.330	0	10,894	146,000
3310041989	MASSAPEQUA PARK	NY		11/01/2022	7.550	0	6,772	722,000
3300002981	SPRING VALLEY	NY		06/08/2021	9.200	0	165,844	2,100,000
3310032856	LOUISBURG	NC		11/01/2022	7.500	0	92,879	400,000
3310038339	PITTSBURGH	PA		07/14/2022	7.420	0	8,888	250,000
3310038342	JOSHUA TREE	CA		08/26/2022	7.450	0	169,059	985,000
3310038344	DETROIT	MI		07/25/2022	6.820	0	15,349	480,000
3310042360	BRONX	NY		10/19/2022	8.169	0	8,514	800,000
3310042372	ST. PETERSBURG	FL		10/19/2022	7.550	0	18,572	355,000
3310042373	BAYONNE	NJ		11/01/2022	8.330	0	19,590	585,000
3310036577	JERSEY CITY	NJ		06/23/2022	6.043	0	140,721	1,645,000
3310040141	DETROIT	MI		10/12/2022	8.040	0	16,344	850,000
3310040146	MOBILE	AL		09/21/2022	8.337	0	15,878	262,000
3310029044	PHILADELPHIA	PA		12/16/2021	6.950	0	990	239,000
3310041235	BEDFORD	IN		11/01/2022	8.239	0	17,466	185,000
3210900443	RICHLAND	WA		01/27/2022	6.720	0	11,130	510,000
3211008430	HORSESHOE BAY	TX		02/16/2022	6.470	0	11,196	1,306,000
3211009290	HORSESHOE BAY	TX		02/16/2022	6.470	0	15,395	1,320,000
3211106040	PASCO	WA		03/23/2022	6.470	0	13,062	475,000
3211201910	EUGENE	OR		02/16/2022	6.475	0	54,600	11,375,000
3310037782	SUITLAND	MD		08/01/2022	7.050	0	30,377	530,000
3310041520	CHICAGO	IL		10/19/2022	8.337	0	20,223	355,000
3310041534	NORTH HOLLYWOOD	CA		09/21/2022	7.800	0	61,508	2,119,000

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3310041546	PARK FOREST	IL		09/21/2022	8.519	0	20,047	204,000
3310041547	CHICAGO	IL		10/12/2022	8.330	0	31,494	240,000
322040972	ENUMCLAW	WA		06/21/2022	6.670	0	21,163	2,460,000
322050021	APACHE JUNCTION	AZ		06/21/2022	6.720	0	29,127	1,545,000
322050038	PORTLAND	OR		06/21/2022	6.595	0	50,715	1,880,000
322050139	INDIO	CA		06/21/2022	6.970	0	43,065	3,935,000
322050146	CLEARFIELD	UT		06/21/2022	6.720	0	13,277	5,505,000
322050199	PORTLAND	OR		06/21/2022	6.970	0	32,655	3,355,000
322050242	WILLARD	UT		06/21/2022	6.720	0	52,332	2,250,000
3310038057	NEWARK	NJ		08/26/2022	6.550	0	13,968	441,000
3310030464	BROOKLYN	NY		02/07/2022	5.700	0	149,348	7,069,000
3310037505	CALUMET CITY	IL		08/01/2022	8.750	0	12,444	216,500
3310037520	GARY	IN		09/08/2022	7.170	0	13,068	105,000
3310041146	CARMEL HAMLET	NY		11/01/2022	8.330	0	14,015	385,000
3310041154	CLEARWATER	FL		09/21/2022	7.500	0	73,792	455,000
3310041163	CLEARWATER	FL		09/21/2022	7.500	0	65,906	455,000
3310041178	CHICAGO	IL		10/19/2022	8.792	0	50,708	645,000
321080026	INDIO	CA		09/20/2021	6.970	0	100,742	6,980,000
3310031315	PARKLAND	FL		02/07/2022	5.700	0	34,064	2,593,000
3310031419	TUCSON	AZ		03/17/2022	6.050	0	18,894	1,900,000
3310037769	CHICAGO	IL		06/23/2022	6.720	0	22,331	250,000
3310041505	DETROIT	MI		09/28/2022	8.050	0	81,092	925,000
3310028753	PHILADELPHIA	PA		02/11/2022	6.050	0	15,377	220,000
3310036781	ALEXANDRIA	VA		07/25/2022	5.665	0	242,352	2,325,000
3310040387	FORSYTH	GA		10/12/2022	7.550	0	33,799	940,000
3310029445	ATLANTA	GA		12/16/2021	6.237	0	16,751	520,000
3310036380	WATERBURY	CT		06/07/2022	6.220	0	9,039	347,000
3310036382	LAKE ARIEL	PA		08/01/2022	7.550	0	36,610	319,000
3310040009	CHICAGO	IL		09/08/2022	8.330	0	34,478	270,000
3310040012	ST. LOUIS	MO		09/08/2022	8.519	0	21,504	172,000
3310040036	BROOKLYN	NY		08/16/2022	8.589	0	7,142	830,000
3310036731	ORANGE	NJ		06/15/2022	7.090	0	4,757	835,000
3310040363	MIDWEST CITY	OK		10/12/2022	8.575	0	4,185	132,500
3310040368	DEPTFORD	NJ		08/26/2022	7.550	0	19,351	300,000
3310040384	FORSYTH	GA		10/12/2022	7.550	0	34,874	790,000
3310038880	NEW PORT RICHEY	FL		08/26/2022	7.000	0	64,607	400,000
3310038888	SANFORD	FL		07/25/2022	7.800	0	19,926	295,000
3310034735	LOUISVILLE	KY		05/19/2022	5.000	0	67,625	5,720,000
3310039137	WATERBURY	CT		08/01/2022	7.930	0	6,554	390,000
3310034716	HARTFORD	CT		07/07/2022	5.343	0	145,593	3,870,000
3310039109	CLARKSVILLE	TN		07/25/2022	7.500	0	7,623	160,000
3310026242	METAIRIE	LA		10/14/2021	7.038	0	16,177	950,000
3310035263	CHICAGO	IL		04/29/2022	7.050	0	2,190	550,000
3300003504	CHATHAM	NJ		12/29/2021	6.025	0	136,048	1,500,000
3300003523	BROOKLYN	NY		03/09/2022	7.450	0	95,931	1,700,000
3300003547	MAPLEWOOD	NJ		03/03/2022	7.200	0	40,989	1,200,000
3310038594	BROOKLYN	NY		07/25/2022	7.270	0	193,705	2,500,000
3310038595	CITY OF ORANGE	NJ		07/14/2022	7.050	0	32,145	655,500
3310038602	HOLLAND	MI		08/08/2022	8.519	0	25,632	439,000
3310038616	JERSEY CITY	NJ		08/01/2022	7.050	0	48,951	1,340,000
3310042982	WANTAGH	NY		10/19/2022	8.575	0	119,592	1,095,000
3310042983	LORAIN	OH		11/01/2022	8.939	0	16,857	146,000
3310042993	WEST HAVEN	CT		10/19/2022	8.673	0	15,138	333,000
3300004211	CHICAGO	IL		12/21/2022	8.855	0	192,676	4,500,000
3300004212	CHICAGO	IL		12/21/2022	7.863	0	82,307	1,600,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3300004213	CHICAGO	IL		12/21/2022	8.855	0	61,328	1,450,000
3300004214	CHICAGO	IL		12/21/2022	8.855	0	84,153	1,400,000
3310036918	CHICAGO	IL		08/16/2022	8.330	0	16,434	345,000
3310036927	FITCHBURG	MA		06/15/2022	6.460	0	7,598	355,000
3310040525	NEW BRITAIN	CT		09/08/2022	7.500	0	18,018	210,000
3310040531	SADDLE BROOK	NJ		10/12/2022	7.500	0	60,781	801,000
3310040536	HOLLYWOOD	FL		08/26/2022	7.500	0	14,771	1,100,000
3310040550	COLUMBIA	SC		09/21/2022	8.330	0	12,278	117,700
3310040552	PLAINFIELD	NJ		08/26/2022	8.330	0	3,258	420,000
3310037285	DETROIT	MI		07/25/2022	7.000	0	1,912	215,000
3310037308	HOUSTON	TX		07/07/2022	6.050	0	27,463	430,000
3310037314	UNION BEACH	NJ		06/15/2022	6.710	0	9,932	530,000
3310040854	CHICAGO	IL		10/12/2022	8.169	0	27,522	460,000
3310040855	WOODBURY	NJ		09/21/2022	7.550	0	29,304	260,000
3310040864	BROWNS MILLS	NJ		11/01/2022	8.020	0	16,167	215,000
3310040871	CHICAGO	IL		09/08/2022	8.589	0	37,219	312,000
3310041886	GAINESVILLE	TX		10/19/2022	8.323	0	23,711	191,000
3310041897	CHICAGO	IL		10/12/2022	8.589	0	29,155	348,000
3310041912	BOSTON	MA		10/19/2022	7.550	0	16,454	750,000
322090803	PORTLAND	OR		11/18/2022	8.660	0	145,376	2,770,000
322090853	BOISE	ID		11/18/2022	9.075	0	163,282	10,955,000
322100442	GREEN VALLEY	AZ		11/18/2022	8.825	0	15,036	475,000
322100469	MILLINGTON	TN		11/18/2022	8.830	0	225,346	3,164,000
322100723	WILMINGTON	CA		11/18/2022	8.830	0	55,383	2,370,000
322100901	WILMINGTON	CA		11/18/2022	8.830	0	92,285	4,030,000
322100957	GREEN VALLEY	AZ		11/18/2022	8.825	0	15,888	600,000
3310032675	NEW ORLEANS	LA		03/09/2022	6.060	0	11,781	1,300,000
3310038268	MONROE	NY		08/08/2022	7.500	0	40,003	640,000
3310038294	RIDGWAY	PA		08/26/2022	7.030	0	5,361	140,000
3310038312	HAMPTON BAYS	NY		07/14/2022	7.030	0	87,587	1,007,000
3310042222	BROOKLYN	NY		11/01/2022	8.673	0	7,861	780,000
3310042238	CHICAGO	IL		10/19/2022	8.330	0	11,029	250,000
3310042254	LEVITTOWN	NY		10/12/2022	8.330	0	138,105	1,075,000
3300003387	ESSEX FELLS	NJ		02/16/2022	8.200	0	71,076	2,300,000
322040483	PORTLAND	OR		05/09/2022	6.870	0	40,950	1,200,000
322040499	STAR	ID		06/21/2022	6.720	0	89,100	1,450,000
322040551	HORSESHOE BAY	TX		06/09/2022	6.720	0	51,437	1,600,000
322040593	PORTLAND	OR		05/09/2022	6.470	0	21,189	600,000
322040662	HORSESHOE BAY	TX		07/07/2022	6.720	0	55,201	1,370,000
322040671	HORSESHOE BAY	TX		06/09/2022	6.720	0	60,227	1,600,000
322040691	STAR	ID		06/21/2022	6.720	0	9,213	1,400,000
3310031899	SAN ANTONIO	TX		02/25/2022	6.840	0	10,371	210,000
3310031925	LIVINGSTON	NJ		02/07/2022	6.043	0	57,919	1,265,000
3310032020	MIAMI	FL		02/25/2022	5.441	0	36,730	1,375,000
3310038013	PLAINFIELD	NJ		07/14/2022	6.820	0	9,092	400,000
3310038027	INDIANAPOLIS	IN		07/14/2022	6.460	0	27,731	369,000
3310038029	UNION CITY	NJ		06/23/2022	5.686	0	39,600	815,000
3310038042	NEWARK	NJ		08/01/2022	6.870	0	13,573	460,000
3310041840	LEHIGH ACRES	FL		11/10/2022	8.694	0	59,169	290,000
3310041843	CLEVELAND	OH		11/01/2022	8.519	0	8,158	220,000
3310041844	OSSINING	NY		10/12/2022	8.484	0	47,659	490,000
3310041865	DETROIT	MI		10/19/2022	8.519	0	1,849	158,000
3310041879	THIBODAUX	LA		11/10/2022	8.568	0	26,652	189,000
322080718	BAKERSFIELD	CA		09/19/2022	7.875	0	211,697	4,240,000
322080819	BAKERSFIELD	CA		09/19/2022	7.875	0	262,185	4,780,000

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322080871	KENNEWICK	WA		11/18/2022	8.950	0	152,762	1,214,000
322080940	AUSTIN	TX		09/19/2022	7.875	0	70,671	2,000,000
322080960	PORTLAND	OR		10/25/2022	8.135	0	149,163	4,000,000
322090010	STAR	ID		11/18/2022	8.660	0	67,920	1,400,000
322090204	KENNEWICK	WA		11/18/2022	8.660	0	27,846	1,050,000
322090209	PORTLAND	OR		11/18/2022	8.660	0	85,023	1,900,000
322090237	WADDELL	AZ		10/25/2022	8.260	0	121,632	5,310,000
322090571	STAR	ID		11/18/2022	8.660	0	130,466	1,500,000
322090666	KENNEWICK	WA		11/18/2022	8.660	0	27,208	1,044,000
322090668	TACOMA	WA		10/25/2022	8.390	0	16,090	650,000
3310040770	CHICAGO	IL		09/08/2022	8.330	0	26,923	320,000
3310040780	MILLVILLE	NJ		09/21/2022	7.550	0	25,344	130,000
3310037497	PHILADELPHIA	PA		06/23/2022	7.650	0	16,786	350,000
3310037504	CHICAGO	IL		08/08/2022	6.920	0	7,214	260,000
3310041127	PLAINFIELD	NJ		10/12/2022	8.330	0	1,647	410,000
3310041131	BALTIMORE	MD		10/12/2022	8.659	0	31,007	395,000
3310037103	MANHASSET	NY		07/07/2022	7.170	0	94,050	2,050,000
3310037133	YONKERS	NY		08/26/2022	6.300	0	62,489	1,875,000
3310040737	PALM BEACH GARDENS	FL		08/26/2022	8.330	0	5,154	700,000
3310040738	DETROIT	MI		09/21/2022	8.589	0	2,218	150,000
3310040747	BALTIMORE	MD		09/28/2022	8.330	0	17,581	260,000
3310040764	SALEM	NJ		09/21/2022	8.330	0	31,819	195,000
3310035277	MOUNDVILLE	AL		05/19/2022	7.550	0	3,646	155,000
3310035292	CHICAGO	IL		04/29/2022	6.690	0	22,675	380,000
3310035296	CHICAGO	IL		05/19/2022	6.690	0	7,648	220,000
3310039357	WEST BABYLON	NY		08/16/2022	7.550	0	3,521	543,500
3310039359	TRENTON	NJ		09/08/2022	8.512	0	15,761	195,000
3310026954	HOWARD BEACH	NY		11/12/2021	5.847	0	11,753	800,000
3310035783	CHICAGO	IL		06/29/2022	6.920	0	26,176	317,000
3310035798	PLATTEKILL	NY		06/07/2022	5.889	0	31,416	525,000
3310035821	PLATTEKILL	NY		06/07/2022	5.889	0	45,819	540,000
3310035833	WEST NEW YORK	NJ		06/15/2022	6.290	0	23,938	760,000
3310039613	COPIAGUE	NY		09/21/2022	8.000	0	15,951	599,000
3310039627	WHARTON	NJ		08/08/2022	8.484	0	20,822	600,000
3310038823	JERSEY CITY	NJ		08/01/2022	7.000	0	94,248	1,830,000
3310038838	PHILADELPHIA	PA		07/14/2022	8.484	0	13,860	274,000
3310034568	MASSAPEQUA	NY		04/14/2022	5.966	0	37,004	920,000
3310034606	BRANCHVILLE	NJ		08/16/2022	6.690	0	46,611	414,000
3310037570	VICTOR	ID		09/28/2022	7.500	0	221,026	2,700,000
3310041269	CINCINNATI	OH		10/12/2022	8.330	0	28,173	395,000
3310033286	CHICAGO	IL		03/17/2022	5.700	0	4,376	475,000
3310038505	CHICAGO	IL		08/08/2022	7.320	0	16,988	300,000
3310038511	MIAMI SHORES	FL		08/08/2022	6.900	0	37,648	5,000,000
3310038518	MONTCLAIR	NJ		07/14/2022	6.710	0	145,682	2,250,000
3310038530	CHICAGO	IL		08/01/2022	7.320	0	18,896	300,000
3310038531	ALBANY	NY		07/25/2022	6.940	0	28,169	410,000
3310042775	MAYS LANDING	NJ		11/10/2022	8.225	0	34,927	290,000
3310042827	CHICAGO	IL		11/01/2022	7.800	0	18,077	375,000
3310042835	HAMILTON	OH		10/19/2022	8.575	0	11,246	205,000
3310042862	VALLEY PARK	MO		11/10/2022	8.050	0	8,287	215,000
3310038247	JERSEY CITY	NJ		08/01/2022	8.169	0	5,845	1,285,000
3310038254	PHILADELPHIA	PA		08/08/2022	7.300	0	15,397	246,000
3310038256	LOS ANGELES	CA		07/07/2022	6.300	0	24,651	1,686,000
3310042171	BOGOTA	NJ		11/01/2022	8.673	0	22,869	700,000
3310042190	TORRINGTON	CT		11/10/2022	8.659	0	9,813	280,000

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3310042200	WOODMERE	NY		11/10/2022	8.351	0	259,020	2,425,000
3310037716	SAINT LOUIS	MO		08/01/2022	8.050	0	60,096	410,000
3310041458	SUN CITY CENTER	FL		09/08/2022	8.330	0	2,657	340,000
3310041459	PHILADELPHIA	PA		10/12/2022	8.659	0	11,484	360,000
3310041469	BROOKLYN	NY		09/28/2022	8.750	0	13,721	1,350,000
3310041474	SAN ANTONIO	TX		11/01/2022	8.330	0	16,274	310,000
3310041482	WILLINGBORO	NJ		09/21/2022	8.484	0	11,351	391,000
3310030123	MONTCLAIR	NJ		03/17/2022	5.525	0	119,790	1,327,000
3310037408	FORT WASHINGTON	MD		06/15/2022	7.550	0	27,147	452,000
3310037412	BROOKLYN	NY		08/26/2022	6.043	0	338,220	4,900,000
3310041027	MILLVILLE	NJ		10/12/2022	7.550	0	28,510	243,000
3310041036	PATCHOGUE	NY		10/12/2022	8.337	0	3,938	450,000
3310039645	MIDDLETOWN	NY		08/26/2022	8.330	0	7,436	350,000
3310036201	YONKERS	NY		08/08/2022	6.043	0	75,200	3,800,000
3310036235	CHICAGO	IL		08/01/2022	7.050	0	27,726	670,000
3310036275	BOCA RATON	FL		07/07/2022	6.550	0	600,601	5,500,000
3310039892	LOS ANGELES	CA		08/16/2022	7.500	0	51,591	2,550,000
3310039911	DETROIT	MI		10/12/2022	8.330	0	1,000	143,000
3310035135	MARKHAM	IL		05/19/2022	6.690	0	8,019	190,000
3310035169	HICKSVILLE	NY		06/15/2022	5.700	0	130,791	1,300,000
3310039307	CHICAGO	IL		08/08/2022	7.990	0	16,513	305,000
3310039310	CHICAGO	IL		08/16/2022	7.550	0	5,940	250,000
322080832	KENNEWICK	WA		01/25/2023	8.815	197,170	0	1,442,000
322100387	ORO VALLEY	AZ		01/09/2023	9.065	109,726	0	2,600,000
322100464	PORTLAND	OR		01/09/2023	9.190	153,834	0	1,900,000
322100661	PORTLAND	OR		01/09/2023	9.190	152,967	0	1,905,000
322100903	PORTLAND	OR		01/25/2023	8.690	220,500	0	750,000
322100910	GREEN VALLEY	AZ		01/25/2023	8.815	68,625	0	490,000
3300004284	WESTWOOD	NJ		01/19/2023	8.940	223,839	0	675,000
322110004	MONROE	NC		01/09/2023	9.190	20,494	0	551,000
322110083	VANCOUVER	WA		01/09/2023	9.065	307,112	0	3,300,000
322110095	BAKERSFIELD	CA		01/09/2023	9.315	1,015,372	0	7,266,000
322110163	MONROE	NC		01/09/2023	9.190	23,172	0	545,000
322110233	PORTLAND	OR		01/25/2023	9.190	356,580	0	6,605,000
322110272	MONROE	NC		01/09/2023	9.190	23,172	0	545,000
322110321	KIRKLAND	WA		01/09/2023	9.070	328,621	0	3,175,000
322110352	BAKERSFIELD	CA		01/25/2023	9.315	896,366	0	7,266,000
322110363	PORTLAND	OR		01/25/2023	9.065	464,402	0	4,530,000
322110395	STAR	ID		01/25/2023	9.715	349,770	0	1,225,000
322110409	MONROE	NC		01/09/2023	9.190	19,497	0	573,000
322110410	PORTLAND	OR		01/09/2023	9.190	112,604	0	2,180,000
322110542	STAR	ID		01/25/2023	9.715	392,543	0	1,390,000
322110571	MONROE	NC		01/09/2023	9.190	20,494	0	551,000
322110614	MONROE	NC		01/09/2023	9.190	19,497	0	573,000
322110623	STAR	ID		01/25/2023	9.715	389,694	0	1,340,000
322110641	PORTLAND	OR		01/09/2023	9.315	120,692	0	1,620,000
322110654	ORO VALLEY	AZ		01/25/2023	9.065	118,348	0	3,700,000
322110715	MONROE	NC		01/09/2023	9.190	20,903	0	552,000
322110722	MONROE	NC		01/09/2023	9.190	20,494	0	550,000
322110725	MONROE	NC		01/09/2023	9.190	20,903	0	552,000
322110731	MONROE	NC		01/09/2023	9.190	23,172	0	545,000
3310046293	LEVITTOWN	NY		01/30/2023	8.365	169,646	0	644,500
3310046361	WYOMING	MI		01/30/2023	8.050	41,877	752	174,000
3300004168	PATERSON	NJ		01/19/2023	8.940	120,592	21,463	480,000
3300004172	PATERSON	NJ		01/19/2023	9.440	93,993	21,027	485,000

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3300004199	SPOTSWOOD	NJ		01/19/2023	8.940	143,848	59,642	750,000
3300004280	PATERSON	NJ		01/19/2023	8.915	202,037	0	620,000
322090076	PHOENIX	AZ		01/25/2023	8.640	28,925	0	650,000
3310043966	NORTHBROOK	IL		01/30/2023	8.379	59,594	0	1,900,000
3310044030	CARBONDALE	IL		01/30/2023	8.750	616,206	69,795	3,150,000
3310044192	BALTIMORE	MD		01/10/2023	8.040	14,256	0	155,000
3310044415	FORSYTH	GA		01/30/2023	8.225	112,973	2,931	780,000
3310045135	ASBURY PARK	NJ		01/30/2023	8.673	68,310	0	515,000
3310045363	DECATUR	GA		01/30/2023	8.040	65,221	29,304	386,000
322110798	STAR	ID		01/25/2023	9.690	399,882	0	1,375,000
322110846	MONROE	NC		01/09/2023	9.190	20,494	0	551,000
322110890	MONROE	NC		01/09/2023	9.190	19,497	0	573,000
322110891	MONROE	NC		01/09/2023	9.190	23,172	0	545,000
322110975	MONROE	NC		01/09/2023	9.190	20,903	0	552,000
322110988	MONROE	NC		01/09/2023	9.190	20,903	0	553,000
3310043638	JOSHUA TREE	CA		01/10/2023	7.990	183,897	0	875,000
3310043798	HARTFORD	CT		01/10/2023	8.000	177,384	0	690,000
3310044940	NEWARK	NJ		02/27/2023	8.680	89,100	0	500,000
3310045248	HUNTINGTON	NY		02/13/2023	8.040	200,950	0	895,000
3310045268	NEWARK	NJ		02/13/2023	8.050	202,485	0	725,000
3310045654	YONKERS	NY		02/13/2023	8.365	222,552	0	975,000
3310046984	NEWBURGH	NY		02/27/2023	8.040	57,222	0	255,000
3310047051	BEAUFORT	SC		02/27/2023	8.673	86,328	0	345,000
3310047182	WASHINGTON	DC		02/27/2023	8.050	82,764	0	486,000
3310047250	DECATUR	GA		02/13/2023	8.673	75,553	0	295,000
3310047268	BRONX	NY		02/13/2023	8.960	118,800	0	750,000
3310047326	DOUGLASVILLE	GA		02/27/2023	8.040	62,370	0	270,000
3310047452	CAPITOL HEIGHTS	MD		02/27/2023	8.050	97,555	0	379,000
3310047741	HARTFORD	CT		02/27/2023	8.040	194,238	0	725,000
3310045708	HOLTSVILLE	NY		02/13/2023	8.040	153,252	0	740,000
3310046046	MAPLEWOOD	NJ		02/13/2023	8.680	129,017	0	605,000
3310046117	NORTH HOLLYWOOD	CA		02/13/2023	8.323	196,020	0	925,000
3310046120	BAY SHORE	NY		02/13/2023	8.365	116,543	0	521,000
3310046157	LAKE WORTH BEACH	FL		02/13/2023	8.225	104,544	0	395,000
3310046159	JERSEY CITY	NJ		02/13/2023	8.673	169,488	0	741,000
3310046332	PATERSON	NJ		02/13/2023	8.680	154,044	0	570,000
3310047857	BROWNS MILLS	NJ		02/27/2023	8.680	62,271	0	300,000
3310047867	ELYRIA	OH		02/27/2023	8.960	23,839	0	86,000
3310048031	JONESBORO	GA		02/27/2023	8.050	66,647	0	275,000
3310048065	CHESTER	NY		02/27/2023	8.040	66,500	0	275,000
3310048093	HAVERSTRAW	NY		02/27/2023	8.040	146,916	0	530,000
3310048365	THE BRONX	NY		02/27/2023	8.960	231,660	0	975,000
3310048692	COVINGTON	GA		02/27/2023	8.040	59,162	0	260,000
3300004227	PHILADELPHIA	PA		02/16/2023	9.135	87,210	630,480	3,550,000
3310046514	MOUNT VERNON	NY		02/13/2023	8.365	101,574	0	750,000
3310046533	WATERBURY	CT		02/27/2023	9.100	147,015	0	680,000
3310046595	LITHONIA	GA		02/13/2023	8.050	57,024	0	263,000
3310046649	HACKENSACK	NJ		02/13/2023	8.673	147,977	0	600,000
3310046705	NEW WINDSOR	NY		02/27/2023	8.040	90,882	0	390,000
3300004301	HARDING	NJ		02/27/2023	9.125	542,495	240,312	4,900,000
3300004307	JERSEY CITY	NJ		02/16/2023	9.085	174,420	0	845,000
3300004308	JERSEY CITY	NJ		02/16/2023	9.085	163,761	0	760,000
3300004326	PARAMUS	NJ		02/16/2023	8.995	210,273	111,338	1,850,000
3300004329	PARAMUS	NJ		02/27/2023	9.150	191,377	318,171	1,800,000
3300004367	PATERSON	NJ		02/16/2023	9.060	325,826	14,293	1,530,000

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3300004368	JERSEY CITY	NJ		02/16/2023	9.210	72,675	0	500,000
3300004370	NEWARK	NJ		02/27/2023	9.150	101,745	40,698	420,000
3300004379	MIAMI	FL		02/27/2023	9.250	187,017	0	725,000
3310046868	SHIRLEY	NY		02/27/2023	8.925	88,952	0	515,000
3310046917	EAST NORTHPORT	NY		02/13/2023	8.365	179,467	11,207	708,000
3310046941	BLOOMING GROVE	NY		02/13/2023	8.680	173,250	0	625,000
3310046943	CORAM	NY		02/13/2023	8.040	135,432	0	600,000
3310046953	MARGATE	FL		02/27/2023	8.050	139,590	0	550,000
3310046960	RIVERSIDE	CA		02/13/2023	8.323	148,342	0	555,000
3310048931	STONE HARBOR	NJ		02/27/2023	8.050	792,000	0	3,400,000
3310043939	YONKERS	NY		02/13/2023	8.040	371,250	0	1,675,000
3310044130	STANHOPE	NJ		02/13/2023	8.673	110,128	0	455,000
3310042884	MANSFIELD	OH		02/27/2023	8.040	537,273	0	2,939,000
3310042885	MANSFIELD	OH		02/27/2023	8.040	557,172	0	2,771,000
3310042886	MANSFIELD	OH		02/27/2023	8.040	517,374	0	2,648,000
3300004304	HACKETTSTOWN	NJ		03/08/2023	9.310	74,613	41,667	355,000
3300004338	PARAMUS	NJ		03/08/2023	9.160	162,792	313,665	1,850,000
3310048087	MABANK	TX		03/15/2023	9.450	50,655	9,746	238,000
3310044281	TACOMA	WA		03/15/2023	8.040	3,418,470	780,081	16,500,000
3300004346	CHICAGO	IL		03/08/2023	9.185	234,498	25,582	870,000
3300004362	CHICAGO	IL		03/08/2023	9.185	307,173	51,842	1,140,000
3300004377	BALTIMORE	MD		03/08/2023	9.285	132,268	32,801	505,000
3310046643	MABANK	TX		03/15/2023	9.450	46,699	12,823	238,000
3310048412	DOVER	DE		03/15/2023	8.925	48,114	0	210,000
3310048576	BALTIMORE	MD		03/15/2023	8.925	30,492	7,920	170,000
3310047408	BALTIMORE	MD		03/15/2023	9.443	35,062	9,593	250,000
3211100346	HORSESHOE BAY	TX		03/03/2023	9.000	385,812	0	300,000
3220700057	PORTLAND	OR		03/03/2023	9.000	111,883	0	535,000
3220800079	KENNEWICK	WA		03/03/2023	10.120	35,153	0	225,000
3220901063	PEORIA	AZ		03/03/2023	9.000	97,881	0	135,000
3220906097	PORTLAND	OR		03/03/2023	9.000	159,012	0	360,000
3221101025	KENNEWICK	WA		03/03/2023	9.495	401,520	0	1,591,000
3221202017	OGDEN	UT		03/03/2023	9.500	203,700	0	750,000
3221203082	OGDEN	UT		03/03/2023	9.500	202,020	0	740,000
3221205026	PORTLAND	OR		03/03/2023	9.620	131,303	0	420,000
3221208033	PLANTATION	FL		03/03/2023	9.625	110,670	0	330,000
3221209031	MIAMI GARDENS	FL		03/03/2023	9.625	119,280	0	360,000
3230101037	SEATTLE	WA		03/03/2023	9.995	218,652	0	610,000
3310037825	EAST ORANGE	NJ		06/29/2022	5.693	0	10,676	590,000
3310041577	JERSEY CITY	NJ		09/28/2022	7.990	0	96,535	2,304,000
3300004002	BROOKLYN	NY		10/13/2022	6.893	0	296,708	4,800,000
3310038777	TAMPA	FL		08/01/2022	7.950	0	1,820	465,000
3310043596	FRANKLIN SQUARE	NY		11/10/2022	8.540	0	18,978	1,300,000
3310031111	VAILS GATE	NY		02/18/2022	5.350	0	11,924	345,000
3310037945	NEWARK	NJ		09/08/2022	6.920	0	53,048	413,000
3310039991	PHILADELPHIA	PA		09/28/2022	8.519	0	18,555	225,000
3310035737	EAST ORANGE	NJ		06/15/2022	5.343	0	27,720	4,400,000
3310035768	BRONX	NY		06/29/2022	5.868	0	79,861	1,185,000
3300002948	JERSEY CITY	NJ		06/08/2021	7.700	0	173,790	1,810,000
3310038329	HOLLYWOOD	FL		07/25/2022	6.820	0	7,698	1,075,000
3310038331	LIVINGSTON	NJ		10/19/2022	8.358	0	218,810	1,560,000
3310024429	PHILADELPHIA	PA		12/16/2021	7.722	0	27,578	485,000
3310038970	CHESTER	NJ		08/01/2022	7.930	0	63,716	738,000
3310037040	TOWNSHIP OF MARLBORO	NJ		08/26/2022	7.500	0	165,568	1,240,000
3310037003	JERSEY CITY	NJ		06/29/2022	6.043	0	71,740	1,645,000

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3310040973	RED BANK	NJ		09/21/2022	7.550	0	45,469	520,000
3310026661	IRVINGTON	NJ		01/05/2022	6.550	0	9,247	450,000
3310043383	ROSELLE PARK	NJ		11/10/2022	8.050	0	23,542	540,000
3310034279	CANTON	GA		04/01/2022	6.320	0	23,825	790,000
3310038434	CHICAGO	IL		09/08/2022	8.040	0	41,435	345,000
3310043255	DETROIT	MI		11/01/2022	8.904	0	6,003	235,000
3310037389	TOPEKA	KS		07/07/2022	6.800	0	186,261	11,700,000
3310031086	GOSHEN	NY		01/31/2022	6.050	0	13,675	733,000
3310029094	INDIANAPOLIS	IN		01/11/2022	7.050	0	91,796	750,000
3310034482	INDIANAPOLIS	IN		06/15/2022	5.700	0	12,444	230,000
3310036026	LIVINGSTON	NJ		06/15/2022	6.450	0	217,800	1,650,000
3310038908	LIVINGSTON	NJ		09/08/2022	7.500	0	138,543	1,207,000
3310039142	NYACK	NY		08/16/2022	7.950	0	23,720	660,000
3310038140	MILWAUKEE	WI		07/25/2022	7.050	0	3,233	160,000
3300003093	PHILADELPHIA	PA		08/09/2021	6.950	0	17,297	415,000
3310037594	DANIA BEACH	FL		06/29/2022	6.720	0	7,653	640,000
3310039244	PLAINVIEW	NY		09/08/2022	7.500	0	35,204	1,350,000
3310036904	LIVINGSTON	NJ		07/14/2022	7.050	0	163,667	1,330,000
3310040074	WASHINGTON	DC		08/26/2022	8.330	0	27,522	675,000
3310035367	CATSKILL	NY		07/25/2022	6.760	0	17,701	275,000
3310035933	MILFORD	PA		08/08/2022	7.020	0	38,166	370,000
3310038178	CHICAGO	IL		09/28/2022	7.800	0	8,972	1,680,000
3310042082	SEVIERVILLE	TN		11/01/2022	8.050	0	66,350	1,700,000
3310032951	CALDWELL	NJ		07/07/2022	5.686	0	132,462	1,550,000
3310042434	DAYTON	OH		10/19/2022	8.323	0	3,433	205,000
3310043019	HONESDALE	PA		11/10/2022	8.904	0	20,711	215,000
3310037890	LEVITTOWN	NY		09/21/2022	6.450	0	81,616	995,000
3310039812	COSHOCTON	OH		08/16/2022	8.050	0	9,603	175,000
3310041211	SICKLERVILLE	NJ		10/12/2022	7.550	0	28,625	375,000
3310036425	SEASIDE HEIGHTS	NJ		09/08/2022	7.500	0	8,910	550,000
3310027780	NEW HAVEN	CT		02/11/2022	5.441	0	5,643	375,000
3300003667	SCOTCH PLAINS	NJ		05/17/2022	6.075	0	19,089	1,300,000
3300003693	BROOKLYN	NY		03/31/2022	7.450	0	32,558	1,500,000
3310033662	PHILADELPHIA	PA		10/12/2022	7.550	0	112,424	780,000
3310038645	MONTGOMERY	AL		08/26/2022	6.300	0	271,666	12,600,000
3310034671	NEWBURGH	NY		05/19/2022	6.050	0	45,817	475,000
3310038123	HAVERFORD	PA		06/29/2022	6.820	0	1,993	386,000
3310038359	AUGUSTA	GA		07/25/2022	9.450	0	17,376	153,000
3310036550	HAZLET	NJ		08/16/2022	7.050	0	14,949	501,000
3310041538	JERSEY CITY	NJ		09/28/2022	7.990	0	189,882	2,590,000
3310038051	MAYWOOD	IL		07/25/2022	7.040	0	20,515	360,000
3310029500	BELLEAIR	FL		03/09/2022	5.700	0	2,016	1,400,000
3310039319	WILMERDING	PA		08/16/2022	7.550	0	1,901	90,000
3310039336	ATLANTA	GA		08/16/2022	8.330	0	153,467	2,200,000
3310014535	CLOVIS	CA		11/29/2021	5.880	0	11,318	420,000
3310034073	CHICAGO	IL		04/08/2022	6.650	0	81,567	400,000
3310041920	BALTIMORE	MD		09/28/2022	8.330	0	9,900	165,000
3310032662	KEANSBURG	NJ		03/09/2022	5.000	0	43,053	7,900,000
3310035822	PLATTEKILL	NY		06/07/2022	5.889	0	2,380	520,000
3310034578	LIVINGSTON	NJ		05/19/2022	5.700	0	139,234	1,280,000
3310042185	BRIDGEPORT	CT		10/19/2022	7.550	0	42,986	410,000
3310037724	JERSEY CITY	NJ		06/29/2022	5.980	0	86,605	980,000
3310036230	BROOKLYN	NY		07/07/2022	6.043	0	139,432	2,400,000
3310039899	CAMBRIDGE	MA		08/08/2022	8.330	0	251,262	7,275,000
3310046762	OAKLAND	CA		04/04/2023	8.610	134,808	0	580,000

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3310046796	MAYS LANDING	NJ		04/27/2023	8.680	40,931	34,016	310,000
3310046850	BROOKLYN	NY		04/27/2023	8.365	285,120	0	1,300,000
3310049010	BALTIMORE	MD		04/27/2023	8.575	26,526	20,631	200,000
3310049043	NEWBURGH	NY		04/04/2023	8.040	146,253	0	630,000
3310049059	SAINT CHARLES	MO		04/27/2023	9.191	50,551	0	240,000
3310049075	BELLEVUE	KY		04/19/2023	8.400	47,916	0	230,000
3310049091	CHICAGO	IL		04/27/2023	8.673	51,081	73,184	590,000
3310049154	UNION BEACH	NJ		04/19/2023	8.225	91,397	0	350,000
3310050285	WORTH	IL		04/27/2023	9.275	37,125	0	230,000
3310050286	DETROIT	MI		04/19/2023	8.925	32,900	12,860	200,000
3310050301	UNION	NJ		04/27/2023	8.925	127,286	17,048	635,000
3310050355	FARMINGVILLE	NY		04/27/2023	8.365	85,175	18,498	374,000
3310050364	MOUNTAIN VIEW	CA		04/27/2023	8.540	673,992	65,083	3,400,000
3310050374	BROOKLYN	NY		04/04/2023	8.680	199,980	17,266	870,000
3310050380	PATERSON	NJ		04/27/2023	8.680	75,735	0	526,000
3310050381	RAHWAY	NJ		04/27/2023	8.687	78,745	0	345,000
3310051529	WEST MILFORD	NJ		04/27/2023	8.673	71,478	28,017	440,000
3310051533	TAMPA	FL		04/27/2023	9.030	143,617	8,501	1,674,000
3310051555	ATLANTIC CITY	NJ		04/27/2023	8.680	41,976	0	330,000
3310051590	HESPERIA	CA		04/27/2023	8.330	101,633	0	405,000
3310051636	PHILADELPHIA	PA		04/27/2023	8.673	92,397	0	400,000
3310051650	JACKSONVILLE	FL		04/27/2023	8.673	32,225	0	300,000
3310051655	TRENTON	NJ		04/27/2023	8.365	27,720	0	185,000
3310051670	COHOES	NY		04/27/2023	9.030	33,363	9,207	172,000
3310045653	BRANCHBURG	NJ		04/27/2023	8.925	85,054	61,296	700,000
3310045662	MEMPHIS	TN		04/04/2023	8.040	3,247,517	360,377	21,700,000
3310048372	CHEEKTOWAGA	NY		04/27/2023	8.750	36,386	0	183,000
3310048403	PITTSBURGH	PA		04/04/2023	8.365	134,284	21,107	1,080,000
3310048444	ATLANTA	GA		04/27/2023	9.450	39,275	11,874	325,000
3310048561	BUFFALO	NY		04/19/2023	8.750	18,580	0	131,000
3310048580	HUNTERSVILLE	NC		04/27/2023	8.673	69,784	0	440,000
3310048629	CHELMSFORD	MA		04/04/2023	8.680	219,938	0	950,000
3310048103	SPRINGFIELD	NJ		04/19/2023	8.680	137,511	3,465	565,000
3310048109	EAST HAVEN	CT		04/27/2023	8.925	41,580	0	200,000
3310048201	PHILADELPHIA	PA		04/19/2023	8.575	33,586	1,601	250,000
3310048326	LAKE ARROWHEAD	CA		04/19/2023	7.540	113,434	0	625,000
3310049750	PATTERSON	NY		04/27/2023	8.960	58,905	18,879	390,000
3310049770	PANORAMA CITY	CA		04/27/2023	8.050	260,647	31,462	1,225,000
3310049796	SOUTH PLAINFIELD	NJ		04/04/2023	8.834	117,810	0	425,000
3310049799	LODI	NJ		04/04/2023	8.680	178,378	0	815,000
3310049804	DETROIT	MI		04/19/2023	8.925	52,622	8,579	270,000
3310049861	LANSING	MI		04/19/2023	9.450	6,494	9,657	102,000
3310049927	HARTFORD	CT		04/27/2023	8.040	66,528	0	265,000
3310050690	SUFFERN	NY		04/19/2023	8.040	152,856	0	590,000
3310050695	CHICAGO	IL		04/27/2023	8.743	641,520	0	3,500,000
3310050706	INTERLACHEN	FL		04/19/2023	8.687	24,961	3,739	163,000
3310050727	FLUSHING	NY		04/27/2023	8.040	213,840	0	1,700,000
3310050774	BAYONNE	NJ		04/27/2023	8.519	160,380	28,910	800,000
3310050807	BAY SHORE	NY		04/19/2023	8.365	128,304	0	545,500
3310050851	MABLETON	GA		04/19/2023	8.040	52,747	19,285	285,000
3310050882	NEWARK	NJ		04/19/2023	8.890	124,740	10,304	635,000
3310041711	INDIAN HARBOUR BEACH	FL		04/27/2023	9.100	57,103	0	211,000
3310046266	HARTFORD	CT		04/27/2023	8.890	62,241	0	293,000
3310048731	COCHRAN	GA		04/19/2023	8.743	39,600	9,900	200,000
3310048770	NEWARK	NJ		04/04/2023	8.890	139,867	0	515,000

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3310048772	BROOKLYN	NY		04/27/2023	8.673	249,480	0	980,000
3310048776	BALTIMORE	MD		04/19/2023	8.743	45,151	13,280	316,000
3310048784	CHICAGO	IL		04/27/2023	8.890	70,528	0	325,000
3310048787	SNELLVILLE	GA		04/19/2023	9.100	70,785	0	330,000
3310048788	FREEPORT	NY		04/19/2023	8.834	152,856	0	605,000
3310050103	DARLINGTON	SC		04/27/2023	8.925	22,968	18,869	184,500
3310050113	DETROIT	MI		04/27/2023	8.750	52,193	1,861	195,000
3310050125	BALTIMORE	MD		04/19/2023	8.365	80,012	39,699	475,000
3310050147	PITTSBURGH	PA		04/27/2023	8.960	10,296	17,820	210,000
3310050150	COPIAGUE	NY		04/19/2023	8.680	92,753	0	534,500
3310050152	CORPUS CHRISTI	TX		04/27/2023	8.680	17,028	0	152,000
3310050154	WESTBURY	NY		04/19/2023	8.040	150,520	12,742	1,450,000
3310050155	LINDEN	NJ		04/19/2023	8.680	162,360	15,048	640,000
3310049940	TYRONE	PA		04/27/2023	9.443	24,152	21,626	195,000
3310049974	PHILADELPHIA	PA		04/27/2023	8.960	44,352	0	160,000
3310050012	VINELAND	NJ		04/27/2023	8.673	50,629	1,925	290,000
3310050034	DANIA BEACH	FL		04/04/2023	8.673	118,598	0	430,000
3310050047	SPRING VALLEY	NY		04/19/2023	8.040	160,380	0	775,000
3310050048	GARNERVILLE	NY		04/04/2023	8.040	112,266	9,385	530,000
3310050077	BERRIEN SPRINGS	MI		04/19/2023	8.040	124,710	5,326	490,000
3310050097	CHILLICOTHE	OH		04/27/2023	8.050	851,889	0	3,575,000
3310050889	LIVINGSTON	NJ		04/27/2023	8.743	223,536	38,453	1,230,000
3310050899	PATERSON	NJ		04/27/2023	8.680	71,280	0	375,000
3310050902	THE BRONX	NY		04/27/2023	8.960	145,411	0	600,000
3310050906	BALTIMORE	MD		04/27/2023	8.365	47,520	0	217,000
3310050968	WATERBURY	CT		04/19/2023	8.040	27,720	0	380,000
3310051006	THE BRONX	NY		04/27/2023	8.687	178,200	49,045	895,000
3310051040	CHICAGO	IL		04/27/2023	8.925	24,514	11,484	370,000
3310051055	BELLEVILLE	IL		04/27/2023	9.100	24,219	11,349	151,000
3310051113	MARLBORO	NJ		04/27/2023	8.673	84,793	63,825	1,100,000
3310051151	SAINT STEPHEN	SC		04/27/2023	8.687	36,135	29,502	400,000
3310051157	BROOKLYN	NY		04/27/2023	8.673	321,963	0	1,385,000
3310051163	HOUSTON	TX		04/27/2023	8.040	54,529	15,939	430,000
3310051205	APOPKA	FL		04/27/2023	8.040	63,736	0	230,000
3310051231	FORT LAUDERDALE	FL		04/27/2023	8.575	94,122	19,518	450,000
3310051247	BELLEVILLE	IL		04/27/2023	8.750	35,977	11,741	173,000
3310051258	LAKE CLARKE SHORES	FL		04/27/2023	8.960	214,838	78,259	1,210,000
3310046611	SPRINGFIELD GARDENS	NY		04/19/2023	8.040	299,376	5,207	1,200,000
3310046664	UNION CITY	NJ		04/19/2023	8.673	229,066	89,120	1,420,000
3310048790	CHICAGO	IL		04/19/2023	8.687	22,921	6,943	110,000
3310048809	DUMONT	NJ		04/27/2023	9.198	130,957	7,484	565,000
3310048815	AMSTERDAM	NY		04/27/2023	8.680	21,470	7,326	167,000
3310048834	HOLLIS	NY		04/27/2023	8.050	267,300	1,604	1,100,000
3310048860	ATLANTA	GA		04/04/2023	8.673	117,334	0	550,000
3310048869	CHICAGO	IL		04/19/2023	8.687	26,265	1,091	100,000
3310048900	PHILADELPHIA	PA		04/04/2023	8.040	77,616	0	600,000
3310048908	NEWARK	NJ		04/04/2023	8.680	172,854	0	625,000
3310050159	LOUIS	MO		04/19/2023	8.673	47,623	0	215,000
3310050169	PHILADELPHIA	PA		04/19/2023	8.890	82,515	67,358	720,000
3310050183	MILLVILLE	NJ		04/27/2023	9.443	23,918	6,296	122,000
3310050189	KANSAS CITY	MO		04/19/2023	8.225	19,008	8,522	155,000
3310050212	MILWAUKEE	WI		04/19/2023	8.050	41,578	0	185,000
3310050227	TILLSON	NY		04/27/2023	8.743	51,779	15,246	324,500
3310050244	FORT MYERS	FL		04/04/2023	8.673	249,559	0	980,000
3310050250	BLOOMFIELD	NJ		04/19/2023	8.645	136,699	36,769	765,000

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3310051298	TRENTON	NJ		04/27/2023	8.365	42,174	0	225,000
3310051338	NEW CITY	NY		04/27/2023	8.040	203,148	0	960,000
3310051363	FORKED RIVER	NJ		04/27/2023	8.890	10,296	0	627,000
3310051384	AVON	CT		04/27/2023	8.225	296,208	44,847	1,325,000
3310051440	CLIFFSIDE PARK	NJ		04/27/2023	8.673	177,566	0	670,000
3310051453	SELDEN	NY		04/27/2023	8.365	96,228	10,685	460,000
3310051502	MORGANVILLE	NJ		04/27/2023	8.708	5,702	0	775,000
3310051520	CENTRAL ISLIP	NY		04/27/2023	8.687	126,162	0	575,000
3310040806	ALLENHURST	NJ		04/19/2023	8.050	255,581	0	5,400,000
3300004263	IRVINGTON	NJ		04/05/2023	8.830	379,364	1,190,853	12,150,000
3300004337	PARAMUS	NJ		04/05/2023	8.905	144,429	172,385	1,825,000
3310047779	BUFFALO	NY		04/19/2023	9.100	18,869	0	145,000
3310047868	PHILADELPHIA	PA		04/27/2023	9.275	37,037	17,849	198,000
3310047914	DAVENPORT	IA		04/19/2023	9.450	36,342	3,021	142,000
3310049590	AMITYVILLE	NY		04/27/2023	8.365	153,252	0	558,500
3310049651	IRVINGTON	NJ		04/19/2023	8.050	126,403	0	456,000
3310049666	WENONAH	NJ		04/19/2023	8.680	63,707	0	385,000
3310049669	MIAMI	FL		04/27/2023	8.040	249,084	26,537	1,250,000
3310049674	VALPARAISO	IN		04/19/2023	8.575	43,580	0	177,000
3310049676	WALLKILL	NY		04/27/2023	8.040	77,418	0	335,000
3310049686	JERSEY CITY	NJ		04/19/2023	8.040	189,040	1,871	720,000
3310049697	HARDYSTON	NJ		04/19/2023	8.673	90,090	0	395,000
3310047013	LAWRENCE	NJ		04/04/2023	8.673	141,488	0	564,000
3310047096	HEMPSTEAD	NY		04/19/2023	8.050	103,178	0	560,000
3310049191	WASHINGTON	DC		04/19/2023	9.450	47,520	0	390,000
3310049224	NEW ORLEANS	LA		04/19/2023	8.040	87,123	191,760	1,100,000
3310049227	CHICAGO	IL		04/04/2023	8.960	73,611	0	275,000
3310049279	BALTIMORE	MD		04/19/2023	8.365	46,728	0	220,000
3310049315	WATERBURY	CT		04/27/2023	9.450	43,857	22,077	255,000
3310049379	PHILADELPHIA	PA		04/19/2023	8.040	109,088	16,117	515,000
3310049383	BRISTOL	VA		04/04/2023	8.890	75,636	1,811	368,000
3310049402	WHARTON	NJ		04/27/2023	8.680	81,789	19,539	415,000
3300004351	ASTORIA	NY		04/05/2023	9.080	847,875	0	3,450,000
3300004372	IRVINGTON	NJ		04/05/2023	8.955	96,900	0	550,000
3300004435	PARAMUS	NJ		04/05/2023	9.030	187,501	131,009	2,750,000
3310050478	CHILLICOTHE	OH		04/27/2023	8.050	178,293	78,524	1,637,000
3310050479	PENSACOLA	FL		04/19/2023	8.680	59,400	0	355,000
3310050531	WASHINGTON	NJ		04/27/2023	8.687	56,282	9,108	460,000
3310050567	LONG BRANCH	NJ		04/27/2023	8.680	288,288	0	1,236,000
3310050579	COPPERAS COVE	TX		04/27/2023	8.673	46,134	0	240,000
3310050590	BRENTWOOD	NY		04/19/2023	8.687	98,010	0	600,000
3310050661	CLEVELAND	OH		04/27/2023	8.687	23,686	10,748	136,000
3310050667	ST. PETERSBURG	FL		04/19/2023	8.687	73,458	0	280,000
3310047128	SEASIDE HEIGHTS	NJ		04/19/2023	8.673	133,690	0	1,000,000
3310049449	GREELEY	CO		04/19/2023	8.400	123,849	23,859	555,000
3310049496	JERSEY CITY	NJ		04/19/2023	8.673	225,720	59,499	1,100,000
3310049517	NEW ORLEANS	LA		04/27/2023	9.450	19,820	21,206	257,000
3310049518	PHILADELPHIA	PA		04/19/2023	8.673	20,486	17,530	235,000
3310049519	BUFFALO	NY		04/19/2023	8.925	43,149	0	205,000
3310049551	NEWARK	NJ		04/04/2023	8.680	194,040	0	700,000
3310049566	ELIZABETH	NJ		04/19/2023	8.519	168,300	0	686,000
3310049572	TAMPA	FL		04/27/2023	8.050	71,280	0	363,000
3310050390	PARKVILLE	MD		04/27/2023	8.575	79,002	0	341,000
3310050396	VENTNOR CITY	NJ		04/27/2023	8.365	232,403	63,756	1,100,000
3310050434	DETROIT	MI		04/19/2023	8.925	49,134	11,435	225,000

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3310050448	CHESAPEAKE	VA		04/19/2023	8.673	47,372	0	235,000
3310050449	SAN BERNARDINO	CA		04/27/2023	8.540	74,844	0	390,000
3310050461	WINDERMERE	FL		04/19/2023	8.040	138,992	19,800	620,000
3310050464	LONG VALLEY	NJ		04/19/2023	8.890	88,746	6,114	492,000
3310050467	PARK FOREST	IL		04/27/2023	8.040	35,482	0	128,000
3310051700	SELDEN	NY		04/27/2023	8.365	83,526	7,493	495,000
3310051723	CAPE CORAL	FL		04/27/2023	8.680	218,246	0	1,370,000
3310051917	NESCONSET	NY		04/27/2023	8.680	164,736	0	700,000
3310052239	PHILADELPHIA	PA		04/27/2023	8.687	31,197	21,681	284,000
3310037833	DUQUESNE	PA		06/29/2022	6.720	0	8,597	607,420
3300004016	PARAMUS	NJ		11/10/2022	8.036	0	261,630	1,700,000
3300004021	PARAMUS	NJ		11/10/2022	8.036	0	277,279	1,750,000
3310038994	CARBONDALE	PA		07/25/2022	7.950	0	13,306	150,000
3310033257	JACKSON	MS		04/14/2022	5.693	0	17,571	9,100,000
3310038476	JERSEY CITY	NJ		07/25/2022	5.700	0	56,034	4,075,000
3310038001	JACKSONVILLE	FL		08/08/2022	7.550	0	13,678	360,000
3310041763	TILLSON	NY		10/19/2022	8.484	0	38,788	630,000
3310039239	PHILADELPHIA	PA		08/01/2022	7.550	0	1,127	285,000
3310043471	WESTMINSTER	MD		11/01/2022	8.960	0	17,959	335,000
3310034388	CHICAGO	IL		04/01/2022	6.690	0	23,987	460,000
3310038966	CAPE CORAL	FL		09/21/2022	8.330	0	49,885	1,340,000
3310042602	JERSEY CITY	NJ		10/19/2022	8.330	0	260,759	1,595,000
3310032474	CHATTANOOGA	TN		04/01/2022	7.050	0	49,051	360,000
3310033067	PHILADELPHIA	PA		03/17/2022	8.134	0	25,194	700,000
3310029275	TULSA	OK		01/05/2022	6.520	0	3,124	325,000
3310037029	JAMAICA	NY		07/25/2022	6.450	0	148,500	1,300,000
3310029979	FAIR OAKS	CA		06/23/2022	5.665	0	214,424	1,340,000
3310038781	DETROIT	MI		08/26/2022	8.400	0	8,356	160,000
3310043780	BROWNS MILLS	NJ		11/10/2022	8.694	0	12,177	225,000
3310039520	LIVINGSTON	NJ		09/08/2022	7.500	0	84,744	1,450,000
3310038703	BRONX	NY		09/21/2022	8.330	0	20,835	730,000
3310038704	CHICAGO	IL		10/12/2022	8.330	0	4,594	280,000
3310038679	PHILLIPSBURG	NJ		08/01/2022	7.000	0	8,294	190,000
3310031691	GIBSONVILLE	NC		02/11/2022	5.700	0	6,794	155,000
3310039035	CAPE CORAL	FL		09/21/2022	8.330	0	31,525	1,340,000
3310036460	CENTER POINT	AL		06/23/2022	5.931	0	620,284	13,500,000
3310036489	ONEONTA	NY		10/19/2022	8.484	0	9,909	128,000
3310039746	METUCHEN	NJ		11/10/2022	8.040	0	80,412	766,000
3310031721	SCOTCH PLAINS	NJ		02/07/2022	5.350	0	97,087	1,275,000
3310041678	CHICAGO	IL		10/19/2022	9.009	0	9,207	245,000
3310037337	LINDENHURST	NY		07/14/2022	6.300	0	1,045	625,000
3310035927	PORT JERVIS	NY		06/07/2022	7.020	0	6,219	335,000
3310035359	MIDLOTHIAN	IL		09/08/2022	6.300	0	3,564	1,450,000
3310032402	GREENSBORO	NC		03/22/2022	5.000	0	28,492	5,000,000
3310032429	DETROIT	MI		03/09/2022	6.190	0	10,760	325,000
3310032948	POTTSTOWN	PA		04/29/2022	7.800	0	10,332	275,000
3310041618	MONROE	CT		11/10/2022	9.100	0	232,400	1,492,000
3310040804	EGG HARBOR TOWNSHIP	NJ		09/08/2022	8.330	0	27,981	425,000
3300003679	NEW PROVIDENCE	NJ		05/26/2022	7.700	0	98,257	985,000
3310043121	JERICHO	NY		11/01/2022	8.673	0	39,600	1,185,000
3310043138	LEVITTOWN	NY		10/19/2022	8.358	0	11,880	615,000
3300003059	JERSEY CITY	NJ		07/02/2021	6.950	0	24,852	575,000
3310037521	PINE BEACH	NJ		08/08/2022	7.550	0	31,314	495,000
3310036752	JERSEY CITY	NJ		08/08/2022	7.040	0	106,539	2,310,000
3310025675	TRIANGLE	VA		09/28/2021	6.788	0	13,818	644,500

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3310035223	NEWARK	NJ		05/19/2022	6.550	0	7,504	339,000
3310033523	PHILADELPHIA	PA		03/22/2022	6.780	0	5,340	495,000
3310019670	PITTSBURGH	PA		10/14/2021	7.163	0	1,467	145,000
3310041919	BALTIMORE	MD		09/28/2022	8.330	0	6,217	180,000
3310032579	CLEVELAND	OH		06/15/2022	6.060	0	8,507	158,000
3310037174	EAST ORANGE	NJ		06/15/2022	6.710	0	35,759	481,000
3310040778	MULBERRY	FL		08/26/2022	8.330	0	4,952	205,000
3310039617	RUPERT	ID		08/26/2022	7.550	0	13,761	320,000
3310038840	WASHINGTON	DC		07/14/2022	7.720	0	6,985	468,000
3310039083	BABYLON	NY		07/14/2022	7.050	0	26,136	770,000
3310037567	CORAL GABLES	FL		06/29/2022	6.460	0	56,558	1,255,000
3310042774	MALIBU	CA		10/19/2022	7.800	0	94,124	4,040,000
3310035215	LIVINGSTON	NJ		06/23/2022	6.015	0	190,951	1,650,000
3310052994	JERSEY CITY	NJ		05/25/2023	7.940	568,706	112,123	3,130,000
3310053002	CHICAGO	IL		05/25/2023	8.841	53,163	22,552	400,000
3310053003	UNIONDALE	NY		05/18/2023	7.950	117,810	0	607,000
3310053005	EGG HARBOR CITY	NJ		05/25/2023	8.841	49,896	18,572	260,000
3310053032	TOMS RIVER	NJ		05/25/2023	8.946	8,474	86,328	783,000
3310053081	CLEVELAND	OH		05/25/2023	8.596	26,611	0	182,500
3310053099	HOLLYWOOD	FL		05/25/2023	8.876	75,042	2,970	720,000
3310053119	WATERBURY	CT		05/18/2023	7.940	113,098	0	492,000
3310047730	BROOKLYN	NY		05/11/2023	8.596	156,816	0	840,000
3310049255	BALTIMORE	MD		05/25/2023	8.078	1,980,000	0	7,970,000
3310049282	BALTIMORE	MD		05/25/2023	8.078	1,585,818	0	6,702,000
3310049283	JERSEY CITY	NJ		05/25/2023	7.950	136,422	0	2,678,000
3310050287	TOWSON	MD		05/11/2023	8.148	179,234	0	860,000
3310050289	JARRETTSVILLE	MD		05/11/2023	8.148	183,784	0	730,000
3310050345	TRENTON	NJ		05/25/2023	8.841	2,919	11,147	165,000
3310050603	JACKSONVILLE	FL		05/11/2023	8.498	22,889	5,554	135,000
3310050689	CLINTON	MD		05/25/2023	8.148	49,500	8,474	400,000
3310051560	POUGHKEEPSIE	NY		05/11/2023	8.596	99,792	0	385,000
3310051566	PARK RIDGE	IL		05/18/2023	7.950	129,651	10,385	525,000
3310051575	PHILADELPHIA	PA		05/18/2023	8.841	69,300	0	350,000
3310051596	PATCHOGUE	NY		05/11/2023	8.610	103,950	16,260	543,500
3310051603	TAMARAC	FL		05/18/2023	8.610	105,890	16,018	535,000
3310051612	LOCH SHELDRAKE	NY		05/25/2023	8.876	48,708	0	205,000
3310053472	ROSELLE	NJ		05/25/2023	7.940	121,176	0	485,000
3310053498	MIAMI	FL		05/25/2023	8.596	193,525	51,028	1,240,000
3310053543	GARY	IN		05/25/2023	8.841	5,366	24,013	142,000
3310053557	ROCKVILLE CENTRE	NY		05/25/2023	8.806	210,672	7,920	995,000
3310053749	PHILADELPHIA	PA		05/25/2023	8.596	130,086	4,970	688,000
3310045759	CLAYTON	NC		05/25/2023	9.107	8,002	41,738	351,000
3310046238	AWENDAW	SC		05/11/2023	8.603	60,551	96,953	700,000
3310049586	LONGWOOD	FL		05/11/2023	8.911	110,880	14,751	642,000
3310049640	BALTIMORE	MD		05/18/2023	8.078	1,782,652	0	6,790,500
3310050415	WEST SENECA	NY		05/11/2023	9.366	59,859	0	245,000
3310044167	NEW YORK	NY		05/11/2023	8.148	319,618	0	1,375,000
3310044753	CORAM	NY		05/11/2023	8.295	155,102	0	561,000
3310047998	GAINESVILLE	GA		05/25/2023	8.666	54,571	14,069	285,000
3310048007	GAINESVILLE	GA		05/25/2023	8.666	52,872	15,768	285,000
3310049430	FORKED RIVER	NJ		05/25/2023	8.323	55,440	92,743	890,000
3310049562	SUFFOLK	VA		05/25/2023	9.366	24,708	18,083	241,000
3310050350	DANVILLE	VA		05/11/2023	8.323	14,256	0	81,000
3310050358	POUGHKEEPSIE	NY		05/18/2023	8.596	74,844	0	400,000
3310050384	MABANK	TX		05/11/2023	9.366	40,687	19,985	238,000

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3310051173	MCGAHEYSVILLE	VA		05/18/2023	8.596	49,896	23,879	351,000
3310051176	LAURELTON	NY		05/18/2023	7.940	185,328	0	725,000
3310051196	IRVINGTON	NJ		05/11/2023	8.603	71,854	18,434	410,000
3310051202	RIVERDALE	IL		05/11/2023	7.940	43,047	0	190,000
3310048820	CAPE CORAL	FL		05/25/2023	8.939	11,880	59,982	370,000
3310048848	OYSTER BAY	NY		05/11/2023	7.940	328,601	2,653	1,350,000
3310050069	CHICAGO	IL		05/18/2023	8.603	35,640	0	370,000
3310050526	TAMPA	FL		05/18/2023	7.940	80,784	0	440,000
3310050565	WINDHAM	CT		05/25/2023	8.806	55,678	3,049	250,000
3310050926	SCOTTSBORO	AL		05/25/2023	8.148	58,147	6,796	288,000
3310050930	TOPEKA	KS		05/18/2023	7.940	44,352	3,604	178,000
3310051368	CHESTERTOWN	MD		05/11/2023	8.841	26,334	0	122,000
3310051402	JERSEY CITY	NJ		05/18/2023	7.940	845,249	0	3,420,000
3310051438	WAIANAE	HI		05/25/2023	7.940	160,045	9,245	725,000
3310051471	JACKSONVILLE	FL		05/11/2023	7.940	36,314	9,514	200,000
3310051750	CAPE CORAL	FL		05/25/2023	8.323	6,841	156,995	850,000
3310051751	EAST ORANGE	NJ		05/11/2023	8.876	112,464	27,720	562,000
3310051753	PHILADELPHIA	PA		05/11/2023	8.841	35,086	32,413	301,000
3310051771	LAKE ELSINORE	CA		05/11/2023	8.246	67,320	10,930	300,000
3310051780	PHILADELPHIA	PA		05/18/2023	8.596	48,906	0	360,000
3310051787	HIGHLAND LAKES	NJ		05/25/2023	8.603	84,659	33,264	435,000
3310051800	DEPEW	NY		05/18/2023	8.673	40,273	0	175,000
3310051841	CONWAY	SC		05/25/2023	8.939	25,740	99,362	800,000
3310051256	FORT MYERS BEACH	FL		05/18/2023	8.946	128,621	5,133	675,000
3310051279	ELGIN	IL		05/18/2023	8.498	73,244	8,530	295,000
3310051358	ORLANDO	FL		05/11/2023	8.596	74,473	7,600	340,000
3310052201	FLEMINGTON	NJ		05/11/2023	8.603	128,700	0	835,000
3310052206	FITCHBURG	MA		05/11/2023	8.603	60,588	13,436	360,000
3310052260	PHILADELPHIA	PA		05/11/2023	8.288	66,116	0	359,000
3310052276	DETROIT	MI		05/18/2023	8.876	17,087	5,445	170,000
3310052280	DES MOINES	IA		05/25/2023	8.666	25,972	9,898	133,000
3310052299	FORT LAUDERDALE	FL		05/11/2023	8.610	219,632	73,274	1,200,000
3310052322	OSPREY	FL		05/25/2023	8.610	108,405	9,959	450,000
3310050738	ATLANTA	GA		05/11/2023	8.841	27,592	111,947	644,000
3310050748	PORT JEFFERSON STATI	NY		05/11/2023	8.295	96,661	0	560,000
3310050751	HAVANA	FL		05/11/2023	8.841	50,490	0	310,000
3310050842	PHILADELPHIA	PA		05/11/2023	9.366	23,741	22,329	520,000
3310050844	PHILADELPHIA	PA		05/11/2023	9.366	28,944	23,557	495,000
3310051616	TRENTON	NJ		05/18/2023	8.876	38,640	2,396	190,000
3310051635	COLUMBIA	SC		05/11/2023	8.666	79,570	7,748	334,000
3310051642	ABERDEEN	MD		05/18/2023	8.596	52,173	33,719	312,000
3310051651	ATLANTA	GA		05/18/2023	8.323	79,002	0	285,000
3310051659	HARRISBURG	PA		05/25/2023	8.750	47,817	6,831	205,000
3310052777	CHICAGO	IL		05/18/2023	8.841	59,836	19,820	365,000
3310052779	ELMONT	NY		05/11/2023	8.295	212,058	0	810,000
3310052804	FORT WORTH	TX		05/18/2023	8.596	82,467	0	325,000
3310052880	BROOKLYN	NY		05/18/2023	8.806	231,660	6,927	1,225,000
3310052883	COLUMBUS	GA		05/18/2023	8.841	35,907	0	143,000
3310052960	HAMPTON BAYS	NY		05/18/2023	8.603	232,373	0	1,025,000
3310052966	LOS ANGELES	CA		05/18/2023	7.700	361,845	0	1,750,000
3310052984	REX	GA		05/25/2023	8.148	48,114	0	270,000
3310051944	WOODMERE	NY		05/11/2023	7.940	213,840	0	1,300,000
3310051970	MILWAUKEE	WI		05/25/2023	8.666	49,896	0	180,000
3310052058	VIRGINIA BEACH	VA		05/18/2023	7.940	98,010	0	402,000
3310052074	SEBRING	FL		05/18/2023	8.498	55,539	0	272,000

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	2	3					Additional	
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3310052107	FORT LAUDERDALE	FL		05/18/2023	8.610	215,424	78,111	1,275,000
3310052113	AUSTIN	TX		05/18/2023	8.806	72,765	6,491	330,000
3310052127	SAN ANTONIO	TX		05/25/2023	9.191	66,059	31,137	3,100,000
3310052152	MADISON	CT		05/18/2023	8.148	279,041	24,966	1,185,000
3310052645	AUGUSTA	GA		05/25/2023	8.603	14,454	26,235	235,000
3310052668	HAZEL CREST	IL		05/25/2023	8.596	64,251	5,500	260,000
3310052671	PHILADELPHIA	PA		05/11/2023	8.596	88,649	0	525,000
3310052689	COMMACK	NY		05/25/2023	8.596	163,786	0	910,000
3310052698	LOS ANGELES	CA		05/11/2023	7.440	801,900	44,154	122,000
3310052736	HOPATCONG	NJ		05/18/2023	8.876	50,930	0	300,000
3310052752	COTTRELLVILLE	MI		05/18/2023	8.596	82,883	0	299,000
3310052773	LOS ANGELES	CA		05/25/2023	8.253	463,914	154,974	3,175,000
3300004378	BROOKLYN	NY		05/03/2023	9.180	205,913	0	4,550,000
3300004385	BROOKLYN	NY		05/03/2023	9.080	312,066	180,912	5,850,000
3300004394	RIVER EDGE	NJ		05/03/2023	8.885	187,986	155,040	1,380,000
3300004428	TOWNSHIP OF HILLSIDE	NJ		05/03/2023	9.080	169,575	0	660,000
3300004434	PARAMUS	NJ		05/03/2023	8.885	200,099	211,436	1,600,000
3300004440	WEST PALM BEACH	FL		05/03/2023	9.200	100,776	7,752	320,000
3310049064	CHICAGO	IL		05/18/2023	8.841	44,228	21,240	290,000
3310050172	PASS CHRISTIAN	MS		05/25/2023	9.359	38,947	11,345	245,000
3310050179	NEW CITY	NY		05/18/2023	8.596	216,513	27,324	897,000
3310051026	MAPLE HEIGHTS	OH		05/11/2023	8.876	22,810	0	132,000
3310051043	PATERSON	NJ		05/25/2023	8.603	91,956	1,230	424,000
3310051054	MILILANI	HI		05/18/2023	7.940	69,712	0	375,000
3310051845	GREENACRES	FL		05/11/2023	7.940	111,870	15,642	460,000
3310051865	NEWTON	NC		05/25/2023	8.841	15,840	5,346	250,634
3310051886	BRISTOL	CT		05/11/2023	8.603	82,863	3,069	350,000
3310051887	BRIDGEVILLE	DE		05/18/2023	8.750	35,343	3,366	240,000
3310051891	BRIDGEVILLE	DE		05/18/2023	8.750	43,758	15,840	240,000
3310051903	LOS ANGELES	CA		05/18/2023	8.253	207,202	0	800,000
3310051940	PHILADELPHIA	PA		05/11/2023	8.666	24,552	24,110	329,000
3310048871	EAST ISLIP	NY		05/18/2023	8.610	126,520	6,653	550,000
3310051480	WEST BABYLON	NY		05/25/2023	8.295	196,689	0	730,000
3310051488	KAPAA	HI		05/11/2023	8.148	350,327	44,089	1,750,000
3310051531	LOS ANGELES	CA		05/25/2023	8.253	222,750	101,265	2,000,000
3310051540	BRENTWOOD	NY		05/11/2023	8.295	137,766	0	600,000
3310052521	CHICAGO	IL		05/25/2023	8.596	60,831	47,790	425,000
3310052531	CAPITOL HEIGHTS	MD		05/18/2023	8.596	80,982	22,691	407,000
3310052548	RANDOLPH	NJ		05/18/2023	8.876	271,131	0	1,100,000
3310052555	WASHINGTON	DC		05/18/2023	8.596	162,954	28,067	775,000
3310052577	JAMAICA	NY		05/11/2023	7.950	175,032	0	657,000
3310052622	DETROIT	MI		05/11/2023	8.841	35,862	5,124	195,000
3310052630	LOS ANGELES	CA		05/18/2023	8.246	117,216	0	655,000
3310052643	HEMPSTEAD	NY		05/25/2023	7.950	131,611	0	590,000
3310053125	ROCHESTER HILLS	MI		05/25/2023	8.876	62,370	11,880	310,000
3310053170	CHICAGO	IL		05/25/2023	8.806	23,562	15,852	370,000
3310053176	CHICAGO	IL		05/25/2023	8.841	100,980	41,461	710,000
3310053208	SHERMAN OAKS	CA		05/25/2023	7.940	740,345	52,427	2,978,000
3310053216	MONSEY	NY		05/25/2023	7.940	318,732	0	1,200,000
3310053283	WYANDANCH	NY		05/25/2023	8.876	100,331	17,479	425,000
3310053296	WEST PALM BEACH	FL		05/25/2023	8.610	66,998	31,812	425,000
3310053446	NEWARK	NJ		05/25/2023	8.603	127,587	0	530,000
3300004328	CARROLLTON	TX		05/03/2023	8.955	184,110	97,288	1,600,000
3310048679	SEVIERVILLE	TN		05/11/2023	10.059	3,564	54,233	575,000
3310049828	PHILADELPHIA	PA		05/25/2023	8.806	2,770	0	175,000

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3310049834	BUFFALO	NY		05/18/2023	9.366	24,948	11,207	188,000
3310049857	NEW YORK	NY		05/18/2023	8.148	79,200	0	710,000
3310051698	UNIONDALE	NY		05/25/2023	7.940	169,983	0	735,000
3310051704	NEWARK	NJ		05/11/2023	8.666	399,960	0	1,600,000
3310051730	CAPE CORAL	FL		05/25/2023	8.323	9,435	124,022	850,000
3310051737	CAPE CORAL	FL		05/25/2023	8.323	9,901	31,006	850,000
3310051740	CAPE CORAL	FL		05/25/2023	8.323	6,104	157,883	850,000
3310052343	OAKLYN	NJ		05/18/2023	8.596	47,358	22,932	363,000
3310052349	GETTYSBURG	PA		05/18/2023	8.673	65,934	32,116	375,000
3310052395	LOS ANGELES	CA		05/18/2023	9.366	120,384	0	510,000
3310052448	HALETHORPE	MD		05/11/2023	8.638	28,215	50,465	580,000
3310052451	DARIEN	CT		05/25/2023	7.950	222,750	0	1,530,000
3310052457	WARREN	MI		05/25/2023	8.603	31,780	0	120,000
3310052458	CULVER CITY	CA		05/11/2023	7.440	568,181	60,341	2,500,000
3310052462	KENOSHA	WI		05/25/2023	8.498	30,096	4,514	135,000
3310055064	ORANGE	NJ		06/29/2023	8.610	76,032	28,482	550,000
3310055085	PHILADELPHIA	PA		06/29/2023	8.603	47,599	3,713	330,000
3310055111	PUNTA GORDA	FL		06/29/2023	8.596	92,506	5,940	375,000
3310055128	MONROE	NY		06/29/2023	7.940	169,290	19,206	690,000
3310055130	GARY	IN		06/29/2023	8.841	31,363	0	132,000
3310055143	CATSKILL	NY		06/29/2023	8.617	61,301	0	350,000
3310055144	CATSKILL	NY		06/29/2023	8.617	64,152	0	340,000
3310055178	HAMILTON TOWNSHIP	NJ		06/29/2023	8.603	92,935	22,928	485,000
3310054922	MASTIC BEACH	NY		06/29/2023	8.610	104,346	8,890	529,500
3310054937	MIAMI	FL		06/29/2023	7.940	289,476	0	1,275,000
3310054959	PITTSBURGH	PA		06/29/2023	8.596	9,632	16,569	155,000
3310054975	EAST ORANGE	NJ		06/29/2023	8.603	118,681	0	560,000
3310054990	MONROE	NY		06/29/2023	8.603	168,300	0	1,100,000
3310055002	LAWRENCEVILLE	GA		06/29/2023	8.596	112,464	6,560	458,000
3310055005	FORT MYERS BEACH	FL		06/29/2023	7.940	220,473	35,640	1,170,000
3310055063	FORT LAUDERDALE	FL		06/29/2023	8.603	124,740	0	485,000
3310054062	THROOP	PA		06/29/2023	8.876	24,948	16,001	200,000
3310054087	LAFAYETTE	LA		06/29/2023	8.911	43,798	0	260,000
3310054091	STONE MOUNTAIN	GA		06/21/2023	8.876	69,003	15,840	320,000
3310054093	RED BANK	NJ		06/29/2023	7.940	126,522	27,577	655,000
3310054094	PHILADELPHIA	PA		06/29/2023	7.940	38,709	26,928	287,000
3310054109	ATLANTA	GA		06/21/2023	8.610	51,623	34,343	385,000
3310054120	DETROIT	MI		06/08/2023	8.841	11,246	16,612	150,000
3310054122	JERSEY CITY	NJ		06/21/2023	8.610	695,172	172,915	3,760,000
3310053968	PALM SPRINGS	FL		06/29/2023	7.950	110,662	15,464	455,000
3310053989	WILMINGTON	NC		06/08/2023	8.323	41,234	25,849	243,000
3310054005	NEW ORLEANS	LA		06/29/2023	8.596	17,728	27,672	208,000
3310054006	PHILADELPHIA	PA		06/08/2023	8.323	55,242	15,939	300,000
3310054015	DUNEDIN	FL		06/21/2023	8.596	105,930	18,236	470,000
3310054024	RICHMOND	VA		06/29/2023	8.750	124,740	25,938	655,000
3310054044	CHICAGO	IL		06/08/2023	8.841	22,730	7,603	340,000
3310054060	FAIR LAWN	NJ		06/29/2023	8.288	129,591	99,000	845,000
3310053894	ST. PETERSBURG	FL		06/29/2023	8.596	26,473	10,662	240,000
3310053898	HAVRE DE GRACE	MD		06/21/2023	8.596	29,700	40,898	460,000
3310053907	MIDDLETOWN	NY		06/21/2023	8.610	49,896	32,925	330,000
3310053917	CHICAGO	IL		06/29/2023	7.940	159,885	13,364	625,000
3310053937	CLEVELAND	OH		06/08/2023	8.841	21,463	7,920	180,000
3310053949	BERWYN	IL		06/29/2023	8.596	67,914	52,250	515,000
3310053951	WARREN	MI		06/29/2023	7.950	9,148	9,698	115,000
3310053960	GOOSE CREEK	SC		06/08/2023	8.596	57,301	9,326	275,000

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3310051793	CAROLINA SHORES	NC		06/21/2023	9.156	3,485	95,040	397,000
3310051806	PHILADELPHIA	PA		06/29/2023	7.940	101,574	20,394	500,000
3310051830	CHICAGO	IL		06/08/2023	8.946	53,015	18,933	520,000
3310051846	MARSHALL	NC		06/21/2023	8.498	22,780	36,111	323,000
3310055200	ST. AUGUSTINE	FL		06/29/2023	8.610	132,723	19,800	555,000
3310055250	ELLICOTT CITY	MD		06/29/2023	7.940	99,000	65,063	1,060,000
3310055251	TEANECK	NJ		06/29/2023	8.148	167,508	10,841	710,000
3310055255	NEWARK	NJ		06/29/2023	8.603	87,516	16,236	520,000
3310055264	INDIANAPOLIS	IN		06/29/2023	8.806	19,008	26,136	195,000
3310055272	CHESTER	PA		06/29/2023	8.603	10,239	21,503	120,000
3310055275	PATERSON	NJ		06/29/2023	8.603	170,478	0	615,000
3310055276	PATERSON	NJ		06/29/2023	8.603	144,146	0	520,000
3310053023	ATLANTA	GA		06/21/2023	8.596	906,424	55,039	4,400,000
3310053026	ROSELAND	NJ		06/08/2023	8.610	118,800	43,164	660,000
3310053038	TOMS RIVER	NJ		06/08/2023	8.946	8,474	161,815	783,000
3310053056	MELBOURNE	FL		06/08/2023	8.876	68,280	10,078	410,000
3310053060	CHICAGO	IL		06/29/2023	8.596	44,104	34,947	290,000
3310053062	HUNTINGTON	NY		06/08/2023	8.603	201,960	0	1,025,000
3310053073	NORTH BAY VILLAGE	FL		06/21/2023	8.323	297,079	8,229	1,214,000
3310052988	JERSEY CITY	NJ		06/08/2023	7.940	222,938	19,553	985,000
3310052992	NEWARK	NJ		06/21/2023	7.950	35,640	13,466	671,000
3310053004	EVANSTON	IL		06/08/2023	8.596	74,983	27,943	490,000
3310053020	POOLESVILLE	MD		06/08/2023	8.323	66,275	14,060	330,000
3310034858	STATEN ISLAND	NY		06/08/2023	8.841	124,572	41,184	690,000
3310048181	ATLANTA	GA		06/21/2023	9.457	15,954	8,108	350,000
3310048200	ATHENS	GA		06/08/2023	9.366	17,232	52,092	425,000
3310051609	GERMANTOWN	OH		06/08/2023	8.127	10,296	3,861	230,000
3310051610	DAYTON	OH		06/29/2023	8.596	23,562	0	160,000
3310052754	BELLEFONTAINE	OH		06/29/2023	8.876	37,782	0	200,000
3310052762	REDONDO BEACH	CA		06/29/2023	8.288	333,432	149,861	4,880,000
3310052783	CHICAGO	IL		06/29/2023	8.666	36,184	25,463	260,000
3310053620	DETROIT	MI		06/08/2023	8.841	7,779	13,729	134,000
3310053626	MIDDLE ISLAND	NY		06/29/2023	8.610	128,245	10,242	535,000
3310053628	NYACK	NY		06/29/2023	7.940	196,020	0	720,000
3310053629	NYACK	NY		06/29/2023	7.940	196,020	0	745,000
3310053634	PALM SPRINGS	CA		06/21/2023	7.700	125,532	0	825,000
3310053655	PHILADELPHIA	PA		06/08/2023	8.596	62,311	37,382	405,000
3310053657	LAKEWOOD	CO		06/21/2023	8.946	32,551	99,687	760,000
3310053663	NEW BEDFORD	MA		06/29/2023	7.940	83,477	0	359,000
3310048009	GAINESVILLE	GA		06/08/2023	8.666	52,975	15,665	285,000
3310050192	BERWYN	IL		06/08/2023	8.498	68,112	22,176	410,000
3310050710	PANAMA CITY	FL		06/08/2023	8.631	101,295	91,654	750,000
3310050822	NEW ORLEANS	LA		06/21/2023	9.100	2,798	60,554	345,000
3310051999	HOUSTON	TX		06/29/2023	9.359	5,635	81,070	328,000
3310052001	HOUSTON	TX		06/29/2023	9.359	5,635	79,486	328,000
3310052017	WATERBURY	CT		06/29/2023	7.940	458,766	328,680	1,655,000
3310052022	DETROIT	MI		06/08/2023	9.366	25,629	11,702	160,000
3310052067	TAMPA	FL		06/29/2023	8.841	125,136	19,840	576,000
3310043558	CAMBRIA HEIGHTS	NY		06/29/2023	7.940	178,200	0	740,000
3310049741	BLACKWOOD	NJ		06/08/2023	8.596	77,339	3,049	330,000
3310051261	MAYWOOD	IL		06/08/2023	8.596	33,670	48,718	400,000
3310051307	CAPE CORAL	FL		06/21/2023	8.876	12,873	19,649	395,000
3310051314	IRVINGTON	NJ		06/08/2023	7.940	117,612	18,008	560,000
3310052393	BIRMINGHAM	AL		06/08/2023	8.876	15,642	0	107,000
3310052397	BALTIMORE	MD		06/08/2023	8.323	30,336	10,615	220,000

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3310053302	AMITYVILLE	NY		06/29/2023	8.295	88,922	31,284	478,000
3310053315	BUFFALO	NY		06/08/2023	9.366	161,093	4,752	638,000
3310053319	NEWARK	NJ		06/29/2023	8.638	71,280	0	1,400,000
3310053329	MILFORD	NJ		06/29/2023	8.603	119,493	19,998	850,000
3310053330	PLEASANT GROVE	AL		06/08/2023	8.876	44,095	4,415	198,000
3310053333	SAINT ALBANS	NY		06/29/2023	8.750	169,805	34,927	740,000
3310053347	ST. AUGUSTINE	FL		06/08/2023	8.813	154,553	31,882	750,000
3310053350	ROTONDA WEST	FL		06/08/2023	8.498	75,938	19,784	376,000
3310054439	CHARLOTTE	NC		06/29/2023	9.156	110,601	0	2,200,000
3310054447	BALTIMORE	MD		06/29/2023	8.638	30,739	21,289	475,000
3310054450	DETROIT	MI		06/21/2023	8.841	33,818	0	122,000
3310054471	QUEENS	NY		06/29/2023	8.596	131,868	0	935,000
3310054488	MEMPHIS	TN		06/29/2023	7.950	90,882	3,466	525,000
3310054515	GLENDALE	CA		06/29/2023	8.148	184,140	0	1,786,000
3310054528	DESTIN	FL		06/29/2023	7.950	356,396	0	1,475,000
3310054531	SHERMAN OAKS	CA		06/29/2023	7.440	326,106	75,830	1,450,000
3310046586	WEST ORANGE	NJ		06/08/2023	7.950	178,200	0	690,000
3310049635	NANUET	NY		06/29/2023	7.940	163,944	0	600,000
3310051177	BROOKLYN	NY		06/21/2023	7.940	297,000	100,455	5,750,000
3310051225	CHICAGO	IL		06/08/2023	8.750	118,819	0	620,000
3310052339	HOLLISTON	MA		06/21/2023	8.442	101,832	12,728	508,000
3310052345	NORTH ADAMS	MA		06/08/2023	8.876	9,144	0	174,000
3310052361	WATERBURY	CT		06/08/2023	8.876	43,746	5,730	206,000
3310052369	CHESAPEAKE	VA		06/08/2023	8.666	45,797	14,608	238,000
3310052371	CHICAGO	IL		06/08/2023	8.841	55,242	15,840	350,000
3310052385	PHILADELPHIA	PA		06/21/2023	8.148	22,730	39,204	295,000
3310053245	HOMEWOOD	IL		06/21/2023	8.666	53,460	23,760	312,000
3310053253	SMITHTOWN	NY		06/29/2023	8.610	106,920	0	671,000
3310053258	SMITHTOWN	NY		06/21/2023	9.107	96,542	23,595	560,000
3310053268	PHILADELPHIA	PA		06/21/2023	8.610	23,760	16,161	174,000
3310053284	ROCKY POINT	NY		06/08/2023	8.610	98,010	0	380,000
3310053291	BALTIMORE	MD		06/21/2023	7.940	17,968	0	168,000
3310054327	ROCKY MOUNT	NC		06/29/2023	8.876	86,625	19,404	391,600
3310054347	WATERBURY	CT		06/29/2023	7.940	102,564	0	370,000
3310054409	TIMONIUM	MD		06/29/2023	8.148	161,766	20,790	670,000
3310054412	MONROE	MI		06/29/2023	8.288	26,928	3,942	134,000
3310054422	HALETHORPE	MD		06/21/2023	8.638	9,900	71,854	635,000
3310054423	BALTIMORE	MD		06/29/2023	8.673	25,245	8,954	247,000
3310054428	PATERSON	NJ		06/29/2023	8.596	38,531	0	674,000
3310054438	LOS ANGELES	CA		06/29/2023	7.440	539,352	154,385	2,700,000
3310048221	ATHENS	GA		06/08/2023	9.366	18,374	51,163	398,000
3310048452	NANUET	NY		06/29/2023	7.940	182,358	5,148	700,000
3310050296	EAST ORANGE	NJ		06/21/2023	8.841	87,516	27,960	433,000
3310050359	CORONA	NY		06/08/2023	8.323	393,822	0	1,590,000
3310051686	ALBANY	NY		06/08/2023	8.295	45,441	0	292,000
3310051691	CHICAGO	IL		06/08/2023	8.498	39,600	19,178	250,000
3310052836	HUNTINGTON STATION	NY		06/29/2023	9.191	140,332	0	630,000
3310052837	BALTIMORE	MD		06/08/2023	8.288	36,036	12,276	201,000
3310053676	HIGHLAND PARK	MI		06/29/2023	8.596	34,446	6,796	180,000
3310053681	WAREHAM	MA		06/08/2023	8.603	27,142	0	335,000
3310053686	CHICAGO	IL		06/29/2023	8.666	24,007	29,272	365,000
3310053706	MANCHESTER	CT		06/29/2023	8.498	33,924	115,912	700,000
3310053713	STAMFORD	CT		06/08/2023	8.750	267,300	0	1,100,000
3310053716	BROOKLYN	NY		06/29/2023	8.806	319,770	118,800	1,800,000
3310053718	BALTIMORE	MD		06/08/2023	8.841	25,671	14,078	250,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310053720	PHILADELPHIA	PA		06/08/2023	8.750	48,975	45,797	418,000
3310051570	BROOKLYN	NY		06/08/2023	8.596	277,199	61,606	1,230,000
3310051581	MALVERNE	NY		06/08/2023	8.295	182,279	11,623	780,000
3310051585	KEARNY	NJ		06/21/2023	8.603	126,324	0	665,000
3310052701	WASHINGTON	DC		06/08/2023	8.673	190,104	13,325	890,000
3310052715	CHICAGO	IL		06/29/2023	9.016	65,340	950	535,000
3310052728	FREEPORT	NY		06/08/2023	7.940	164,934	0	635,000
3310052734	SANDY SPRINGS	GA		06/08/2023	8.323	67,236	39,600	390,000
3310052749	JERSEY CITY	NJ		06/08/2023	8.288	179,685	26,611	820,000
3310052751	ASHLAND	OH		06/21/2023	8.596	6,373	7,158	145,000
3310053541	CORAM	NY		06/29/2023	8.610	152,147	2,693	610,000
3310053560	PALMER	MA		06/29/2023	8.876	35,893	9,900	210,000
3310053563	JERSEY CITY	NJ		06/29/2023	8.316	445,500	82,170	4,300,000
3310053565	MASSAPEQUA	NY		06/08/2023	7.940	136,719	29,304	620,000
3310053592	CINNAMINSON	NJ		06/08/2023	8.603	92,565	53,623	567,000
3310053594	POUGHKEEPSIE	NY		06/08/2023	8.806	89,100	0	350,000
3310050665	LEHIGH ACRES	FL		06/21/2023	8.638	9,504	123,156	500,000
3310050668	LEHIGH ACRES	FL		06/08/2023	8.603	68,380	64,280	500,000
3310051867	GREENWOOD LAKE	NY		06/08/2023	7.940	78,125	36,868	418,000
3310051896	PHILADELPHIA	PA		06/08/2023	7.940	80,150	0	445,000
3310048833	OAK LAWN	IL		06/08/2023	8.596	61,693	19,882	390,000
3310048895	SYRACUSE	NY		06/29/2023	7.940	62,766	0	255,000
3310050566	TOMS RIVER	NJ		06/08/2023	8.596	58,193	17,570	320,000
3310052956	BELLE ISLE	FL		06/08/2023	8.946	59,400	63,585	960,000
3310052958	YOUNGSTOWN	OH		06/08/2023	8.596	43,441	31,680	271,000
3310052961	ALBANY	NY		06/29/2023	8.596	49,005	7,079	339,000
3310052969	MARLTON	NJ		06/21/2023	7.950	70,229	12,931	300,000
3310052970	JERSEY CITY	NJ		06/21/2023	7.940	143,946	5,742	555,000
3310054693	YORK	SC		06/29/2023	8.610	99,792	30,092	694,000
3310054707	WASHINGTON	DC		06/29/2023	8.876	114,048	0	736,000
3310054718	HOPATCONG	NJ		06/29/2023	8.603	31,680	50,933	487,000
3310054723	ALLENTOWN	PA		06/29/2023	8.596	41,580	0	210,000
3310054726	ISLIP	NY		06/29/2023	8.841	127,175	0	575,000
3310054729	TRENTON	NJ		06/29/2023	7.940	55,440	0	285,000
3310054762	IRVINGTON	NJ		06/29/2023	8.610	77,418	19,800	371,000
3310054783	LINDEN	NJ		06/29/2023	8.603	180,418	11,880	700,000
3310054540	CALABASAS	CA		06/29/2023	7.440	596,227	0	2,800,000
3310054565	NEWTON	NJ		06/29/2023	8.498	49,896	6,782	340,000
3310054572	WINCHENDON	MA		06/29/2023	8.806	97,535	21,740	432,000
3310054618	POCONO LAKE	PA		06/29/2023	8.750	111,038	23,206	675,000
3310054630	FORT LAUDERDALE	FL		06/29/2023	8.610	420,750	39,307	1,950,000
3310054640	PASADENA	TX		06/29/2023	8.806	50,755	12,759	330,000
3310054642	BRIDGEPORT	CT		06/29/2023	8.666	148,500	54,430	750,000
3310054676	WEST HILLS	CA		06/29/2023	8.246	251,262	69,894	1,180,000
3310053402	NYACK	NY		06/08/2023	7.950	75,735	0	550,000
3310053404	MEMPHIS	TN		06/21/2023	8.596	12,516	5,495	105,000
3310053437	NEWARK	NJ		06/08/2023	8.603	73,062	0	410,000
3310053438	MONTICELLO	NY		06/08/2023	8.806	48,807	10,494	225,000
3310053455	JERSEY CITY	NJ		06/21/2023	8.596	126,086	40,234	600,000
3310053466	NYACK	NY		06/29/2023	7.940	185,130	0	690,000
3300004523	PARAMUS	NJ		06/23/2023	9.645	142,385	102,869	2,400,000
3300004539	PARAMUS	NJ		06/23/2023	9.645	154,551	11,633	2,075,000
3300004540	MORRISTOWN	NJ		06/09/2023	9.555	414,247	10,756	1,800,000
3300004543	SPRING VALLEY	NY		06/23/2023	9.645	168,969	36,895	2,450,000
3300004550	PORT SAINT LUCIE	FL		06/23/2023	9.645	228,447	17,195	750,000

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3310052498	ALBANY	NY		06/29/2023	8.323	56,776	8,890	338,000
3310052500	ALBANY	NY		06/29/2023	8.288	75,702	7,333	335,000
3310052501	ALBANY	NY		06/29/2023	8.288	75,702	14,256	327,000
3310052502	ALBANY	NY		06/29/2023	8.288	75,702	5,524	341,000
3310052508	PHILADELPHIA	PA		06/08/2023	8.841	25,839	47,520	390,000
3310052515	BALTIMORE	MD		06/21/2023	9.366	10,296	45,350	480,000
3310052523	EAST ORANGE	NJ		06/08/2023	9.366	63,360	0	460,000
3300004468	SPRING VALLEY	NY		06/09/2023	9.555	260,613	431,350	2,600,000
3300004472	SPRING VALLEY	NY		06/09/2023	9.555	257,124	433,434	2,600,000
3300004497	CLOSTER	NJ		06/09/2023	9.555	209,304	29,797	1,050,000
3300004505	BLOOMFIELD	NJ		06/09/2023	9.555	176,358	44,574	750,000
3300004511	SPARTA	NJ		06/09/2023	9.555	113,373	37,529	635,000
3300004517	PARAMUS	NJ		06/23/2023	9.645	167,167	75,810	2,200,000
3300004518	PARAMUS	NJ		06/23/2023	9.645	160,859	27,369	2,500,000
3300004175	CHICAGO	IL		06/23/2023	9.960	45,059	51,842	366,000
3300004177	NEWARK	NJ		06/23/2023	9.645	180,234	13,566	2,900,000
3310038825	EAST PATCHOGUE	NY		06/29/2023	7.940	100,426	0	490,000
3310046123	FORT PIERCE	FL		06/29/2023	8.323	37,719	19,166	247,000
3310049447	DETROIT	MI		06/08/2023	8.603	21,533	3,435	143,000
3310049500	BROOKLYN	NY		06/29/2023	7.940	900,900	0	4,925,000
3310050908	HOUSTON	TX		06/08/2023	8.498	34,602	78,369	441,000
3310050958	MEDFORD	NY		06/29/2023	8.596	18,414	58,782	610,000
3310052246	EVERGREEN PARK	IL		06/08/2023	8.603	51,286	4,926	340,000
3310052249	SCOTCH PLAINS	NJ		06/29/2023	8.666	150,955	24,948	957,000
3310045467	LOS ANGELES	CA		06/21/2023	7.890	224,530	21,087	910,000
3310047456	STUART	FL		06/29/2023	9.156	9,185	92,303	430,000
3310047664	WINTER HAVEN	FL		06/29/2023	9.709	2,376	22,774	238,000
3310051527	DETROIT	MI		06/08/2023	8.603	47,162	39,518	1,300,000
3310051532	MILFORD	CT		06/29/2023	8.596	73,775	0	480,000
3310041968	WATERBURY	CT		06/08/2023	7.940	28,334	0	195,000
3310042939	INDIANAPOLIS	IN		06/08/2023	8.673	12,879	18,643	320,000
3310050093	LAKE GROVE	NY		06/29/2023	8.673	138,006	0	649,500
3310049982	CENTRAL ISLIP	NY		06/08/2023	8.610	131,868	0	530,000
3310043520	YONKERS	NY		06/08/2023	7.940	178,022	0	975,000
3310050488	NEWARK	NJ		06/21/2023	8.638	38,591	101,155	732,000
3310052912	CHICAGO	IL		06/29/2023	8.323	21,879	17,891	195,000
3310052917	CHICAGO	IL		06/29/2023	8.323	29,452	34,333	315,000
3310052918	CHICAGO	IL		06/21/2023	8.323	35,749	27,245	320,000
3310052930	JERSEY CITY	NJ		06/08/2023	8.806	161,568	26,136	850,000
3310052933	CRESTVIEW	FL		06/08/2023	8.498	30,294	23,744	250,000
3310052949	BUFFALO	NY		06/29/2023	8.148	15,840	0	135,000
3310052950	IRVINGTON	NJ		06/21/2023	8.288	114,444	51,876	600,000
3310053809	LAKE HAVASU CITY	AZ		06/29/2023	7.940	139,689	95,040	950,000
3310053824	LEHIGH ACRES	FL		06/21/2023	8.946	36,006	58,242	340,000
3310053826	RIDGEFIELD	CT		06/29/2023	8.596	200,332	0	900,000
3310053827	MEMPHIS	TN		06/21/2023	7.940	83,140	0	350,000
3310053834	ATLANTA	GA		06/29/2023	7.940	73,062	37,462	427,000
3310053854	HOUSTON	TX		06/21/2023	8.323	79,002	0	285,000
3310053865	THE BRONX	NY		06/08/2023	8.596	238,788	0	1,180,000
3310053883	TRENTON	NJ		06/08/2023	8.288	44,550	0	210,000
3310051693	CHICAGO	IL		06/08/2023	8.876	4,286	19,388	215,000
3310051728	HAWORTH	NJ		06/08/2023	8.603	214,830	0	975,000
3310051734	NOTTINGHAM	NH		06/08/2023	8.323	62,033	22,113	390,000
3310052840	WORCESTER	MA		06/08/2023	8.603	85,536	10,454	400,000
3310052842	PHILADELPHIA	PA		06/08/2023	8.323	31,977	45,441	350,000

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3310052849	CAPE CORAL	FL		06/08/2023	8.323	113,058	8,969	620,000
3310052857	JERSEY CITY	NJ		06/08/2023	7.950	129,888	0	2,000,000
3310052868	PHILADELPHIA	PA		06/21/2023	8.603	43,758	4,800	317,000
3310052869	NEW ROCHELLE	NY		06/29/2023	8.295	179,626	20,212	880,000
3310052876	QUEENS	NY		06/08/2023	8.876	150,480	2,707	595,000
3310053726	HOLLYWOOD	FL		06/08/2023	8.603	279,477	11,583	1,050,000
3310053730	IRVINGTON	NJ		06/21/2023	8.596	67,320	17,979	370,000
3310053747	DEPTFORD	NJ		06/21/2023	8.841	73,908	20,897	370,000
3310053782	NORTH BABYLON	NY		06/08/2023	8.295	133,971	0	650,000
3310053786	PATERSON	NJ		06/29/2023	7.940	166,320	0	600,000
3310053796	HUNTINGTON STATION	NY		06/29/2023	8.295	147,906	0	685,000
3310053798	PANAMA CITY BEACH	FL		06/08/2023	8.806	125,928	0	510,000
3310055286	SPRING VALLEY	NY		06/29/2023	8.876	1,212,394	0	7,724,000
3310055340	NEWARK	NJ		06/29/2023	8.876	56,953	29,858	355,000
3310055391	ATLANTA	GA		06/29/2023	8.610	70,686	21,463	385,000
3310055403	HACKENSACK	NJ		06/29/2023	8.806	103,950	19,642	628,000
3310055428	TAMPA	FL		06/29/2023	8.596	79,101	0	440,000
3310055430	ELIZABETH	NJ		06/29/2023	7.940	160,380	19,800	650,000
3310055431	SAINT JAMES	NY		06/29/2023	8.603	356,400	0	1,650,000
3310055479	CINCINNATI	OH		06/29/2023	8.841	59,697	6,633	300,000
3310052286	BUFFALO	NY		06/29/2023	8.323	35,699	18,355	195,000
3310052295	NASHVILLE	TN		06/08/2023	8.596	579,150	125,520	3,000,000
3310052296	RIO RANCHO	NM		06/08/2023	8.666	95,932	7,164	400,000
3310052307	ASHLAND	MA		06/08/2023	8.477	73,585	99,900	884,000
3310052327	NEWARK	NJ		06/29/2023	8.148	49,580	51,366	625,000
3310052336	BALTIMORE	MD		06/08/2023	8.498	12,720	8,960	262,000
3310053202	HOMEWOOD	IL		06/08/2023	8.596	57,024	15,838	285,000
3310053204	AVENEL	NJ		06/08/2023	8.603	86,506	28,908	427,000
3310053215	PHILADELPHIA	PA		06/29/2023	9.366	26,136	14,663	285,000
3310053229	BALTIMORE	MD		06/08/2023	7.940	26,403	16,899	220,000
3310053232	AKRON	OH		06/21/2023	8.925	23,760	3,205	180,000
3310053236	STOCKBRIDGE	GA		06/21/2023	8.603	26,215	15,982	225,000
3310054262	PRAIRIE VILLAGE	KS		06/29/2023	8.323	100,980	29,767	662,000
3310054280	ALIQUIPPA	PA		06/29/2023	8.603	5,940	21,780	120,000
3310054282	CHICAGO	IL		06/29/2023	8.288	39,768	20,345	275,000
3310054288	CONCORD	NC		06/29/2023	8.596	30,492	16,117	185,000
3310054292	DETROIT	MI		06/21/2023	8.841	5,148	0	136,000
3310054299	HACKETTSTOWN	NJ		06/29/2023	8.603	38,776	30,304	268,000
3310054303	NEWARK	NJ		06/29/2023	8.876	110,038	0	575,000
3310054313	YORK	PA		06/29/2023	8.596	40,607	2,067	210,000
3310053161	MERRICK	NY		06/08/2023	8.295	156,519	90,360	1,345,000
3310053162	SEASIDE HEIGHTS	NJ		06/29/2023	8.666	120,908	0	825,000
3310053163	SEASIDE HEIGHTS	NJ		06/29/2023	8.666	127,451	0	825,000
3310053175	PATERSON	NJ		06/08/2023	8.603	109,058	0	451,000
3310053186	JERSEY CITY	NJ		06/08/2023	7.940	159,885	0	1,610,000
3310053193	BALTIMORE	MD		06/29/2023	8.610	16,141	15,188	225,000
3310054168	NEWBURGH	NY		06/08/2023	8.806	213,444	0	770,000
3310054176	PHILADELPHIA	PA		06/29/2023	7.940	39,600	29,462	250,000
3310054185	MANORVILLE	NY		06/29/2023	8.610	183,190	6,098	735,500
3310054192	COLUMBUS	OH		06/21/2023	8.673	41,195	9,438	208,000
3310054206	PHILADELPHIA	PA		06/29/2023	8.596	26,928	50,535	445,000
3310054212	MILLEDGEVILLE	GA		06/29/2023	8.596	36,432	0	150,000
3310054213	MERIDEN	CT		06/21/2023	7.950	35,640	0	250,000
3310054257	LYNWOOD	IL		06/29/2023	8.596	53,579	0	220,000
3310049316	STONY BROOK	NY		06/21/2023	8.295	141,372	0	624,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310049337	AMHERST	NY		06/29/2023	8.673	76,032	3,205	310,000
3310052173	BASKING RIDGE	NJ		06/29/2023	9.100	144,144	0	1,855,000
3310052174	TRENTON	NJ		06/29/2023	8.946	72,131	1,708	295,000
3310052176	CHICAGO	IL		06/08/2023	8.666	50,639	0	245,000
3310053083	MOBILE	AL		06/21/2023	8.596	7,545	0	157,500
3310053097	SEASIDE HEIGHTS	NJ		06/29/2023	8.666	127,543	0	825,000
3310053138	LINDENHURST	NY		06/29/2023	9.107	72,072	0	510,000
3310053157	ROCKY MOUNT	NC		06/29/2023	9.191	27,672	0	301,000
3310054125	TRENTON	NJ		06/08/2023	8.288	83,160	0	385,000
3310054137	DETROIT	MI		06/29/2023	8.750	12,817	37,445	230,000
3310054144	TAMPA	FL		06/21/2023	8.876	55,049	5,801	288,000
3310054147	QUEENS	NY		06/29/2023	8.596	190,674	0	860,000
3310054154	BOSTON	MA		06/29/2023	8.673	891,000	0	3,805,000
3310054156	NEW BRITAIN	CT		06/21/2023	7.940	74,844	0	385,000
3310054166	DETROIT	MI		06/21/2023	8.603	32,868	20,988	261,000
3310053494	NASHVILLE	TN		06/08/2023	8.806	91,724	25,871	431,000
3310053495	BALTIMORE	MD		06/08/2023	7.940	83,398	20,699	587,000
3310053504	CHICAGO	IL		06/29/2023	8.666	53,460	27,364	325,000
3310053512	CENTRAL ISLIP	NY		06/29/2023	8.610	130,549	17,588	597,000
3310053524	COPIAGUE	NY		06/21/2023	8.295	133,472	16,202	634,000
3310053528	DETROIT	MI		06/08/2023	8.841	13,941	18,683	161,000
3310053535	DETROIT	MI		06/08/2023	8.841	45,879	0	320,000
3310054784	BROOKLYN	NY		06/29/2023	8.596	179,487	52,173	920,000
3310054792	NEW BEDFORD	MA		06/29/2023	8.876	53,856	10,945	320,000
3310054811	BROOKLYN	NY		06/29/2023	8.610	192,456	0	862,000
3310054812	PHILADELPHIA	PA		06/29/2023	8.673	10,692	26,748	258,000
3310054828	CHICAGO	IL		06/29/2023	8.841	52,272	98,446	325,000
3310054898	CHICAGO	IL		06/29/2023	8.610	69,696	4,725	299,000
3310054906	MIAMI	FL		06/29/2023	8.876	163,152	27,720	766,000
3310054920	NEWBURGH	NY		06/29/2023	9.366	144,681	0	600,000
3310051476	RIVERVIEW	FL		06/21/2023	8.666	95,040	21,503	480,000
3310051486	CENTRAL ISLIP	NY		06/29/2023	8.876	94,248	0	500,000
3310052551	STATEN ISLAND	NY		06/29/2023	8.596	140,422	0	585,000
3310052561	ROCHESTER	NY		06/29/2023	7.940	12,629	17,506	145,000
3310052564	YONKERS	NY		06/29/2023	8.288	152,539	0	950,000
3310052594	WATERBURY	CT		06/08/2023	7.940	91,476	0	330,000
3310051388	AMSTERDAM	NY		06/08/2023	8.610	66,132	58,856	660,000
3310051404	MERRICK	NY		06/08/2023	8.876	119,592	0	600,000
3310053367	CHESAPEAKE	VA		06/08/2023	8.603	35,755	3,920	274,000
3310053376	BELLPORT	NY		06/29/2023	8.631	70,686	33,121	480,000
3310053379	BELLPORT	NY		06/29/2023	8.596	89,872	18,555	520,000
3310053380	BELLPORT	NY		06/29/2023	8.596	86,843	15,605	510,000
3310053399	PHILADELPHIA	PA		06/29/2023	8.750	14,682	14,652	243,000
3310055532	CHICAGO	IL		06/29/2023	8.596	28,512	32,413	1,083,520
3310055543	WESTBURY	NY		06/29/2023	8.141	150,797	111,213	1,527,000
3310055554	CENTEREACH	NY		06/29/2023	8.295	126,522	0	515,000
3310055572	LITHONIA	GA		06/29/2023	7.950	72,349	0	340,000
3310052774	WASHINGTON	NC		06/29/2023	8.631	70,107	0	265,000
3310052821	WASHINGTON	NC		06/29/2023	8.631	70,677	0	267,000
3310052825	WASHINGTON	NC		06/29/2023	8.631	72,288	0	265,000
3310052826	WASHINGTON	NC		06/29/2023	8.631	64,307	0	265,000
3310052827	WASHINGTON	NC		06/29/2023	8.631	72,288	0	265,000
3310052828	WASHINGTON	NC		06/29/2023	8.631	73,281	0	265,000
3310052740	WASHINGTON	NC		06/29/2023	8.631	66,969	0	267,000
3310047806	DETROIT	MI		06/29/2023	9.016	29,247	0	117,000

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3310049556	SUFFOLK	VA		06/08/2023	9.366	26,622	0	241,000
3310049558	SUFFOLK	VA		06/21/2023	9.366	61,525	0	252,000
3310054134	CHICAGO	IL		06/29/2023	8.596	12,357	0	270,000
3300004022	PARAMUS	NJ		11/10/2022	7.786	0	106,251	1,750,000
3300003320	JERSEY CITY	NJ		11/01/2021	5.950	0	6,347	950,000
3310039605	MEBANE	NC		08/16/2022	7.990	0	10,634	260,000
3310042267	NEWARK	NJ		10/19/2022	8.540	0	2,376	355,000
3310038539	HOUSTON	TX		08/08/2022	6.550	0	18,117	1,300,000
3310038790	MONROE	NY		07/14/2022	7.270	0	89,282	2,000,000
3310039494	BOCA RATON	FL		08/01/2022	7.500	0	9,606	375,000
3310039798	JERSEY CITY	NJ		08/26/2022	8.000	0	56,321	1,029,000
3310040088	READING	PA		08/16/2022	8.050	0	8,092	758,000
3310039722	DETROIT	MI		09/21/2022	8.330	0	10,245	350,000
3300003587	PARAMUS	NJ		03/21/2022	7.450	0	165,505	1,650,000
3310036408	CHICAGO HEIGHTS	IL		06/23/2022	7.060	0	17,346	213,000
3310039121	HOUSTON	TX		08/08/2022	7.040	0	102,342	1,400,000
3310038310	ST. LOUIS	MO		08/16/2022	6.670	0	10,553	110,000
3310039093	WOODMERE	NY		08/01/2022	7.050	0	96,538	2,290,000
3310038248	NEWARK	NJ		07/25/2022	6.690	0	61,270	625,000
3310052601	HAIKU	HI		07/27/2023	8.148	141,072	25,698	935,000
3310053763	WOODLYNNE	NJ		07/27/2023	7.940	62,469	0	242,000
3310056562	RIVERHEAD	NY		07/27/2023	8.295	101,574	0	488,500
3310057158	FORT LAUDERDALE	FL		07/27/2023	8.946	336,600	0	5,000,000
3310055698	HEMPSTEAD	NY		07/27/2023	7.950	107,039	0	550,500
3310055722	BURLINGTON	NJ		07/27/2023	8.603	77,002	10,534	387,000
3310055961	MASSAPEQUA	NY		07/27/2023	8.610	176,212	21,075	724,000
3310055992	BROOKLYN	NY		07/27/2023	8.288	212,058	0	980,000
3310056060	PARSIPPANY-TROY HILL	NJ		07/27/2023	8.603	130,086	0	600,000
3310056101	NORTH FORT MYERS	FL		07/27/2023	8.442	261,697	0	980,000
3310056208	FAIR LAWN	NJ		07/27/2023	8.610	156,638	0	645,000
3310056215	HILO	HI		07/27/2023	7.940	98,010	20,830	505,000
3310053055	THE BRONX	NY		07/27/2023	7.940	158,400	0	1,000,000
3310054449	BROOKLYN	NY		07/27/2023	8.596	331,551	0	1,260,000
3310055107	OAKLAND	CA		07/27/2023	8.463	174,240	0	1,100,000
3310055576	CENTERPORT	NY		07/27/2023	8.610	168,676	0	608,500
3310055589	SCOTCH PLAINS	NJ		07/27/2023	8.603	195,470	70,765	1,315,000
3310055624	MERRICK	NY		07/27/2023	8.295	156,816	0	736,000
3310053156	CHICAGO	IL		07/27/2023	9.016	60,588	0	510,000
3310054629	ST. PETERSBURG	FL		07/27/2023	8.876	65,992	8,456	300,000
3310052756	CHICAGO	IL		07/27/2023	8.666	49,757	4,792	325,000
3310055154	TAMARAC	FL		07/27/2023	7.940	135,982	12,320	535,000
3310055157	MERIDEN	CT		07/27/2023	8.596	80,966	5,861	425,000
3310054201	MARBLEHEAD	MA		07/27/2023	8.806	436,831	0	1,690,000
3310054234	CINCINNATI	OH		07/27/2023	9.016	1,455,300	0	5,800,000
3310054239	DETROIT	MI		07/27/2023	8.323	43,065	19,602	340,000
3310054127	LIVINGSTON	NJ		07/27/2023	8.596	139,887	0	1,310,000
3310055328	MONROE TOWNSHIP	NJ		07/27/2023	8.603	98,010	0	440,000
3310055366	UNIONDALE	NY		07/27/2023	8.295	163,944	0	632,000
3310055370	BRENTWOOD	NY		07/27/2023	8.295	109,118	0	473,000
3310053953	NORTH BRUNSWICK	NJ		07/27/2023	8.596	199,228	0	850,000
3310054008	SANTA FE	NM		07/27/2023	8.806	142,524	33,754	750,000
3310053842	FREEPORT	NY		07/27/2023	8.596	144,194	7,128	610,000
3310052535	SAINT JAMES	NY		07/27/2023	8.295	288,684	45,144	1,656,000
3310054278	CAPE CORAL	FL		07/27/2023	8.596	134,383	7,928	565,000
3310053463	WYANDANCH	NY		07/27/2023	7.950	86,605	0	455,000

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3310055254	BRENTWOOD	TN		07/27/2023	8.603	324,720	8,633	1,850,000
3310052798	NEW CITY	NY		07/27/2023	7.940	151,510	0	550,000
3310054896	NEWARK	NJ		07/27/2023	8.596	107,989	22,216	526,000
3310054932	BRENTWOOD	NY		07/27/2023	7.950	174,557	0	680,000
3310055401	MIAMI	FL		07/27/2023	7.940	182,679	0	680,000
3310055407	WATERBURY	CT		07/27/2023	7.940	101,574	0	370,000
3310055408	WATERBURY	CT		07/27/2023	7.940	101,574	0	380,000
3310055439	BROOKLYN	NY		07/27/2023	7.940	445,500	29,771	1,800,000
3310046855	TACOMA	WA		07/27/2023	9.359	3,878,040	161,224	18,000,000
3310052853	DEER PARK	NY		07/27/2023	8.841	151,470	0	626,000
3310053651	PATERSON	NJ		07/27/2023	8.603	137,551	0	570,000
3310053654	VINELAND	NJ		07/27/2023	8.596	52,668	0	295,000
3310053668	OZONE PARK	NY		07/27/2023	8.750	139,392	0	655,000
3310054800	COPIAGUE	NY		07/27/2023	8.610	145,430	5,119	532,000
3310054857	SHELTON	CT		07/27/2023	8.596	98,624	0	480,000
3310054860	MIAMI	FL		07/27/2023	8.596	259,334	17,939	1,150,000
3310054867	OXON HILL	MD		07/27/2023	8.323	93,070	0	415,000
3310054318	MANORVILLE	NY		07/27/2023	8.295	106,920	0	635,000
3310054385	MANAHAWKIN	NJ		07/27/2023	7.950	116,701	0	421,000
3300003879	SUMMIT	NJ		07/07/2022	8.033	0	62,355	1,295,000
3310041715	PANAMA CITY BEACH	FL		10/19/2022	8.337	0	17,733	1,200,000
3310035012	CHICAGO	IL		06/15/2022	5.875	0	15,911	410,000
3310036527	PHILADELPHIA	PA		06/29/2022	6.300	0	2,408	2,879,000
3310035986	LIVINGSTON	NJ		06/07/2022	6.050	0	5,747	1,313,000
3310041368	MONTGOMERY	AL		10/19/2022	7.900	0	20,794	2,525,000
3310042363	PANAMA CITY BEACH	FL		10/19/2022	8.337	0	24,106	1,200,000
3310042366	PANAMA CITY BEACH	FL		10/19/2022	8.337	0	24,107	1,200,000
3310042369	PANAMA CITY BEACH	FL		10/19/2022	8.337	0	24,106	1,200,000
3310038062	POUGHKEEPSIE	NY		07/14/2022	6.550	0	5,584	3,800,000
3310029498	NASHVILLE	NC		02/25/2022	6.300	0	2,376	1,850,000
3310036932	HUDSON	NY		07/07/2022	6.550	0	11,094	240,000
3310040876	NEW ORLEANS	LA		09/21/2022	8.743	0	5,108	363,000
3310042264	PANAMA CITY BEACH	FL		10/19/2022	8.337	0	24,106	1,200,000
3310039621	NEW ORLEANS	LA		08/26/2022	8.659	0	1,799	190,000
3310038249	NEWARK	NJ		07/25/2022	6.690	0	27,312	625,000
3310042176	PANAMA CITY BEACH	FL		10/19/2022	8.337	0	24,107	1,230,000
3310039278	BALDWIN	NY		08/08/2022	7.500	0	18,399	580,000
3310048432	THE BRONX	NY		08/31/2023	8.596	222,156	20,394	960,000
3310052230	OCEAN TOWNSHIP	NJ		08/31/2023	8.316	196,020	0	1,685,000
3310047245	BALTIMORE	MD		08/31/2023	8.288	57,816	0	225,000
3310058404	PHILADELPHIA	PA		08/31/2023	8.610	87,132	5,790	350,000
3310058429	TAMPA	FL		08/31/2023	8.617	104,346	0	463,000
3310058583	WADESBORO	NC		08/31/2023	9.429	21,296	80,431	600,000
3310058610	BOWLING GREEN	FL		08/31/2023	8.617	38,378	13,391	225,000
3310058659	SCRANTON	PA		08/31/2023	8.771	15,444	0	188,000
3310058696	PHILADELPHIA	PA		08/31/2023	8.771	102,198	43,105	650,000
3310058840	BERNARDS	NJ		08/31/2023	8.771	188,456	7,738	750,000
3310053075	THE BRONX	NY		08/31/2023	9.366	158,781	10,494	1,180,000
3310055667	CHICAGO	IL		08/31/2023	8.876	25,265	0	150,000
3310049368	BAY SHORE	NY		08/31/2023	8.876	101,905	0	415,000
3310054180	JERSEY CITY	NJ		08/31/2023	7.950	173,037	86,612	1,501,000
3310056582	MORENO VALLEY	CA		08/31/2023	8.463	120,384	19,800	650,000
3310056587	EAST NORTHPORT	NY		08/31/2023	8.288	208,355	13,385	840,000
3310056598	WILMINGTON	DE		08/31/2023	8.596	45,203	13,444	410,000
3310056601	AMITYVILLE	NY		08/31/2023	8.463	91,456	20,255	520,000

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3310056602	CLEVELAND	OH		08/31/2023	8.841	13,276	15,543	108,000
3310056649	FARMINGTON	NM		08/31/2023	9.366	50,688	0	231,000
3310056666	MIAMI BEACH	FL		08/31/2023	8.785	293,159	51,757	3,200,000
3310055172	DURHAM	NC		08/31/2023	7.950	58,410	0	275,000
3310057715	LOS ANGELES	CA		08/31/2023	8.323	1,049,400	0	3,900,000
3310057790	TEXARKANA	TX		08/31/2023	8.771	14,424	9,286	110,000
3310057806	PHILADELPHIA	PA		08/31/2023	9.016	9,900	17,709	262,000
3310057976	AKRON	OH		08/31/2023	9.016	20,624	2,879	102,000
3310058010	LAKE CHARLES	LA		08/31/2023	9.009	81,703	10,384	490,800
3310058068	IRVINGTON	NJ		08/31/2023	8.617	106,639	11,171	425,000
3310058091	TEXARKANA	TX		08/31/2023	8.771	13,860	0	101,000
3310058119	DETROIT	MI		08/31/2023	9.016	19,067	1,030	202,000
3310052680	BELLE PLAINE	IA		08/31/2023	7.940	14,922	9,312	95,000
3310057166	BALTIMORE	MD		08/31/2023	8.288	23,522	0	200,000
3310057185	WEST PALM BEACH	FL		08/31/2023	8.631	11,432	15,109	370,000
3310057197	PITTSBURGH	PA		08/31/2023	8.596	28,645	0	154,000
3310057214	HARTFORD	CT		08/31/2023	8.596	43,011	0	363,900
3310057216	EDEN	NC		08/31/2023	8.596	24,542	6,336	125,000
3310057282	PECOS	TX		08/31/2023	9.366	5,604	8,714	340,000
3310057290	HUNTINGTON STATION	NY		08/31/2023	8.617	115,830	30,730	570,000
3310057305	PUYALLUP	WA		08/31/2023	8.666	121,175	13,939	530,000
3310053825	ST. LOUIS	MO		08/31/2023	8.841	23,918	0	214,000
3310053856	WOODLAND PARK	CO		08/31/2023	8.498	94,112	121,957	1,060,000
3300004178	JERSEY CITY	NJ		08/24/2023	9.735	581,400	263,665	14,700,000
3310054750	PHILADELPHIA	PA		08/31/2023	8.610	35,501	3,742	200,000
3310054809	CHICAGO	IL		08/31/2023	8.323	91,743	38,532	540,000
3310058967	EGG HARBOR TOWNSHIP	NJ		08/31/2023	9.086	81,441	2,422	425,000
3310058983	PHILADELPHIA	PA		08/31/2023	8.771	66,449	48,272	650,000
3310059138	WATERBURY	CT		08/31/2023	8.771	39,818	4,831	390,000
3310059244	PALMETTO BAY	FL		08/31/2023	8.771	326,775	17,745	1,250,000
3310059340	PEMBERTON	NJ		08/31/2023	8.323	45,263	19,364	245,000
3310047608	CHICAGO	IL		08/31/2023	8.498	15,383	14,174	335,000
3310052945	PHILADELPHIA	PA		08/31/2023	8.666	50,698	5,290	260,000
3310053247	BRIGANTINE	NJ		08/31/2023	9.100	147,380	0	1,200,000
3310056057	TRENTON	NJ		08/31/2023	8.596	32,632	0	445,000
3310056069	MOUNT PLEASANT	SC		08/31/2023	8.323	221,160	0	3,050,000
3310056141	GARY	IN		08/31/2023	8.841	17,982	21,063	193,000
3310056165	CHICAGO	IL		08/31/2023	8.498	22,186	10,989	200,000
3310053957	ATLANTA	TX		08/31/2023	8.610	23,000	13,768	149,000
3310053985	DETROIT	MI		08/31/2023	8.603	16,622	0	135,000
3310054279	PHILADELPHIA	PA		08/31/2023	9.114	43,182	12,890	260,000
3310048281	CHICAGO	IL		08/31/2023	8.939	102,960	19,849	2,100,000
3310053711	ANGOLA	NY		08/31/2023	8.946	26,787	23,305	195,000
3310053715	OXFORD	NC		08/31/2023	8.596	21,154	0	385,000
3310058135	NEW HYDE PARK	NY		08/31/2023	8.463	178,735	0	737,000
3310058145	SUNRISE	FL		08/31/2023	8.141	162,162	27,918	695,000
3310058153	HOOKS	TX		08/31/2023	8.771	12,484	0	75,000
3310058171	DETROIT	MI		08/31/2023	9.051	14,533	6,259	118,000
3310058234	LOS ANGELES	CA		08/31/2023	8.323	688,921	6,059	3,500,000
3310058266	GAINESVILLE	GA		08/31/2023	8.771	60,053	0	260,000
3310058298	TOMS RIVER	NJ		08/31/2023	8.141	207,207	0	750,000
3310058350	PASADENA	MD		08/31/2023	8.141	97,135	22,750	515,000
3310053617	BIRMINGHAM	AL		08/31/2023	8.596	59,642	0	450,000
3310051083	ATLANTA	GA		08/31/2023	8.911	13,807	0	280,000
3310054399	CHICAGO	IL		08/31/2023	8.876	43,538	13,822	290,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310054825	LIVINGSTON	NJ		08/31/2023	8.596	255,290	0	1,620,000
3310054872	SAN JOSE	CA		08/31/2023	8.463	221,067	0	3,400,000
3310056668	HOUSTON	TX		08/31/2023	9.366	10,130	4,604	182,000
3310056822	LOCKPORT	NY		08/31/2023	9.366	38,372	0	175,000
3310056881	CHICAGO HEIGHTS	IL		08/31/2023	7.940	28,512	30,228	235,000
3310056898	PHILADELPHIA	PA		08/31/2023	8.603	28,295	27,628	250,000
3310056910	JERSEY CITY	NJ		08/31/2023	7.940	174,636	0	715,000
3310056929	LIVINGSTON	NJ		08/31/2023	8.316	188,100	71,106	1,540,000
3310056930	LIVINGSTON	NJ		08/31/2023	8.316	246,460	35,587	1,575,000
3310056939	PORTSMOUTH	VA		08/31/2023	7.940	32,797	11,040	273,000
3300004566	BROOKLYN	NY		08/24/2023	9.735	290,700	121,125	2,725,000
3300004589	KEARNY	NJ		08/24/2023	9.735	137,307	8,527	550,000
3300004599	EDISON	NJ		08/24/2023	9.735	116,280	0	433,000
3300004602	PARAMUS	NJ		08/24/2023	9.735	254,362	140,117	1,900,000
3300004605	HASBROUCK HEIGHTS	NJ		08/24/2023	9.735	172,482	118,606	975,000
3310054123	WESTBURY	NY		08/31/2023	8.638	144,812	214,664	1,800,000
3300004475	JERSEY CITY	NJ		08/24/2023	9.735	527,766	14,487	1,825,000
3310054021	BOSSIER CITY	LA		08/31/2023	8.806	17,985	10,290	102,000
3310054027	TOWN OF TOMPKINS	NY		08/31/2023	8.876	21,671	0	295,000
3310054059	LOS ANGELES	CA		08/31/2023	7.940	547,074	0	7,100,000
3310051661	NEPTUNE CITY	NJ		08/31/2023	9.156	29,700	62,918	678,000
3310054985	AKRON	OH		08/31/2023	8.925	18,295	0	100,000
3310052056	CHICAGO	IL		08/31/2023	9.709	51,480	0	550,000
3310055515	WESTLAKE	OH		08/31/2023	8.946	132,672	51,653	1,214,000
3310054155	INDIANAPOLIS	IN		08/31/2023	8.876	32,940	2,898	165,000
3310054161	NEWTON	MA		08/31/2023	8.981	338,065	0	2,700,000
3310054164	WOODLAND PARK	CO		08/31/2023	8.498	94,112	43,861	1,090,000
3310054172	CHICAGO	IL		08/31/2023	7.940	47,901	6,813	320,000
3310054490	ST. PETERSBURG	FL		08/31/2023	8.666	50,886	0	700,000
3310054308	WILMINGTON	DE		08/31/2023	8.603	13,345	12,543	210,000
3310054346	BALTIMORE	MD		08/31/2023	8.666	15,345	4,170	153,000
3310050920	CHICAGO	IL		08/31/2023	9.156	125,186	50,342	900,000
3310050984	BEVERLY	NJ		08/31/2023	8.750	51,106	0	225,000
3310052621	CLEVELAND	OH		08/31/2023	8.596	9,979	0	100,000
3310049233	DARIEN	CT		08/31/2023	8.946	368,396	128,790	2,395,000
3310053351	MUSKEGON	MI		08/31/2023	7.940	19,614	3,057	161,000
3300004503	PHILADELPHIA	PA		08/24/2023	9.735	155,040	0	5,100,000
3300004548	MIAMI	FL		08/24/2023	9.735	265,506	0	812,000
3310055068	BECKLEY	WV		08/31/2023	8.673	6,146	871	140,000
3310055070	AUBURN	NY		08/31/2023	8.750	21,364	2,923	153,000
3310055121	CHICAGO	IL		08/31/2023	8.876	10,066	31,185	330,000
3310055123	MONTGOMERY	AL		08/31/2023	8.498	17,642	6,848	95,000
3310055709	ST. PETERSBURG	FL		08/31/2023	8.666	50,292	0	700,000
3310055748	QUINCY	FL		08/31/2023	8.806	9,940	11,085	173,000
3310055852	WETUMPKA	AL		08/31/2023	8.295	36,188	15,513	220,000
3310055856	GARY	IN		08/31/2023	8.610	5,995	0	180,000
3310055902	MARION	NC		08/31/2023	8.666	16,715	16,352	207,000
3310055911	ANCHORAGE	AK		08/31/2023	9.016	129,819	50,843	835,000
3310054956	SAN BERNARDINO	CA		08/31/2023	8.288	89,140	81,142	2,000,000
3310056994	BALTIMORE	MD		08/31/2023	8.876	27,282	8,793	230,000
3310056995	DETROIT	MI		08/31/2023	8.596	16,691	8,078	100,000
3310057042	DETROIT	MI		08/31/2023	8.596	29,284	0	120,000
3310057071	LINDALE	GA		08/31/2023	8.596	6,418	0	235,000
3310057072	TAMPA	FL		08/31/2023	8.666	49,500	0	1,000,000
3310057164	BALTIMORE	MD		08/31/2023	8.288	19,879	0	200,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310053783	WOODLAND PARK	CO		08/31/2023	8.323	94,112	112,995	1,060,000
3310054706	PHILADELPHIA	PA		08/31/2023	8.148	31,046	35,561	306,000
3310054734	CONNERSVILLE	IN		08/31/2023	8.841	1,630	0	92,000
3310055213	MIAMI	FL		08/31/2023	8.953	123,493	21,740	940,000
3310055237	EAST ORANGE	NJ		08/31/2023	8.841	45,817	32,110	645,000
3310055248	TULSA	OK		08/31/2023	8.876	27,522	0	135,000
3310057310	ROCHESTER	NY		08/31/2023	9.016	24,948	0	90,000
3310057359	PHILADELPHIA	PA		08/31/2023	8.764	55,440	0	502,000
3310057382	DETROIT	MI		08/31/2023	8.610	19,958	0	168,000
3310057519	KANSAS CITY	MO		08/31/2023	9.016	10,454	0	140,000
3310057576	SAINT JOSEPH	MO		08/31/2023	8.302	23,760	0	110,000
3310057634	AZTEC	NM		08/31/2023	8.673	52,272	0	220,000
3310057645	DETROIT	MI		08/31/2023	8.771	16,710	5,623	190,000
3310057680	EAST ORANGE	NJ		08/31/2023	8.141	73,933	0	309,000
3310055311	WICHITA FALLS	TX		08/31/2023	8.673	21,938	6,930	177,000
3310055315	CHICAGO	IL		08/31/2023	8.876	61,566	22,018	365,000
3310055337	CHICAGO	IL		08/31/2023	8.750	40,107	10,530	360,000
3310052423	WILMINGTON	DE		08/31/2023	8.666	20,669	0	201,000
3310052444	MERRILLVILLE	IN		08/31/2023	8.841	8,506	9,588	226,000
3310056290	PERRIS	CA		08/31/2023	8.533	56,628	42,174	450,000
3310056472	NEWBURGH	NY		08/31/2023	9.366	80,190	0	390,000
3310056475	PLANO	TX		08/31/2023	8.323	97,654	0	460,000
3310056545	CHESTER	PA		08/31/2023	8.596	15,840	12,117	145,000
3310056552	BALTIMORE	MD		08/31/2023	7.940	18,228	0	120,000
3310056580	PHILADELPHIA	PA		08/31/2023	8.603	41,754	13,003	270,000
3310055916	WAINSCOTT	NY		08/31/2023	8.666	638,058	211,466	7,800,000
3310055971	WEST BABYLON	NY		08/31/2023	8.603	65,934	0	453,000
3310055984	DETROIT	MI		08/31/2023	8.771	12,994	8,095	280,000
3310055986	AIRMONT	NY		08/31/2023	8.876	135,828	0	900,000
3310056000	GASTONIA	NC		08/31/2023	8.750	39,996	0	315,000
3310056047	PHILIPSTOWN	NY		08/31/2023	8.666	149,015	0	600,000
3310054549	MUSKEGON	MI		08/31/2023	7.950	18,632	0	168,000
3310054560	CHICAGO	IL		08/31/2023	8.841	35,820	15,286	240,000
3310054953	SAINT LOUIS	MO		09/15/2023	9.086	16,335	4,772	123,000
3310055575	BELLPORT	NY		09/15/2023	8.645	76,374	16,832	490,000
3310055578	BELLPORT	NY		09/15/2023	8.610	82,062	15,028	490,000
3310055602	NEWARK	NJ		09/15/2023	9.191	258,588	0	1,010,000
3310056025	FRANKLIN	NY		09/15/2023	9.366	24,948	0	170,000
3310057364	SMYRNA	DE		09/15/2023	8.323	48,090	3,128	515,000
3310059045	CAIRO	GA		09/15/2023	8.771	31,522	14,414	178,000
3310059065	BIG SPRING	TX		09/15/2023	9.016	11,484	10,717	129,000
3310059079	COLUMBUS	GA		09/15/2023	9.359	30,076	0	118,000
3310058778	HAVERHILL	MA		09/15/2023	8.673	79,834	0	345,000
3310058797	MEDFORD	NY		09/15/2023	8.771	130,522	24,394	620,000
3310058811	TERRELL	TX		09/15/2023	9.016	16,234	0	194,000
3310058865	BREWSTER	NY		09/15/2023	8.771	232,856	45,298	1,125,000
3310058874	WARMINSTER	PA		09/15/2023	8.141	89,100	11,543	425,000
3310057418	ORLAND PARK	IL		09/15/2023	8.666	76,982	19,444	400,000
3310057469	LITTLE ROCK	AR		09/15/2023	8.610	21,325	9,705	134,000
3310057578	WOODMERE	NY		09/15/2023	8.491	133,650	0	2,350,000
3310057625	ATLANTIC CITY	NJ		09/15/2023	9.016	26,849	0	97,000
3310059139	WATERBURY	CT		09/15/2023	8.771	33,660	0	390,000
3310059221	HAMILTON TOWNSHIP	NJ		09/15/2023	8.610	82,467	0	352,000
3310059252	CAMPBELL HALL	NY		09/15/2023	9.016	120,105	13,308	490,000
3310059289	HAGERSTOWN	MD		09/15/2023	8.771	30,492	9,504	175,000

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3310059300	RUSSELLVILLE	AR		09/15/2023	9.016	3,960	15,464	163,000
3310059367	LYONS	IL		09/15/2023	8.666	36,817	21,489	400,000
3310055294	PORTAGE	IN		09/15/2023	8.498	80,685	17,346	387,000
3310056492	BELLPORT	NY		09/15/2023	8.596	40,626	49,482	490,000
3310057964	SAN DIEGO	CA		09/15/2023	8.148	176,848	151,306	5,575,000
3310057972	HEMPSTEAD	NY		09/15/2023	8.141	74,052	8,906	675,000
3310058035	CHICAGO	IL		09/15/2023	8.610	20,541	41,540	325,000
3310059591	THOMASVILLE	NC		09/15/2023	8.771	20,790	18,025	195,000
3310059622	AKRON	OH		09/15/2023	8.617	19,800	4,741	210,000
3310059662	CONCORD	NC		09/15/2023	9.016	25,245	0	263,000
3310059704	BEAUFORT	SC		09/15/2023	8.610	46,787	0	265,000
3310059768	MIAMI	FL		09/15/2023	8.925	233,230	63,241	1,200,000
3310059836	EAST HAVEN	CT		09/15/2023	8.610	57,024	26,591	400,000
3310059873	PHILADELPHIA	PA		09/15/2023	9.366	22,721	23,716	299,000
3310054319	HUNTINGTON	WV		09/15/2023	9.366	52,718	2,534	400,000
3310054322	CLOVIS	CA		09/15/2023	7.940	60,214	0	500,000
3310054935	PITTSBURGH	PA		09/15/2023	8.876	13,860	1,030	76,000
3310057056	NEWARK	NJ		09/15/2023	8.771	135,432	0	500,000
3310058577	CLEVELAND HEIGHTS	OH		09/15/2023	8.925	24,552	18,792	225,000
3310058744	INDIANAPOLIS	IN		09/15/2023	8.666	47,124	5,980	215,000
3310058760	BROOKLYN	NY		09/15/2023	8.771	308,880	0	1,300,000
3310058774	CHICAGO	IL		09/15/2023	9.016	58,398	8,436	290,000
3310055307	EAST ORANGE	NJ		09/15/2023	8.876	115,117	15,674	565,000
3310058251	NEW FAIRFIELD	CT		09/15/2023	8.925	99,792	0	675,000
3310059992	CHICAGO	IL		09/15/2023	8.771	40,392	0	177,000
3310060091	SPRINGFIELD	MO		09/15/2023	8.771	47,124	3,188	210,000
3310060117	FRUITLAND PARK	FL		09/15/2023	8.771	33,304	20,067	220,000
3310060381	PATTERSON	NY		09/15/2023	8.771	80,190	12,949	430,000
3310049161	CHICAGO	IL		09/15/2023	8.596	91,773	39,798	520,000
3310053475	HESPERIA	CA		09/15/2023	8.666	7,920	84,748	685,000
3310053476	HESPERIA	CA		09/15/2023	8.666	7,920	82,827	635,000
3310053477	HESPERIA	CA		09/15/2023	8.666	7,920	68,543	600,000
3310051412	JACKSONVILLE	FL		09/15/2023	8.498	618	30,565	240,000
3310050404	CHESTERFIELD	NJ		09/15/2023	8.876	57,341	23,154	330,000
3310056617	PHILADELPHIA	PA		09/15/2023	8.841	61,182	4,613	345,000
3310058321	AKRON	OH		09/15/2023	8.610	11,940	9,840	132,000
3310058373	PHILADELPHIA	PA		09/15/2023	8.771	12,305	0	190,000
3310058481	HAMMOND	IN		09/15/2023	8.666	26,463	0	157,000
3310058558	LONG BRANCH	NJ		09/15/2023	8.141	366,458	0	1,322,000
3310054647	CHICAGO	IL		09/15/2023	8.596	43,327	8,614	350,626
3310051411	JACKSONVILLE	FL		09/15/2023	8.498	618	30,565	240,000
3310053178	ALBANY	NY		09/15/2023	7.940	370,260	13,068	1,484,000
3310055253	DAYTON	OH		09/15/2023	8.596	13,939	24,107	253,000
3310057712	BALTIMORE	MD		09/15/2023	8.463	35,640	0	165,000
3310057804	OJAI	CA		09/15/2023	7.690	668,993	36,650	3,900,000
3310057882	PITTSBURGH	PA		09/15/2023	8.666	19,404	9,029	200,000
3310057911	CHICAGO	IL		09/15/2023	9.016	17,072	7,998	210,000
3310059381	HOUSTON	TX		09/15/2023	8.148	40,352	0	180,000
3310059407	WELLESLEY	MA		09/15/2023	8.491	261,360	0	4,670,000
3310059409	ST. LOUIS	MO		09/15/2023	8.771	48,381	7,500	260,000
3310059411	ST. LOUIS	MO		09/15/2023	8.771	29,106	0	260,000
3310059413	FREEPORT	NY		09/15/2023	7.950	139,689	0	614,000
3310059566	NEWARK	NJ		09/15/2023	9.016	100,426	13,880	505,000
3310059572	BLUFFTON	SC		09/15/2023	8.610	139,986	0	505,000
3310054058	SILO	OK		09/15/2023	8.673	25,312	15,570	451,000

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3310028439	CHICAGO	IL		11/29/2021	6.190	0	8,316	365,000
3310040278	PHILLIPSBURG	NJ		11/10/2022	8.330	0	31,680	365,000
3310040939	CHICAGO	IL		10/19/2022	8.040	0	10,217	635,000
3310036545	LIVINGSTON	NJ		06/29/2022	5.686	0	88,664	1,310,000
3310040144	MOBILE	AL		08/16/2022	8.337	0	4,501	246,000
3310031456	CHICAGO	IL		02/07/2022	6.050	0	5,605	250,000
3310036392	CLARK	NJ		06/29/2022	6.730	0	10,989	630,000
3310033335	TEHACHAPI	CA		04/29/2022	6.550	0	22,257	520,000
3310049546	SUFFOLK	VA		10/31/2023	9.366	35,372	0	259,000
3310057037	CHICAGO	IL		10/31/2023	8.323	4,495	0	195,000
3310057107	BROOKLYN	NY		10/06/2023	8.288	174,636	0	880,000
3310057114	COLUMBUS	OH		10/06/2023	8.323	77,665	0	410,000
3310058265	WILDWOOD	NJ		10/31/2023	8.491	304,088	0	6,760,000
3310051852	DETROIT	MI		10/31/2023	8.603	47,018	0	315,000
3310059355	CLEVELAND	OH		10/31/2023	9.016	7,326	0	110,000
3310059382	LEHIGH ACRES	FL		10/31/2023	9.016	78,597	0	370,000
3310060620	CLEVELAND	OH		10/31/2023	9.016	16,470	0	118,500
3310060700	LITTLE SILVER	NJ		10/06/2023	8.148	222,750	0	914,000
3310060705	PHILADELPHIA	PA		10/31/2023	8.323	68,666	0	270,000
3310060713	WHARTON	NJ		10/31/2023	8.771	115,830	0	588,000
3310060757	BOSTON	MA		10/06/2023	8.925	134,600	0	493,000
3310060773	IRVINGTON	NJ		10/31/2023	8.141	132,660	0	692,000
3310060781	WALLKILL	NY		10/31/2023	9.121	66,126	0	565,000
3310053222	BALTIMORE	MD		10/31/2023	8.750	29,898	0	160,000
3310055455	NEW ORLEANS	LA		10/06/2023	9.359	61,807	0	319,000
3310056451	SYKESVILLE	MD		10/06/2023	8.148	127,591	0	571,000
3310056548	THE BRONX	NY		10/31/2023	7.940	242,352	0	1,050,000
3310057711	EAST CHICAGO	IN		10/06/2023	9.198	26,356	0	235,000
3310053660	COLUMBUS	OH		10/06/2023	8.666	8,712	0	335,000
3310056653	CHICAGO	IL		10/31/2023	8.323	58,820	0	218,000
3310056691	BRADLEY	IL		10/06/2023	8.771	22,216	0	140,000
3310056755	ROCHESTER	NY		10/06/2023	9.016	27,518	0	190,000
3310056878	DETROIT	MI		10/06/2023	8.603	17,652	0	394,000
3310058095	HARRISBURG	PA		10/06/2023	8.610	23,476	0	295,000
3310058107	GAINESVILLE	FL		10/31/2023	8.778	15,642	0	292,000
3310058127	CAPE CORAL	FL		10/06/2023	8.806	10,486	0	490,000
3310058989	EUSTIS	FL		10/06/2023	8.960	47,212	0	471,000
3310059007	INDIANAPOLIS	IN		10/31/2023	8.771	12,870	0	190,000
3310059017	LEHIGH ACRES	FL		10/06/2023	8.960	94,495	0	365,000
3310059874	SOUTH SETAUKET	NY		10/06/2023	8.463	142,560	0	578,500
3310059905	BALTIMORE	MD		10/06/2023	8.666	22,683	0	240,000
3310059921	PALMETTO BAY	FL		10/06/2023	9.121	158,380	0	1,300,000
3310059956	CUMBERLAND	MD		10/31/2023	9.016	32,076	0	175,000
3310059995	LIVINGSTON	NJ		10/06/2023	8.491	267,666	0	1,625,000
3310060004	BALTIMORE	MD		10/06/2023	8.610	51,203	0	190,000
3310060032	EAST MOLINE	IL		10/06/2023	9.016	14,652	0	126,000
3310059098	LARGO	FL		10/06/2023	9.121	67,217	0	490,000
3310059132	CRESSKILL	NJ		10/06/2023	8.666	459,360	0	3,850,000
3310059142	SCOTCH PLAINS	NJ		10/31/2023	9.016	92,563	0	873,000
3310059220	WEST NYACK	NY		10/06/2023	8.302	156,416	0	765,000
3310059232	HASTINGS	NY		10/31/2023	8.148	35,654	0	270,000
3310060275	SAN CLEMENTE	CA		10/06/2023	8.421	626,472	0	2,260,000
3310060278	HIGHLAND PARK	NJ		10/06/2023	8.141	133,709	0	490,000
3310060322	GUN BARREL CITY	TX		10/06/2023	9.016	5,486	0	239,000
3310060380	JACKSONVILLE	FL		10/31/2023	8.666	28,797	0	276,000

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3310060404	HOUSTON	TX		10/06/2023	8.498	161,568	0	1,975,000
3310060416	CUMMING	GA		10/31/2023	8.498	55,537	0	705,000
3310060474	PITTSBURGH	PA		10/31/2023	8.771	16,097	0	123,000
3310061474	JERSEY CITY	NJ		10/06/2023	8.323	197,523	0	800,000
3310061485	PITTSBURGH	PA		10/06/2023	8.771	19,997	0	186,000
3310061509	RIVERDALE	GA		10/06/2023	8.141	73,062	0	325,000
3310061526	CHICAGO	IL		10/31/2023	9.016	45,243	0	375,000
3310061529	MONROE	NY		10/31/2023	8.148	296,703	0	1,300,000
3310061568	BALTIMORE	MD		10/06/2023	8.323	49,699	0	205,000
3310061631	TRENTON	NJ		10/31/2023	9.086	47,055	0	175,000
3310056103	BUTTE	MT		10/06/2023	8.498	9,845	0	280,000
3310056196	BROOKHAVEN	NY		10/06/2023	8.295	142,534	0	516,000
3310057441	CHICAGO	IL		10/06/2023	9.086	23,930	0	250,000
3310057520	CHICAGO	IL		10/06/2023	9.016	22,882	0	260,000
3310057525	MACON	GA		10/06/2023	8.666	19,582	0	310,000
3310057545	NORTHBROOK	IL		10/31/2023	8.841	35,719	0	1,300,000
3310053802	SAN DIEGO	CA		10/31/2023	8.302	326,520	0	1,630,000
3310054181	COMMERCE	TX		10/31/2023	8.841	45,471	0	242,000
3310054182	COMMERCE	TX		10/31/2023	8.841	45,584	0	242,000
3310054184	GREENVILLE	TX		10/31/2023	8.841	44,564	0	240,000
3310054187	GREENVILLE	TX		10/31/2023	8.841	46,235	0	240,000
3310055582	CAPE CORAL	FL		10/06/2023	8.498	77,149	0	550,000
3310062113	PHILADELPHIA	PA		10/31/2023	8.771	125,512	0	695,000
3310062114	NORWICH	CT		10/31/2023	8.141	42,590	0	280,000
3310062215	BELLMORE	NY		10/31/2023	8.617	203,148	0	1,000,000
3310062222	PORT CHARLOTTE	FL		10/31/2023	8.806	30,294	0	941,000
3310062376	LOMBARD	IL		10/31/2023	8.666	132,153	0	600,000
3310062395	PHILADELPHIA	PA		10/31/2023	8.981	31,680	0	290,000
3310062440	MILL NECK	NY		10/31/2023	8.771	354,672	0	1,550,000
3310058780	HANNA	IN		10/06/2023	8.666	20,438	0	129,000
3310058799	HAZEL CREST	IL		10/06/2023	8.666	14,850	0	180,000
3310058857	HIGHLAND PARK	MI		10/06/2023	9.366	17,268	0	162,000
3310059712	NYACK	NY		10/06/2023	8.141	177,012	0	710,000
3310059737	DALLAS	TX		10/06/2023	8.806	173,469	0	1,743,000
3310059775	QUEENS	NY		10/06/2023	8.148	181,764	0	715,000
3310059870	OYSTER BAY	NY		10/31/2023	7.950	194,218	0	905,000
3310054710	GAINESVILLE	FL		10/31/2023	8.960	45,454	0	378,000
3310055249	NORTH PORT	FL		10/06/2023	8.316	5,940	0	432,000
3310052024	PORTSMOUTH	VA		10/06/2023	8.596	8,217	0	289,000
3310052554	THE BRONX	NY		10/06/2023	7.940	346,500	0	1,250,000
3310058208	NEW YORK	NY		10/31/2023	8.771	719,334	0	3,250,000
3310058262	CHICAGO	IL		10/06/2023	9.016	46,300	0	275,000
3310059248	NEW CANAAN	CT		10/31/2023	9.121	225,720	0	4,220,000
3310059307	GRAHAM	TX		10/31/2023	9.016	17,969	0	125,000
3310059319	TOMS RIVER	NJ		10/31/2023	8.141	136,620	0	610,000
3310059337	BIRMINGHAM	AL		10/31/2023	9.121	112,604	0	1,325,000
3310057832	ABERDEEN TOWNSHIP	NJ		10/06/2023	8.148	115,117	0	459,000
3310059044	LARGO	FL		10/06/2023	9.121	22,477	0	490,000
3310059096	LARGO	FL		10/06/2023	9.121	67,098	0	490,000
3310059097	LARGO	FL		10/06/2023	9.121	22,477	0	490,000
3310061238	PARAMUS	NJ		10/31/2023	8.960	167,904	0	1,850,000
3310061265	GREENWOOD LAKE	NY		10/06/2023	8.141	63,515	0	490,000
3310061304	ATLANTA	GA		10/06/2023	8.141	40,986	0	262,000
3310061376	WOODLAND HILLS	CA		10/31/2023	7.700	683,100	0	2,575,000
3310061395	KANSAS CITY	MO		10/31/2023	8.771	14,137	0	125,000

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3310061403	GARY	IN		10/31/2023	8.771	32,419	0	179,000
3310061435	DECATUR	GA		10/31/2023	8.666	17,820	0	312,000
3310061448	MARKHAM	IL		10/31/2023	8.666	20,394	0	185,000
3310057421	PHILADELPHIA	PA		10/06/2023	8.148	24,354	0	310,000
3310060500	PLYMOUTH	PA		10/06/2023	8.778	54,058	0	232,000
3310060521	HOUSTON	TX		10/31/2023	8.498	163,944	0	1,975,000
3310060547	INDIANAPOLIS	IN		10/06/2023	8.771	40,535	0	195,000
3310060560	BALTIMORE	MD		10/06/2023	8.463	51,322	0	200,000
3310060562	REDDING	CA		10/06/2023	8.323	83,160	0	387,000
3310060575	DETROIT	MI		10/31/2023	8.666	30,849	0	134,000
3310060580	CHICAGO	IL		10/31/2023	8.666	61,808	0	310,000
3310060585	WATERBURY	CT		10/06/2023	8.610	110,682	0	415,000
3310062445	BURBANK	CA		10/31/2023	8.323	233,442	0	905,000
3310062587	AUGUSTA	GA		10/31/2023	9.086	9,544	0	175,000
3310062689	PORTERDALE	GA		10/31/2023	8.141	38,491	0	220,000
3310062696	ATLANTA	GA		10/31/2023	8.141	53,674	0	300,000
3310062715	HOMOSASSA	FL		10/31/2023	8.771	95,337	0	437,000
3310062879	MABLETON	GA		10/31/2023	8.141	59,341	0	255,000
3310062884	NORTH ADAMS	MA		10/31/2023	8.771	18,275	0	250,000
3310063164	THE BRONX	NY		10/31/2023	8.771	849,420	0	3,650,000
3310060071	MIAMI	FL		10/06/2023	8.498	68,027	0	630,000
3310060156	CORAM	NY		10/31/2023	8.652	23,760	0	693,500
3310060162	PERRIS	CA		10/31/2023	8.925	12,474	0	465,000
3310060171	DETROIT	MI		10/31/2023	9.016	37,366	0	250,000
3310060229	BRENTWOOD	NY		10/06/2023	8.463	178,378	0	643,500
3310060233	PITTSBURGH	PA		10/06/2023	8.771	27,914	0	156,000
3310061688	BROOKLYN	NY		10/06/2023	8.463	128,304	0	991,500
3310061705	NEWARK	NJ		10/31/2023	8.141	102,960	0	658,000
3310061785	ST. LOUIS	MO		10/31/2023	9.016	37,413	0	225,000
3310061829	PORT CHARLOTTE	FL		10/31/2023	9.709	54,737	0	505,000
3310061840	SALEM	NJ		10/31/2023	9.051	26,334	0	95,000
3310061963	CORTE MADERA	CA		10/31/2023	8.141	493,416	0	1,825,000
3310062019	ST. PETERSBURG	FL		10/31/2023	8.141	120,117	0	466,000
3310062029	TOMS RIVER	NJ		10/31/2023	8.141	155,608	0	600,000
3310058693	ALBANY	NY		10/31/2023	8.463	32,819	0	390,000
3310058741	SAINT JOHNS	FL		10/06/2023	9.121	7,999	0	820,000
3310058749	SARASOTA	FL		10/06/2023	8.463	122,136	0	500,000
3310058768	CHICAGO	IL		10/06/2023	9.016	76,883	0	300,000
3310059593	MANCHESTER	CT		10/06/2023	8.141	75,834	0	290,000
3310059663	ROCKWOOD	TN		10/06/2023	8.771	14,998	0	225,000
3310054171	DETROIT	MI		10/31/2023	8.841	18,216	0	133,000
3310054613	CHICAGO	IL		10/06/2023	8.603	13,999	0	299,000
3310061012	WATERBURY	CT		10/06/2023	8.610	112,919	0	415,000
3310061031	VALLEY STREAM	NY		10/06/2023	8.463	160,380	0	685,000
3310061046	WASHOUGAL	WA		10/31/2023	9.121	46,060	0	1,500,000
3310061069	CRESTVIEW	FL		10/31/2023	8.673	52,026	0	253,000
3310061097	WINCHENDON	MA		10/31/2023	8.841	38,535	0	350,000
3310061132	GLEN COVE	NY		10/31/2023	8.771	249,480	0	950,000
3310061157	CORAM	NY		10/06/2023	8.148	108,524	0	470,000
3300004608	NEWARK	NJ		10/10/2023	9.855	241,281	0	730,000
3300004631	DEMAREST	NJ		10/10/2023	9.835	484,500	0	7,700,000
3300004634	BROOKLYN	NY		10/10/2023	9.835	300,971	0	1,145,000
3300004640	PARAMUS	NJ		10/10/2023	9.835	226,746	0	3,200,000
3300004679	BROOKLYN	NY		10/10/2023	9.835	536,148	0	3,200,000
3300004684	PITTSBURGH	PA		10/10/2023	10.430	60,853	0	545,000

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3300004696	PHILADELPHIA	PA		10/10/2023	9.930	111,920	0	365,000
3300004710	PHILADELPHIA	PA		10/10/2023	9.930	77,520	0	850,000
3300004713	COLONIA	NJ		10/10/2023	9.835	71,706	0	1,525,000
3300004714	NEWARK	NJ		10/10/2023	9.835	174,904	0	600,000
3310050432	NORTH PORT	FL		10/06/2023	9.366	86,281	0	582,500
3310058507	WESTPORT	CT		10/06/2023	9.121	320,625	0	4,290,000
3310059416	ELIZABETH	NJ		10/06/2023	9.086	154,836	0	745,000
3310059436	SCRANTON	PA		10/31/2023	8.771	8,633	0	208,000
3310059505	CLEVELAND	OH		10/06/2023	9.016	64,558	0	460,000
3310059548	LAURELTON	NY		10/31/2023	8.141	131,183	0	755,000
3310059571	BRENTWOOD	NY		10/06/2023	8.463	144,342	0	573,500
3310060797	BAYVILLE	NJ		10/31/2023	8.141	143,798	0	660,000
3310060835	FEEDING HILLS	MA		10/31/2023	9.051	140,156	0	575,000
3310060898	EAST CHICAGO	IN		10/31/2023	9.198	30,104	0	165,000
3310060905	COMMACK	NY		10/31/2023	8.463	224,090	0	814,000
3310060909	WATERBURY	CT		10/31/2023	9.016	47,261	0	395,000
3310060911	HAMILTON	NJ		10/06/2023	9.086	75,339	0	448,000
3310060928	CLEVELAND	OH		10/31/2023	9.541	17,222	0	131,000
3310060969	FORT COLLINS	CO		10/06/2023	8.148	216,620	0	910,000
3310055088	NORTH PORT	FL		10/06/2023	8.316	2,970	0	400,000
3310055097	NORTH PORT	FL		10/06/2023	8.316	5,940	0	432,000
3310055100	NORTH PORT	FL		10/06/2023	8.316	2,376	0	416,000
3310055102	NAPLES	FL		10/06/2023	8.841	38,486	0	521,000
3310055108	NORTH PORT	FL		10/06/2023	8.316	4,752	0	400,000
3310050604	CALABASAS	CA		10/31/2023	7.700	1,029,105	0	4,860,000
3310039607	PHILADELPHIA	PA		08/01/2022	8.589	0	14,140	238,000
3310040680	SUFFOLK	VA		09/21/2022	8.000	0	17,925	274,000
3300004115	NORTH BERGEN	NJ		12/02/2022	7.706	0	2,423	590,000
3310039015	SHAKER HEIGHTS	OH		08/08/2022	8.540	0	8,296	445,000
3310034827	PHILADELPHIA	PA		05/19/2022	7.050	0	5,100	151,000
3310039152	NEWARK	NJ		08/16/2022	8.519	0	10,128	292,000
3310041233	LIVINGSTON	NJ		10/12/2022	7.800	0	223,483	1,800,000
3300003359	UNION	NJ		05/26/2022	8.200	0	46,512	585,000
3310037718	JERSEY CITY	NJ		08/01/2022	7.050	0	121,479	1,515,000
3300003812	HILLSIDE	NJ		07/07/2022	6.533	0	9,206	475,000
3300003677	BALTIMORE	MD		05/26/2022	6.350	0	6,880	1,080,000
3310034128	HIGHLAND PARK	NJ		03/22/2022	6.490	0	15,621	620,000
3310032244	POUGHKEEPSIE	NY		03/17/2022	6.160	0	13,154	295,000
3310030452	OAKLAND	CA		02/25/2022	5.700	0	42,827	2,120,000
3310034741	HARTFORD	CT		07/07/2022	5.343	0	3,959	2,490,000
3310036926	CLEVELAND HEIGHTS	OH		06/15/2022	6.670	0	11,484	288,000
3310052459	MIAMI	FL		11/29/2023	8.596	164,498	0	620,000
3310052721	COMMERCE	TX		11/21/2023	8.841	37,981	0	240,000
3310052718	COMMERCE	TX		11/21/2023	8.841	4,752	0	240,000
3310052719	COMMERCE	TX		11/21/2023	8.841	4,752	0	240,000
3310053897	PATERSON	NJ		11/21/2023	8.603	68,508	0	600,000
3310057100	HOMEWOOD	IL		11/21/2023	9.366	38,016	0	160,000
3310059160	LOS ANGELES	CA		11/21/2023	8.925	18,559	0	1,825,000
3310060291	MABANK	TX		11/21/2023	9.016	5,486	0	238,000
3310060323	MABANK	TX		11/29/2023	9.016	50,009	0	238,000
3310052908	HOWELL	NJ		11/21/2023	7.950	101,463	0	825,000
3310056793	TALLAHASSEE	FL		11/21/2023	8.631	14,893	0	553,000
3310062392	CINCINNATI	OH		11/21/2023	8.498	50,510	0	265,000
3310062413	MACON	GA		11/21/2023	8.771	16,340	0	133,000
3310062429	NEW HAVEN	CT		11/21/2023	8.498	115,533	0	465,000

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3310062457	ALIQUIPPA	PA		11/21/2023	8.771	33,878	0	146,000
3310062464	CRETE	IL		11/21/2023	8.666	41,282	0	300,000
3310055989	PORT CHARLOTTE	FL		11/29/2023	8.946	29,174	0	600,000
3310057207	HOUSTON	TX		11/21/2023	8.666	40,863	0	563,600
3310057209	HOUSTON	TX		11/21/2023	8.666	40,079	0	564,200
3310057210	HOUSTON	TX		11/29/2023	8.666	40,761	0	565,000
3310057211	HOUSTON	TX		11/29/2023	8.666	42,543	0	567,300
3310058560	CORSICANA	TX		11/21/2023	9.016	5,468	0	238,000
3310061483	DETROIT	MI		11/21/2023	8.771	20,790	0	170,000
3310062888	PHILADELPHIA	PA		11/21/2023	8.925	70,884	0	392,000
3310062892	HEMPSTEAD	NY		11/21/2023	8.463	159,068	0	686,000
3310062909	CHICAGO	IL		11/21/2023	9.121	31,830	0	295,000
3310062933	BALTIMORE	MD		11/21/2023	8.463	25,740	0	215,000
3310062934	PALM SPRINGS	CA		11/21/2023	8.323	348,480	0	1,450,000
3310062935	BALTIMORE	MD		11/21/2023	8.463	39,085	0	202,000
3310062936	BALTIMORE	MD		11/21/2023	8.463	36,749	0	205,000
3310063036	BAYVILLE	NJ		11/21/2023	8.925	71,636	0	275,000
3310059894	PHILADELPHIA	PA		11/21/2023	9.198	9,900	0	400,000
3310059895	MONROE	NY		11/21/2023	8.491	474,072	0	3,600,000
3310061249	AZTEC	NM		11/21/2023	8.666	54,698	0	260,000
3310061296	CHALMETTE	LA		11/29/2023	9.359	12,995	0	300,000
3310062472	VALLEY SPRINGS	CA		11/29/2023	8.673	21,805	0	665,000
3310062527	WINSTON-SALEM	NC		11/29/2023	9.016	21,340	0	165,000
3310062552	CLEVELAND	OH		11/21/2023	9.016	28,512	0	256,000
3310062596	LAKE RONKONKOMA	NY		11/21/2023	8.778	171,370	0	680,000
3310062599	LEHIGH ACRES	FL		11/29/2023	8.960	10,848	0	302,000
3310062600	LEHIGH ACRES	FL		11/29/2023	8.925	3,960	0	302,000
3310063914	NEWARK	NJ		11/21/2023	8.610	155,747	0	640,000
3310063989	DAYTON	OH		11/29/2023	9.016	20,354	0	200,000
3310064011	UMATILLA	FL		11/21/2023	8.141	85,932	0	310,000
3310064028	BROOKLYN	NY		11/21/2023	8.141	463,320	0	2,500,000
3310064128	COLUMBUS	GA		11/29/2023	9.359	19,354	0	202,000
3310064167	KANSAS CITY	MO		11/29/2023	8.666	12,102	0	152,000
3310064173	FAYETTEVILLE	GA		11/21/2023	8.141	80,190	0	368,000
3310063710	VICKSBURG	MS		11/29/2023	9.016	13,662	0	148,000
3310063712	HEMPSTEAD	NY		11/21/2023	8.141	139,986	0	605,000
3310063736	JACKSONVILLE	FL		11/21/2023	8.141	27,815	0	170,000
3310063740	BOCA RATON	FL		11/21/2023	8.778	209,437	0	772,000
3310063783	BALTIMORE	MD		11/21/2023	8.463	36,887	0	230,000
3310063909	ST. PETERSBURG	FL		11/29/2023	8.617	665,280	0	3,500,000
3310060626	GAINESVILLE	GA		11/29/2023	8.673	99,507	0	700,000
3310060632	CHESTER	NY		11/21/2023	9.016	116,820	0	535,000
3310062017	LUFKIN	TX		11/21/2023	9.016	46,134	0	180,000
3310062022	NEW BRITAIN	CT		11/21/2023	8.141	73,260	0	405,000
3310062077	CAROLINA SHORES	NC		11/29/2023	9.275	16,689	0	294,000
3310063393	LAUDERHILL	FL		11/21/2023	8.141	150,401	0	600,000
3310063406	SAINT JAMES	NY		11/21/2023	8.617	217,404	0	810,000
3310063428	MOLINE	IL		11/21/2023	8.666	42,966	0	155,000
3310063459	DETROIT	MI		11/21/2023	8.666	27,327	0	115,000
3310063465	SAN BERNARDINO	CA		11/21/2023	8.428	161,568	0	660,000
3310063487	NORTH LAS VEGAS	NV		11/21/2023	8.148	103,664	0	412,000
3310063489	STONE MOUNTAIN	GA		11/21/2023	8.141	60,588	0	281,000
3310063520	STREATOR	IL		11/29/2023	8.666	10,901	0	112,000
3310059378	LEHIGH ACRES	FL		11/29/2023	8.960	48,530	0	360,000
3310061854	MONROE	NY		11/21/2023	8.491	219,729	0	3,400,000

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3310061872	ARDMORE	OK		11/29/2023	8.771	634	0	220,000
3310061907	WATERBURY	CT		11/21/2023	8.610	105,415	0	410,000
3310062009	CHICAGO	IL		11/21/2023	9.016	38,513	0	450,000
3310062016	MICHIGAN CITY	IN		11/21/2023	8.925	115,271	0	500,000
3310063236	MAPLEWOOD	NJ		11/21/2023	8.925	158,242	0	665,000
3310063240	NORTH BELLMORE	NY		11/21/2023	8.463	182,813	0	659,500
3310063263	SAN FRANCISCO	CA		11/21/2023	8.323	427,680	0	3,000,000
3310063278	PHILADELPHIA	PA		11/29/2023	8.778	38,737	0	275,000
3310063305	WASHINGTON	DC		11/21/2023	8.141	133,749	0	670,000
3310063347	CLEVELAND	OH		11/21/2023	9.016	12,870	0	125,000
3310063355	MACON	GA		11/21/2023	8.771	17,240	0	223,000
3310063369	NORTH ATTLEBOROUGH	MA		11/21/2023	8.925	85,318	0	413,000
3310059150	LOS ANGELES	CA		11/21/2023	8.925	29,699	0	1,875,000
3310060057	FRANKSTON	TX		11/21/2023	9.016	32,479	0	240,000
3310060070	GREENBRIER	TN		11/21/2023	9.275	67,007	0	730,000
3310061462	CHESTERTOWN	MD		11/21/2023	8.981	56,885	0	285,000
3310061463	PATERSON	NJ		11/21/2023	8.925	129,938	0	502,000
3310064187	CAPE CORAL	FL		11/29/2023	8.960	28,903	0	575,000
3300004649	CRESSKILL	NJ		11/27/2023	9.615	277,182	0	1,700,000
3300004683	RAHWAY	NJ		11/27/2023	9.695	60,562	0	750,000
3300004686	MATAWAN	NJ		11/27/2023	9.615	254,362	0	755,000
3310062727	LEHIGH ACRES	FL		11/29/2023	8.960	45,550	0	377,000
3310062741	PHILADELPHIA	PA		11/21/2023	8.771	25,258	0	201,000
3310062773	PHILADELPHIA	PA		11/21/2023	8.771	7,920	0	253,000
3310062793	WATERTOWN	CT		11/21/2023	9.016	51,124	0	310,000
3310064195	CAPE CORAL	FL		11/29/2023	8.960	16,872	0	575,000
3310064205	FREEPORT	NY		11/29/2023	8.617	1,461,200	0	7,065,000
3310064227	YORK	PA		11/29/2023	9.275	27,978	0	570,600
3310064286	SCOTTSDALE	AZ		11/21/2023	8.498	277,992	0	1,080,000
3310064295	MEMPHIS	TN		11/29/2023	8.778	15,246	0	124,000
3310064296	MEMPHIS	TN		11/29/2023	8.778	19,533	0	138,000
3310064604	FULLERTON	CA		11/21/2023	8.428	201,346	0	870,000
3310048854	STARKVILLE	MS		11/21/2023	8.498	2,285	0	322,000
3310051260	CHICAGO	IL		11/21/2023	8.806	17,326	0	300,000
3310053518	NORTH LITTLE ROCK	AR		11/21/2023	9.016	14,355	0	124,000
3310055980	PORT CHARLOTTE	FL		11/29/2023	8.946	29,505	0	685,000
3310059318	NEW ORLEANS	LA		11/21/2023	8.673	48,377	0	1,655,000
3310060325	MABANK	TX		11/29/2023	9.016	49,653	0	238,000
3310060335	FRANKSTON	TX		11/21/2023	9.016	34,059	0	240,000
3310060421	DESERT HOT SPRINGS	CA		11/21/2023	8.323	60,244	0	1,065,000
3310060471	ROTONDA WEST	FL		11/21/2023	8.960	44,428	0	340,000
3310061581	NEPTUNE	NJ		11/21/2023	8.673	111,842	0	470,000
3310061644	PHILADELPHIA	PA		11/21/2023	8.617	17,147	0	195,000
3310061730	PHILADELPHIA	PA		11/21/2023	9.016	26,781	0	155,000
3310063038	BAYVILLE	NJ		11/21/2023	8.925	62,370	0	248,000
3310063049	EAST MOLINE	IL		11/29/2023	8.666	39,828	0	170,000
3310063055	FALMOUTH	MA		11/29/2023	8.925	679,140	0	2,450,000
3310063125	SELDEN	NY		11/21/2023	8.778	119,038	0	544,000
3310063183	MASSAPEQUA	NY		11/21/2023	8.463	162,657	0	608,000
3310063198	OXNARD	CA		11/21/2023	8.323	343,926	0	1,280,000
3310063224	PHILADELPHIA	PA		11/21/2023	8.778	50,304	0	365,000
3310062303	KINGSTON	NY		11/21/2023	8.778	65,934	0	390,000
3310062310	PHILADELPHIA	PA		11/21/2023	8.778	54,767	0	267,000
3310062340	WEST PALM BEACH	FL		11/21/2023	8.771	1,188	0	540,000
3310062359	CHICAGO	IL		11/21/2023	9.016	44,314	0	370,000

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3310063527	NEW HYDE PARK	NY		11/21/2023	8.617	167,864	0	794,000
3310063562	TRENTON	NJ		11/21/2023	8.463	44,154	0	205,000
3310063563	LOUISVILLE	KY		11/29/2023	9.366	14,256	0	175,000
3310063564	ALTOONA	PA		11/29/2023	9.366	20,422	0	180,000
3310063586	MONROE	NY		11/21/2023	8.141	104,603	0	500,000
3310063647	MONTEBELLO	NY		11/21/2023	8.771	153,252	0	750,000
3310063672	UNIONDALE	NY		11/21/2023	8.463	164,300	0	673,500
3300004690	SPRING VALLEY	NY		11/27/2023	9.720	151,648	0	3,000,000
3300004707	LITTLE ROCK	AR		11/27/2023	9.695	1,695,750	0	6,000,000
3300004716	PATERSON	NJ		11/27/2023	9.820	100,824	0	425,000
3300004726	SOUTH EUCLID	OH		11/27/2023	9.695	75,582	0	223,000
3300004743	LAKE VILLA	IL		11/27/2023	9.820	78,974	0	345,000
3300003325	WESTFIELD	NJ		03/21/2022	7.450	0	16,764	950,000
3300004080	WYCKOFF	NJ		10/28/2022	7.306	0	15,262	1,100,000
3310031591	SPRING VALLEY	NY		03/22/2022	6.540	0	1,980	329,000
3310037866	PHILADELPHIA	PA		07/25/2022	7.050	0	8,059	625,000
3310040152	PERTH AMBOY	NJ		10/19/2022	8.050	0	2,376	379,000
3310032088	CHICAGO	IL		02/11/2022	6.050	0	13,616	270,000
3310063820	GRANBY	CO		12/28/2023	8.771	37,313	0	1,115,000
3310063864	TOMS RIVER	NJ		12/07/2023	8.610	112,290	0	515,000
3310063876	PHILADELPHIA	PA		12/28/2023	9.016	11,880	0	255,000
3310063900	PHILADELPHIA	PA		12/07/2023	8.778	21,797	0	250,000
3310066115	LOWELL	MA		12/28/2023	8.981	194,832	0	818,000
3310066214	HELENDALE	CA		12/28/2023	8.428	82,368	0	360,000
3310066232	PARADISE VALLEY	AZ		12/22/2023	8.148	743,985	0	5,700,000
3310066268	BROOKLYN	NY		12/28/2023	8.610	356,400	0	1,600,000
3310066381	NEWARK	NJ		12/28/2023	8.323	131,574	0	610,000
3310066407	MONTCLAIR	NJ		12/28/2023	8.610	613,127	0	3,115,000
3310066460	PATCHOGUE	NY		12/28/2023	8.617	76,032	0	505,000
3310066523	HOWARD BEACH	NY		12/28/2023	8.148	346,500	0	1,250,000
3310061101	NASHVILLE	TN		12/22/2023	8.498	120,983	0	2,280,000
3310061128	ANCHORAGE	AK		12/22/2023	9.016	59,745	0	845,000
3310062383	LIVINGSTON	NJ		12/22/2023	9.121	149,688	0	1,600,000
3310057259	MORRISTOWN	NJ		12/07/2023	8.771	153,608	0	678,000
3310059640	CHICAGO	IL		12/28/2023	9.366	160,875	0	1,000,000
3310063503	OCEAN CITY	NJ		12/22/2023	8.323	1,363,230	0	5,499,900
3310065185	PITTSBURGH	PA		12/28/2023	8.771	11,058	0	164,000
3310065207	MONROE	NY		12/22/2023	8.491	85,932	0	2,700,000
3310065248	SULLIVAN'S ISLAND	SC		12/22/2023	8.981	891,000	0	4,100,000
3310065305	LYNWOOD	IL		12/28/2023	8.610	48,470	0	258,000
3310065380	AKRON	OH		12/28/2023	8.841	9,979	0	130,500
3310065465	CHICAGO	IL		12/28/2023	8.666	18,414	0	250,000
3310065468	JERSEY CITY	NJ		12/28/2023	8.498	95,040	0	730,000
3310065563	AIKEN	SC		12/28/2023	8.666	15,330	0	144,000
3310060535	FLOWERY BRANCH	GA		12/22/2023	8.673	79,992	0	600,000
3310062433	STATEN ISLAND	NY		12/07/2023	9.016	158,073	0	800,000
3310063356	BRONX	NY		12/07/2023	8.148	160,380	0	800,000
3310061643	YONKERS	NY		12/07/2023	8.498	131,868	0	750,000
3310062732	CLIFTON	NJ		12/07/2023	8.771	153,252	0	677,000
3310063947	ATLANTA	GA		12/07/2023	8.778	64,120	0	545,000
3310063975	ORANGE	TX		12/28/2023	9.051	16,850	0	112,000
3310063982	UNIONDALE	NY		12/07/2023	8.666	160,380	0	630,000
3310063674	PEMBERTON	NJ		12/07/2023	8.148	84,695	0	335,000
3310065649	HILLSIDE	NJ		12/28/2023	8.771	121,176	0	540,000
3310065744	JACKSONVILLE	FL		12/22/2023	8.141	19,404	0	180,000

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3310065813	FORT WASHINGTON	MD		12/28/2023	9.016	66,528	0	335,000
3310065924	MILLBURN	NJ		12/28/2023	8.932	233,442	0	1,620,000
3310065938	DETROIT	MI		12/28/2023	9.016	9,900	0	126,000
3310066009	MASPETH	NY		12/28/2023	8.617	182,221	0	950,000
3310066057	WILMINGTON	NC		12/28/2023	8.323	68,112	0	325,000
3310066105	FORT MYERS BEACH	FL		12/28/2023	8.610	609,840	0	2,200,000
3310066559	CLEVELAND	TX		12/28/2023	8.771	30,196	0	302,000
3310066869	KIAWAH ISLAND	SC		12/28/2023	8.925	475,200	0	1,800,000
3310067177	SELDEN	NY		12/28/2023	8.841	139,689	0	625,000
3310054793	NEW ROCHELLE	NY		12/07/2023	8.596	253,935	0	1,050,000
3310059092	GROVE CITY	OH		12/07/2023	9.198	29,302	0	277,000
3300004692	BRONX	NY		12/28/2023	9.465	1,164,762	0	15,800,000
3300004718	UNION CITY	NJ		12/28/2023	9.515	99,579	0	1,125,000
3300004723	HASBROUCK HEIGHTS	NJ		12/28/2023	9.390	356,413	0	3,600,000
3310062049	BALTIMORE	MD		12/22/2023	8.148	6,979	0	330,000
3310062951	CHICAGO	IL		12/22/2023	8.498	119,015	0	1,250,000
3310063087	HAMBURG	NY		12/28/2023	8.610	43,758	0	245,000
3310063120	ST. PETERSBURG	FL		12/22/2023	8.806	261,051	0	3,804,000
3310064300	DALLAS	TX		12/22/2023	8.806	90,687	0	1,734,000
3310064468	TRENTON	NJ		12/07/2023	8.498	15,206	0	210,000
3310064532	PHILADELPHIA	PA		12/07/2023	8.771	89,199	0	700,000
3310064743	WYANDANCH	NY		12/28/2023	8.771	71,280	0	425,000
3310058185	SAINT JAMES	NY		12/28/2023	8.463	153,450	0	2,300,000
3310060279	HILLSDALE	NJ		12/22/2023	9.275	81,169	0	875,000
3310060880	PHILADELPHIA	PA		12/07/2023	8.778	25,720	0	680,000
3310061904	MONROE	NY		12/22/2023	8.491	143,748	0	3,400,000
3310061974	KATY	TX		12/22/2023	9.464	61,568	0	380,000
3310062012	CARROLLTON	GA		12/07/2023	8.428	2,168,753	0	8,600,000
3310061732	CLEVELAND HEIGHTS	OH		12/07/2023	8.771	35,610	0	157,000
3310061787	BELMONT	CA		12/22/2023	8.771	310,921	0	3,450,000
3310062898	CHICAGO	IL		12/07/2023	8.666	25,344	0	250,000
3310062930	BROOKLYN	NY		12/22/2023	8.498	906,840	0	5,610,000
3300004725	BROOKLYN	NY		12/28/2023	9.640	216,281	0	5,600,000
3300004749	HACKENSACK	NJ		12/28/2023	9.390	355,962	0	1,296,000
3300004759	PANAMA CITY BEACH	FL		12/28/2023	9.390	111,745	0	500,000
3310062330	PARSIPPANY	NJ		12/07/2023	8.771	133,650	0	860,000
3310063142	CAPE CORAL	FL		12/22/2023	8.498	94,507	0	640,000
3310063245	PHILADELPHIA	PA		12/07/2023	9.366	20,079	0	335,000
3310063404	LYONS	IL		12/22/2023	8.610	36,992	0	380,000
3310063411	PORT CHESTER	NY		12/22/2023	8.960	49,500	0	1,150,000
3310063412	BALDWIN	NY		12/07/2023	8.141	186,635	0	750,000
3310063447	PORT CHESTER	NY		12/22/2023	8.960	49,500	0	1,150,000
3310064197	COLUMBUS	OH		12/28/2023	8.981	24,116	0	370,000
3310064200	WEST BABYLON	NY		12/07/2023	8.778	153,252	0	626,000
3310064204	FREEPORT	NY		12/07/2023	8.617	924,264	0	9,860,000
3310064226	SALINE	MI		12/28/2023	9.366	57,623	0	511,000
3310064269	EDISON	NJ		12/22/2023	8.841	81,972	0	935,000
3310064029	CINCINNATI	OH		12/22/2023	8.323	42,075	0	455,000
3310064048	CROMWELL	CT		12/28/2023	8.610	62,964	0	270,000
3310064160	MENLO PARK	CA		12/28/2023	8.148	942,480	0	3,400,000
3310064813	CHICAGO	IL		12/22/2023	8.141	11,880	0	450,000
3310064850	BELLEFONTAINE	OH		12/28/2023	8.666	9,722	0	205,000
3310064906	LIZELLA	GA		12/07/2023	8.141	59,162	0	300,000
3310064944	MALIBU	CA		12/22/2023	8.323	1,088,797	0	4,230,000
3310064965	OAK RIDGE	NJ		12/28/2023	8.771	59,697	0	750,000

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3310064970	INDIANAPOLIS	IN		12/28/2023	9.086	15,225	0	155,500
3310065052	DECATUR	GA		12/22/2023	8.141	146,837	0	795,000
3310065123	SPRING LAKE	NJ		12/22/2023	8.148	990,000	0	6,500,000
3310062591	BRENTWOOD	NY		12/28/2023	8.463	146,480	0	592,000
100044414	PETERSBURG	TN		11/19/2020	4.750	0	17	154,850
100044453	CHICAGO	IL		11/19/2020	5.125	0	7,331	198,550
100044476	SIMI VALLEY	CA		11/19/2020	4.375	0	1,152	356,625
100044497	BLUE SPRINGS	MO		11/19/2020	7.750	0	1	133,400
100044694	WEST ORANGE	NJ		11/19/2020	5.000	0	28	273,000
100044812	DELTONA	FL		11/19/2020	4.875	0	3,940	185,250
100044994	LAWRENCEVILLE	GA		11/19/2020	5.000	0	1	220,432
100045048	RANDALLSTOWN	MD		11/19/2020	4.375	0	19	229,875
100045067	MILWAUKEE	WI		11/19/2020	2.000	0	383	225,000
100045171	UPPER MARLBORO	MD		11/25/2020	3.750	0	1,033	254,600
100045226	WOODBRIDGE	VA		11/25/2020	5.500	0	1,593	199,500
100045254	CLINTON	IA		11/25/2020	4.625	0	6	67,688
100045271	NEWPORT	PA		11/25/2020	10.540	0	28	109,250
100045409	ARDMORE	OK		11/25/2020	8.486	0	49	66,785
100045500	DOERUN	GA		11/25/2020	9.999	0	3,578	36,100
100045534	CHARDON	OH		11/25/2020	7.730	0	161	155,800
100045709	NEW CASTLE	PA		11/25/2020	11.953	0	2	54,150
100045738	SYKESVILLE	MD		11/25/2020	4.500	0	10,208	631,750
100045825	ELGIN	IL		11/25/2020	4.250	0	906	190,000
100046117	FLORISSANT	MO		11/25/2020	8.496	0	5,963	133,000
100046185	PIEDMONT	OK		11/25/2020	3.625	0	5,178	399,000
100046530	SAN JOSE	CA		11/25/2020	4.280	0	69	665,000
100046575	TUCSON	AZ		11/25/2020	6.800	0	13	77,615
100047364	BELVIDERE	IL		11/20/2020	3.500	0	473	85,738
100047478	HIGHLAND	MI		11/20/2020	5.875	0	1	248,900
100047646	TEMECULA	CA		11/20/2020	4.250	0	1	570,000
100047906	SAUGUS	MA		11/20/2020	4.750	0	544	360,050
100048138	BAKERSFIELD	CA		11/20/2020	4.375	0	1	318,250
100048306	MIAMI	FL		11/20/2020	4.625	0	1	249,850
100048378	MARENGO	OH		11/20/2020	4.875	0	1	308,750
100048685	RIVERSIDE	CA		11/20/2020	5.000	0	1	365,750
100048835	WASHINGTON	DC		11/20/2020	4.500	0	1	535,800
100048866	IRVINGTON	NJ		11/20/2020	4.500	0	1	258,400
100049122	DURANGO	CO		11/20/2020	3.875	0	1	356,250
100049293	STATEN ISLAND	NY		11/20/2020	4.125	0	1	722,000
100076854	OCEANPORT	NJ		12/21/2021	5.625	0	11,762	480,000
100076856	WEST LONG BRANCH	NJ		12/21/2021	5.000	0	17,501	950,000
100101705	CHELMSFORD	GBR		03/30/2023	6.140	264,019	0	775,000
100110777	DARTFORD	GBR		06/28/2023	6.640	171,933	0	460,000
100045516	CINCINNATI	OH		11/25/2020	6.880	0	3,538	144,400
0399999. Mortgages in good standing - Residential mortgages-all other						208,113,669	79,015,827	2,623,670,678
7200394	LOS ANGELES	CA		09/15/2020	7.424	0	3,478,967	461,000,000
7200416	LOS ANGELES	CA		02/16/2021	7.330	0	184,417	107,000,000
7200417	LOS ANGELES	CA		02/16/2021	7.340	0	380,491	104,000,000
7200420	PARIS	FRA		12/15/2020	6.608	0	952,459	151,742,553
7200423	LONDON	GBR		01/15/2021	3.940	0	2,419,781	4,457,424,720
7200425	WATERTOWN	MA		01/19/2021	9.020	0	5,695,192	114,000,000
7200430	SAN FRANCISCO	CA		04/01/2021	9.300	0	905,248	168,500,000
7200434	NEW YORK	NY		03/12/2021	8.531	0	21,871,921	650,000,000
7200438	WASHINGTON	DC		03/12/2021	8.816	0	310,391	83,000,000
7200442	CALABASAS	CA		03/31/2021	7.831	0	772,155	79,000,000

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7200445	LONDON	GBR		05/19/2021	5.040	0	4,178,263	291,148,270
7200456	MIAMI	FL		06/21/2021	7.766	0	6,418,948	220,900,000
7200462	DUBLIN	IRL		07/12/2021	6.402	0	22,344,151	495,870,620
7200457	RICHMOND	VA		06/18/2021	7.766	0	274,007	495,000,000
7200519	LONDON	GBR		01/21/2022	4.443	0	10,963,796	415,319,800
18005B1	LAWRENCEVILLE	GA		03/29/2018	7.222	0	100,000	61,000,000
18006B1	NEWNAN	GA		03/29/2018	7.222	0	100,000	44,350,000
2101901	TUSTIN	CA		01/18/2022	9.318	0	44,495	18,906,000
21AB102	COLUMBUS	OH		12/21/2021	4.438	0	1,167,128	294,117,647
2203001	PFLUGERVILLE	TX		03/03/2023	5.310	8,960,000	0	24,200,000
2204002	GREENSBORO	NC		02/01/2023	5.500	47,600,000	0	85,765,000
2204101	FOSTER CITY	CA		05/31/2023	6.650	27,010,000	0	63,510,000
2204302	EDEN PRAIRIE	MN		03/15/2023	5.980	12,730,500	0	24,723,000
2300101	EDWARDSVILLE	IL		03/02/2023	5.680	55,343,750	0	93,625,000
2300301	HOUSTON	TX		03/09/2023	5.840	17,000,000	0	32,164,000
2300401	MOUNTAIN VIEW	CA		04/04/2023	5.460	41,360,000	0	73,040,000
2300501	POWAY	CA		03/06/2023	5.610	13,929,500	0	25,025,000
2300601	BURKE	VA		06/01/2023	5.770	25,560,000	0	47,304,000
2300802	NAPLES	FL		07/26/2023	5.750	6,440,000	0	10,990,000
2301101	ORLANDO	FL		08/03/2023	6.230	11,425,000	0	23,950,000
23011A1	ORLANDO	FL		11/27/2023	7.050	675,000	0	23,950,000
2301201	MARIETTA	GA		07/31/2023	6.070	5,100,000	0	8,820,000
2301801	SUCCASUNNA	NJ		10/10/2023	6.700	9,990,000	0	26,483,490
2302501	HOUSTON	TX		12/05/2023	6.850	6,750,000	0	59,900,000
0599999. Mortgages in good standing - Commercial mortgages-all other						289,873,750	82,561,810	9,335,729,100
7200431	MIAMI	FL		03/23/2021	8.481	0	412,936	400,000,000
3310041548	WEST BABYLON	NY		10/19/2022	7.550	0	2,587	550,500
3310041557	VALLEY STREAM	NY		09/21/2022	7.550	0	12,596	622,500
3310039205	WESTMINSTER	MD		08/16/2022	7.550	0	54,761	620,000
3310035527	FARMINGDALE	NY		06/07/2022	6.050	0	12,686	810,000
3310038940	FLORAL PARK	NY		08/16/2022	7.050	0	11,456	832,000
3310026081	FRANKLIN SQUARE	NY		10/22/2021	5.840	0	14,340	685,500
3310037934	BROOKLYN	NY		06/29/2022	6.450	0	90,514	2,450,000
3310037942	CHICAGO	IL		08/01/2022	8.000	0	7,398	296,000
3310039407	MANVILLE	NJ		09/28/2022	8.484	0	41,609	420,000
3310038173	ROCHELLE PARK	NJ		08/16/2022	7.990	0	52,089	784,000
3310038181	PAHOA	HI		11/01/2022	8.400	0	13,116	240,000
3310038655	IRVINGTON	NJ		08/08/2022	7.950	0	26,690	280,000
3310036361	NEW PROVIDENCE	NJ		06/07/2022	6.540	0	25,740	625,000
3310041857	WOODLAND PARK	CO		11/01/2022	8.050	0	90,547	1,085,000
3310040791	WESTBURY	NY		10/12/2022	8.000	0	80,827	1,300,000
3310048019	SPRING VALLEY	NY		02/27/2023	8.040	333,232	0	1,300,000
3310046614	ALBANY	NY		02/13/2023	8.680	64,152	0	302,000
3310046729	FAR ROCKAWAY	NY		02/13/2023	8.680	167,063	0	778,500
3310046955	QUEENS	NY		02/27/2023	8.673	160,202	0	840,000
3310034734	BROOKLYN	NY		06/07/2022	6.950	0	52,831	4,100,000
3310058391	DOUGLASSVILLE	PA		08/31/2023	8.778	87,371	20,700	500,000
3310056605	AMITYVILLE	NY		08/31/2023	8.295	140,475	0	820,000
3310059018	LINDENHURST	NY		08/31/2023	8.778	145,665	0	615,000
3310055740	BROOKLYN	NY		08/31/2023	8.715	835,389	0	4,700,000
3310056324	SKANEATELES	NY		08/31/2023	8.610	441,045	0	1,890,000
3310059029	UNIONDALE	NY		09/15/2023	8.624	123,615	29,160	656,000
3310058832	STATEN ISLAND	NY		09/15/2023	8.778	139,709	35,355	950,000
3310058879	BRENTWOOD	NY		09/15/2023	8.470	153,153	0	650,000
3310059623	WETUMPKA	AL		09/15/2023	8.477	39,339	11,888	289,000

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3310059533	EAST MEADOW	NY		09/15/2023	8.624	157,810	0	856,000
3310054364	NEWTON	NJ		10/31/2023	8.981	12,058	0	380,000
3310060619	LIVINGSTON	NJ		10/06/2023	8.813	275,730	0	1,585,000
3310061473	PHILADELPHIA	PA		10/06/2023	8.778	43,712	0	367,000
3310062169	DEPTFORD	NJ		10/31/2023	8.771	52,712	0	315,000
3310059587	HUNTINGTON STATION	NY		10/31/2023	8.631	125,627	0	621,000
3310061063	PORT CHARLOTTE	FL		10/31/2023	8.778	33,257	0	280,000
3310063884	WESTBURY	NY		11/21/2023	8.631	134,987	0	1,380,000
3310062047	HOPEWELL JUNCTION	NY		11/29/2023	8.792	73,141	0	550,000
3310064426	CENTRAL ISLIP	NY		11/21/2023	8.470	112,266	0	547,000
3310063684	OYSTER BAY	NY		11/21/2023	8.631	120,384	0	770,000
2001001	ARLINGTON	VA		08/14/2020	10.207	0	2,169,998	79,500,000
2100101	DALY CITY	CA		05/26/2021	8.453	0	143,065	37,000,000
2100401	PORTLAND	OR		07/22/2021	8.707	0	485,739	15,320,000
2100601	OREGON CITY	OR		06/30/2021	8.957	0	353,093	17,300,000
2100901	MIAMI	FL		08/13/2021	9.307	0	865,033	21,850,000
2101101	VANCOUVER	WA		08/26/2021	8.807	0	215,266	19,000,000
2101301	VANCOUVER	WA		12/02/2021	8.807	0	266,651	14,121,203
2101701	EVERETT	WA		12/14/2021	8.707	0	515,558	132,990,000
2101801	DURHAM	NC		12/20/2021	8.357	0	615,983	50,100,000
2200101	DALLAS	TX		02/28/2022	8.643	0	1,272,603	84,900,000
2200201	MILL VALLEY	CA		05/05/2022	8.093	0	1,516,151	35,480,000
2200701	SAN ANTONIO	TX		03/10/2022	8.143	0	976,851	69,500,000
2201001	BELTSVILLE	MD		06/24/2022	8.693	0	511,257	18,600,000
2201602	FERNANDINA BEACH	FL		06/10/2022	10.343	0	228,246	48,000,000
2202301	HOUSTON	TX		09/15/2022	8.593	0	867,673	49,700,000
2203101	BERKELEY	CA		11/16/2022	8.193	0	275,169	33,825,000
2203301	PENDERGRASS	GA		11/09/2022	8.857	0	23,065,770	163,251,000
2204202	PLANT CITY	FL		02/13/2023	8.310	46,547,352	5,884,941	169,647,000
2230102	HARDEEVILLE	SC		01/27/2023	11.000	14,018,268	0	147,750,000
2300702	AUSTIN	TX		06/06/2023	8.593	37,238,058	0	186,445,166
2301601	FAIRFIELD	OH		09/07/2023	8.593	13,980,000	438,464	71,500,000
2301701	HOFFMAN ESTATES	IL		08/31/2023	8.593	8,375,000	182,569	50,875,000
2302201	SAN JOSE	CA		11/02/2023	8.843	6,000,000	0	12,280,000
0699999. Mortgages in good standing - Mezzanine Loans						130,130,772	41,949,906	1,966,576,369
0899999. Total Mortgages in good standing						628,118,191	203,721,035	13,971,857,659
1699999. Total - Restructured Mortgages						0	0	0
100058010	SPRING	TX		06/01/2021	3.750	0	209	60,399
100058035	WAVERLY	TN		06/01/2021	6.000	0	168	69,000
100058204	POMONA	CA		06/01/2021	3.750	0	638	225,000
100058489	WELSH	LA		06/01/2021	4.000	0	658	157,500
100058623	SAN ANTONIO	TX		06/01/2021	3.875	0	460	149,980
100058654	VICTORVILLE	CA		06/01/2021	4.625	0	364	124,947
100058678	DEARBORN HEIGHTS	MI		06/01/2021	3.750	0	245	73,991
100058794	CUDAHY	WI		06/01/2021	3.875	0	355	124,943
100058835	BAR NUNN	WY		06/01/2021	4.000	0	899	243,971
100058916	REX	GA		06/01/2021	3.750	0	312	79,997
100059080	TEMPLE	GA		06/01/2021	3.875	0	394	120,831
100059083	DAVENPORT	IA		06/01/2021	4.000	0	369	92,034
100059430	RIVERDALE	GA		06/01/2021	3.875	0	253	74,991
100059510	MANDEVILLE	LA		06/01/2021	4.000	0	1,134	284,899
100059553	SAN ANTONIO	TX		06/01/2021	3.875	0	573	128,985
100059650	ROCKINGHAM	NC		06/01/2021	5.500	0	1	114,900
100059777	SPRING	TX		06/01/2021	5.500	0	746	159,000
100059844	ORANGE BEACH	AL		06/01/2021	4.625	0	878	209,875

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100059866	CHICKASAW	AL		06/01/2021	4.750	0	290	77,991
100059913	MONTAGUE	MI		06/01/2021	4.250	0	647	159,618
100059950	MONTEVALLO	AL		06/01/2021	4.125	0	692	175,009
100059974	TEXAS CITY	TX		06/01/2021	3.625	0	794	203,500
100062491	SNELLVILLE	GA		07/01/2021	4.250	0	6	250,321
100062725	MADERA	CA		07/01/2021	4.125	0	13	199,400
100063214	STOCKBRIDGE	GA		07/01/2021	3.875	0	2,701	249,401
100063723	FLORENCE	SC		07/01/2021	4.125	0	7	148,000
100063884	WALHALLA	SC		07/01/2021	3.750	0	1	148,500
100063886	PHILADELPHIA	PA		07/01/2021	3.500	0	9	190,000
100063907	SUMMERFIELD	FL		07/01/2021	3.625	0	21	260,000
100063997	ORLANDO	FL		07/01/2021	3.625	0	3,968	325,000
100064017	KAMUELA	HI		07/01/2021	3.250	0	472	400,000
100064395	PROSPECT HEIGHTS	IL		07/01/2021	4.000	0	23	290,468
100066250	CANDO	ND		08/02/2021	3.875	0	3	169,950
100066319	BEACHWOOD	OH		08/02/2021	3.625	0	11	426,258
100066347	MARGATE	FL		08/02/2021	4.000	0	12,262	193,424
100067031	SOMERDALE	NJ		08/02/2021	3.250	0	4,090	164,750
100068802	ENGLEWOOD	FL		09/01/2021	3.250	0	68	220,791
100068867	CORNING	NY		09/01/2021	4.500	0	1	354,694
100069324	SARANAC	NY		09/01/2021	4.250	0	9,834	111,288
100069564	CHICAGO	IL		09/01/2021	3.750	0	3,736	168,000
100069728	GROVES	TX		09/01/2021	3.750	0	4	140,000
100069810	PLAINFIELD	IL		09/01/2021	4.125	0	4	303,198
1899999. Mortgages with overdue interest over 90 days-Residential mortgages-insured or guaranteed						0	48,313	7,824,804
100044750	RANCHO CUCAMONGA	CA		11/19/2020	5.000	0	29,754	850,000
100045212	ONTARIO	CA		11/25/2020	4.000	0	10	446,500
100046347	MORRIS PLAINS	NJ		11/25/2020	5.875	0	4,849	177,650
100048140	MARLTON	NJ		11/20/2020	3.625	0	2	185,000
100048942	SPRINGFIELD	OH		11/20/2020	3.500	0	15	49,638
100049659	FISHERS	IN		11/20/2020	4.625	0	96	627,000
3310038095	ATLANTIC CITY	NJ		09/21/2022	8.330	0	25,988	715,000
3310033858	MONTVILLE	NJ		03/17/2022	5.700	0	56,540	853,000
3310038494	DETROIT	MI		08/16/2022	7.050	0	2,697	210,000
3310033812	BROOKFIELD	IL		04/01/2022	8.040	0	8,879	350,000
3310033840	SOUTH RICHMOND HILL	NY		04/29/2022	6.250	0	2,831	950,000
3310041925	CARBONDALE	PA		10/19/2022	8.659	0	3,652	170,000
3310041970	GREAT NECK	NY		10/19/2022	8.400	0	111,870	4,167,000
3310034977	LYNCHBURG	VA		05/19/2022	6.790	0	1,818	182,000
3310040289	PHILADELPHIA	PA		09/08/2022	8.330	0	8,601	156,500
3310038584	SARANAC LAKE	NY		09/08/2022	8.330	0	31,236	280,000
3310038789	NEWARK	NJ		08/08/2022	7.270	0	7,992	370,000
3310034295	MEMPHIS	TN		06/15/2022	6.390	0	7,649	117,000
3310037895	CHICAGO	IL		10/12/2022	7.770	0	5,485	695,000
3310038129	ALEXANDER	NC		08/16/2022	6.015	0	12,670	313,000
3310042009	TAUNTON	MA		10/12/2022	8.589	0	10,692	802,000
3310037592	PEMBERTON	NJ		07/14/2022	6.450	0	2,376	105,000
3310035097	EAST ORANGE	NJ		06/14/2022	6.043	0	44,313	21,425,000
3310027920	EAST HAMPTON	NY		01/05/2022	5.350	0	266,693	2,800,000
3310027990	BELLEVUE	WA		03/09/2022	8.040	0	246,334	2,720,000
3310040104	NEW ORLEANS	LA		11/10/2022	8.400	0	96,572	7,150,000
3310042416	IRVINGTON	NJ		10/12/2022	8.519	0	33,030	350,000
3310027496	INDIANAPOLIS	IN		11/18/2021	5.700	0	10,031	225,000
3310039813	MIAMI	FL		08/26/2022	7.500	0	11,206	845,000
3310030489	YUCCA VALLEY	CA		01/31/2022	5.350	0	19,913	740,000

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3310040797	PARKVILLE	MD		10/12/2022	7.550	0	83,738	550,000
3310040799	PARKVILLE	MD		10/12/2022	7.550	0	91,117	550,000
3310033632	CHICAGO	IL		04/08/2022	6.690	0	11,781	340,000
3310021739	BIG SPRING	TX		09/22/2021	7.250	0	225,528	10,500,000
3310042347	PALM SPRINGS	CA		10/12/2022	7.500	0	51,035	846,000
3310029034	WARREN	NJ		12/28/2021	5.643	0	37,105	905,000
3310038060	CHICAGO	IL		07/14/2022	7.030	0	1,980	365,000
3310037510	DETROIT	MI		08/16/2022	7.500	0	2,869	255,000
3310036808	IRVINGTON	NJ		08/08/2022	7.050	0	30,334	600,000
3310040382	PITTSBURGH	PA		09/08/2022	8.484	0	7,045	150,000
3310034696	DAYTON	OH		09/08/2022	6.320	0	2,540	200,000
3310041908	CHICAGO	IL		09/21/2022	8.589	0	31,372	360,000
3310032781	GLEN MILLS	PA		05/19/2022	7.050	0	5,544	2,350,000
3310038275	TEANECK	NJ		10/12/2022	8.337	0	48,101	885,000
3310042234	PLAINFIELD	NJ		10/12/2022	7.950	0	23,760	411,000
3310031983	ELIZABETH	NJ		03/22/2022	6.490	0	41,679	725,000
3310041121	HATTIESBURG	MS		09/28/2022	8.050	0	13,064	253,000
3310039361	LYNCHBURG	VA		08/08/2022	8.000	0	10,751	159,000
3310041267	IRVINGTON	NJ		09/21/2022	7.550	0	37,598	505,000
3310041274	PHILADELPHIA	PA		11/10/2022	8.400	0	89,550	234,000
3310030277	LITTLE FALLS	NJ		01/11/2022	6.690	0	1,937	475,000
3310039655	TRABUCO CANYON	CA		08/08/2022	7.500	0	11,367	1,223,000
3310046811	IRVINGTON	NJ		02/27/2023	8.575	716,562	0	2,900,000
3310042283	LINDEN	NJ		09/28/2022	7.550	0	9,900	665,000
3310038952	MILPITAS	CA		08/01/2022	7.450	0	18,404	730,000
3310035563	WATERBURY	CT		06/15/2022	6.430	0	44,411	300,000
3310034820	ATLANTIC CITY	NJ		05/19/2022	6.690	0	4,821	167,000
3310048994	ATLANTA	GA		04/27/2023	8.960	45,659	2,059	350,000
3310049897	PERTH	NY		04/19/2023	8.680	37,689	13,907	250,000
3310047959	CHICAGO	IL		04/19/2023	9.275	69,854	0	400,000
3310034999	SHAWNEE	OK		07/14/2022	7.040	0	4,247	160,000
3310039876	TYLER	TX		08/08/2022	8.330	0	9,496	297,000
3310038568	WOODBURY	NY		08/08/2022	7.940	0	19,800	1,850,000
3310038926	PATCHOGUE	NY		08/08/2022	7.040	0	4,783	613,000
3310039537	MILLER PLACE	NY		08/01/2022	7.550	0	11,484	730,000
3300004408	SOMERS POINT	NJ		06/09/2023	9.555	168,800	47,772	675,000
3310051369	HUNTINGTON STATION	NY		06/29/2023	8.610	178,200	0	650,000
3310050282	LEHIGH ACRES	FL		06/08/2023	8.673	88,045	0	470,000
3310053386	LEHIGH ACRES	FL		06/29/2023	8.673	101,721	0	485,000
3310053387	LEHIGH ACRES	FL		06/29/2023	8.673	68,000	0	485,000
3310053388	LEHIGH ACRES	FL		06/29/2023	8.673	83,546	0	480,000
3310039112	SYRACUSE	NY		10/12/2022	8.519	0	2,300	855,000
3310053764	BOSTON	MA		07/27/2023	8.596	436,590	0	2,250,000
3310055358	MERRILLVILLE	IN		07/27/2023	8.596	45,302	0	200,000
3310054522	BOSTON	MA		07/27/2023	8.666	231,660	0	1,050,000
3310054524	BOSTON	MA		07/27/2023	8.666	231,660	0	1,050,000
3310054889	BOSTON	MA		07/27/2023	8.666	436,590	0	1,850,000
3310040066	CHICAGO	IL		09/08/2022	8.330	0	13,860	280,000
3310041471	LOGANSPORT	IN		09/28/2022	7.500	0	8,960	145,000
3310057117	EDEN	NC		08/31/2023	7.940	48,134	0	200,000
3310041744	CLIFTON	NJ		10/12/2022	7.800	0	3,465	660,000
3310038139	NEWARK	NJ		08/26/2022	6.660	0	3,947	645,000
3310039592	PATERSON	NJ		08/08/2022	7.990	0	145,479	550,000
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other						2,988,012	2,292,684	94,259,288
3310031498	CENTRAL ISLIP	NY		09/21/2022	8.330	0	6,804	477,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
2299999. Mortgages with overdue interest over 90 days - Mezzanine Loans						0	6,804	477,000
2499999. Total - Mortgages with overdue interest over 90 days						2,988,012	2,347,801	102,561,092
100058288	LAS VEGAS	NV		06/01/2021	3.625	0	567	174,999
100063247	PHILADELPHIA	PA		07/01/2021	4.750	0	1	169,119
100063967	NEW CASTLE	DE		07/01/2021	3.625	0	12	251,000
100064596	NORTH BRUNSWICK	NJ		07/01/2021	4.125	0	30	345,219
100069109	PETERSBORO	UT		09/01/2021	3.125	0	7	250,232
2699999. Mortgages in process of foreclosure-Residential mortgages-insured or guaranteed						0	617	1,190,569
100044429	DES MOINES	IA		11/19/2020	4.500	0	19	250,000
100044446	FREMONT	WI		11/19/2020	3.290	0	48	388,000
100045141	CAMDEN	SC		11/25/2020	0.000	0	113	85,000
100046065	RICHMOND	IN		11/25/2020	4.625	0	2	160,000
100046751	BUFFALO	NY		11/20/2020	4.125	0	1	102,500
3310037838	CHICAGO	IL		07/25/2022	8.400	0	4,038	428,000
3310024553	BALDWIN	NY		10/22/2021	6.300	0	6,564	630,000
3310038973	LINDEN	NJ		08/01/2022	7.000	0	7,148	465,000
3310032520	WATERBURY	CT		08/16/2022	8.589	0	3,992	250,000
3310041778	COVINGTON	GA		09/21/2022	8.575	0	8,366	200,000
3310041944	MIDDLETOWN	NJ		10/12/2022	7.800	0	19,964	576,000
3310042103	PITTSBURGH	PA		11/01/2022	9.359	0	25,338	320,000
3310036702	INDIANAPOLIS	IN		06/07/2022	7.200	0	6,299	295,000
3310036703	INDIANAPOLIS	IN		06/07/2022	7.200	0	9,263	295,000
3310029957	WASHINGTON	DC		12/28/2021	5.643	0	4,330	1,400,000
3310036093	GLEN COVE	NY		06/15/2022	6.320	0	13,338	689,000
3310039201	COOPER CITY	FL		09/21/2022	8.519	0	5,089	875,000
3310031683	JACKSONVILLE	FL		02/18/2022	6.170	0	9,394	321,000
3310034845	BROOKLYN	NY		05/19/2022	6.015	0	123,425	2,300,000
3310039182	COOPER CITY	FL		08/01/2022	8.519	0	23,364	1,080,000
3310026529	WASHINGTON	DC		10/22/2021	6.190	0	5,700	1,200,000
3310031783	WASHINGTON	DC		02/25/2022	6.050	0	16,250	600,000
3310037584	COOPER CITY	FL		07/14/2022	6.820	0	6,985	960,000
3310036880	COOPER CITY	FL		06/15/2022	6.720	0	13,393	880,000
3310035330	OAKLAND	CA		04/29/2022	5.700	0	3,924	2,011,000
3300003626	NEW SQUARE	NY		05/17/2022	5.950	0	15,020	1,750,000
3310040041	WASHINGTON	DC		08/16/2022	8.330	0	21,810	1,953,000
3310040043	WASHINGTON	DC		08/16/2022	8.330	0	15,494	1,966,000
3310039662	PHILADELPHIA	PA		09/21/2022	8.659	0	7,409	350,000
3310038119	PASSAIC	NJ		07/25/2022	7.030	0	20,170	700,000
3310031477	WYANDOTTE	MI		04/29/2022	6.050	0	4,418	172,000
3310041517	ATLANTA	GA		11/01/2022	8.575	0	31,384	360,000
3310028696	PHILADELPHIA	PA		11/01/2022	8.960	0	69,797	660,000
3310036796	BALTIMORE	MD		08/16/2022	6.820	0	6,885	175,000
3310036394	WASHINGTON	DC		06/07/2022	6.300	0	24,210	1,700,000
3310036768	INDIANAPOLIS	IN		06/07/2022	7.200	0	1,804	310,000
3310042252	LUTHERVILLE TIMONIUM	MD		11/01/2022	7.500	0	8,078	480,000
3310039654	HANOVER	VA		10/12/2022	9.450	0	13,534	350,000
3310038401	COOPER CITY	FL		08/16/2022	7.300	0	2,917	1,035,000
3310024682	MONTCLAIR	NJ		10/22/2021	6.800	0	23,277	880,000
3310042719	DETROIT	MI		10/12/2022	8.519	0	6,596	210,000
3310034953	DAYTON	OH		04/14/2022	6.690	0	7,197	200,000
3310040317	KAILUA-KONA	HI		09/28/2022	7.550	0	1,136	710,000
3310034892	BALTIMORE	MD		04/29/2022	6.050	0	9,602	300,000
3310043369	BALTIMORE	MD		11/10/2022	8.505	0	4,609	250,000
3310035656	WASHINGTON	DC		07/07/2022	6.050	0	25,263	1,850,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310026967	PHILADELPHIA	PA		10/22/2021	8.488	0	23,681	850,000
2799999. Mortgages in process of foreclosure-Residential mortgages-all other						0	660,638	33,971,500
3310037353	HICKSVILLE	NY		06/29/2022	6.720	0	2,863	657,000
3310031948	ROOSEVELT	NY		02/07/2022	5.840	0	27,799	522,500
3099999. Mortgages in process of foreclosure - Mezzanine Loans						0	30,662	1,179,500
3299999. Total - Mortgages in the process of foreclosure						0	691,917	36,341,569
3399999 - Totals						631,106,203	206,760,753	14,110,760,320

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
2013013	CARMEL	IN		09/16/2013	08/02/2023	16,213,482	0	0	0	0	0	0	16,213,482	16,213,482	0	0	0
2013041	CHARLOTTE	NC		09/25/2013	10/20/2023	17,515,605	0	0	0	0	0	0	17,515,605	17,515,605	0	0	0
2016022	NEW ALBANY	OH		09/01/2016	04/17/2023	23,466,674	0	0	0	0	0	0	23,466,674	23,466,674	0	0	0
2016047	GREELEY	CO		08/25/2016	09/05/2023	12,153,841	0	0	0	0	0	0	12,153,841	12,153,841	0	0	0
7200422	CRANSTON	RI		01/26/2021	09/11/2023	40,166,575	0	107,234	0	0	107,234	0	40,273,809	40,273,809	0	0	0
7200418	DERBY	GBR		02/17/2021	05/31/2023	51,142,737	0	313,580	0	0	313,580	8,579,126	60,035,443	60,035,443	(7,379,974)	199,029	(7,180,945)
7200406	TUNBRIDGE WELLS	GBR		10/30/2020	01/05/2023	36,960,853	0	355,076	0	0	355,076	3,003,248	40,319,177	40,319,177	(3,175,789)	0	(3,175,789)
7200433	WASHINGTON	DC		03/02/2021	02/23/2023	25,429,047	0	70,953	0	0	70,953	0	25,500,000	25,500,000	0	0	0
7200080	TELLURIDE	CO		04/25/2014	02/24/2023	5,245,737	0	26,423	0	0	26,423	0	5,272,160	5,272,160	0	0	0
2014033	ALEXANDRIA	VA		12/03/2014	03/17/2023	22,117,130	0	0	0	0	0	0	22,117,130	22,117,130	0	0	0
2016026	GREENWOOD VILLAGE	CO		03/31/2016	04/24/2023	50,000,000	0	0	0	0	0	0	50,000,000	50,000,000	0	0	0
7200304	NEW YORK	NY		09/27/2019	06/22/2023	26,709,177	0	0	0	0	0	0	26,709,177	26,709,177	0	102,755	102,755
7200399	SAN FRANCISCO	CA		09/29/2020	05/31/2023	63,613,258	0	19,794	0	0	19,794	0	63,633,052	63,633,052	0	(366,948)	(366,948)
7200403	LONG ISLAND	NY		09/30/2020	05/31/2023	91,065,647	0	247,345	0	0	247,345	0	91,312,992	91,312,992	0	(1,687,008)	(1,687,008)
7200404	CHICAGO	IL		10/30/2020	05/31/2023	50,762,142	0	88,045	0	0	88,045	0	50,850,187	50,850,187	0	(149,813)	(149,813)
7200407	BEVEVRLY HILLS	CA		10/22/2020	05/31/2023	23,811,740	0	26,844	0	0	26,844	0	23,838,584	23,838,584	0	(161,416)	(161,416)
7200410	SUNNYVALE	CA		12/08/2020	05/31/2023	44,810,340	0	39,660	0	0	39,660	0	44,850,000	44,850,000	0	(150,000)	(150,000)
7200411	BOSTON	MA		11/18/2020	05/31/2023	28,807,031	0	63,570	0	0	63,570	0	28,870,601	28,870,601	0	(129,399)	(129,399)
7200431	MIAMI	FL		03/23/2021	05/31/2023	16,722,171	0	122,582	0	0	122,582	0	16,844,753	16,844,753	0	58,968	58,968
7200456	MIAMI	FL		06/21/2021	05/31/2023	49,817,293	0	202,003	0	0	202,003	0	50,019,296	50,019,296	0	7,276	7,276
7200457	RICHMOND	VA		06/18/2021	04/24/2023	115,706,149	0	528,624	0	0	528,624	0	116,234,773	116,234,773	0	(3,706,100)	(3,706,100)
7200210	CORONADO	CA		08/31/2017	06/22/2023	7,173,870	0	6,130	0	0	6,130	0	7,180,000	7,180,000	0	0	0
7200438	WASHINGTON	DC		03/12/2021	05/31/2023	22,341,743	0	58,257	0	0	58,257	0	22,400,000	22,400,000	0	0	0
3310038097	FRESH MEADOWS	NY		07/25/2022	07/25/2023	200,970	0	0	0	0	0	0	200,970	200,970	0	0	0
3310031872	PAGOSA SPRINGS	CO		05/19/2022	06/27/2023	337,293	0	0	0	0	0	0	337,293	337,293	0	0	0
3310036669	STATEN ISLAND	NY		07/07/2022	07/25/2023	168,340	0	0	0	0	0	0	168,340	168,340	0	0	0
4020256392	Griffin	GA		03/12/2021	09/18/2023	1,036,388	0	0	0	0	0	0	1,036,388	1,036,388	0	0	0
4020257647	Grand Prairie	TX		03/12/2021	09/18/2023	2,504,846	0	0	0	0	0	0	2,504,846	2,504,846	0	0	0
19350	Various	TN		02/28/2022	09/22/2023	17,086,846	0	0	0	0	0	0	17,086,846	17,086,846	0	0	0
3310037221	ANDERSON	SC		08/16/2022	10/19/2023	72,473	0	0	0	0	0	0	72,473	72,473	0	0	0
3300003059	JERSEY CITY	NJ		07/02/2021	10/17/2023	191,714	0	0	0	0	0	0	191,714	191,714	0	0	0
3310037175	BOSTON	MA		07/25/2022	05/23/2023	667,775	0	0	0	0	0	0	667,775	667,775	0	0	0
3310038850	OKLAHOMA CITY	OK		07/25/2022	06/27/2023	66,726	0	0	0	0	0	0	66,726	66,726	0	0	0
3310048931	STONE HARBOR	NJ		02/27/2023	06/27/2023	792,000	0	0	0	0	0	0	792,000	792,000	0	0	0
321120482	HORSESHOE BAY	TX		01/27/2022	03/15/2023	1,632,144	0	0	0	0	0	0	1,632,144	1,632,144	0	672	672
321120530	EAGLE	ID		03/31/2022	03/15/2023	2,074,539	0	0	0	0	0	0	2,074,539	2,074,539	0	(4,461)	(4,461)
321120613	WILLARD	UT		03/31/2022	03/15/2023	1,089,896	0	0	0	0	0	0	1,089,896	1,089,896	0	(3,511)	(3,511)
321120637	EUGENE	OR		02/16/2022	03/15/2023	3,763,226	0	0	0	0	0	0	3,763,226	3,763,226	0	(16,774)	(16,774)
321120668	MERCER ISLAND	WA		03/23/2022	01/26/2023	1,688,275	0	0	0	0	0	0	1,688,275	1,688,275	0	0	0
321120788	INDIO	CA		03/23/2022	03/15/2023	1,601,782	0	0	0	0	0	0	1,601,782	1,601,782	0	(3,424)	(3,424)
321120901	PORTLAND	OR		03/23/2022	03/15/2023	208,710	0	0	0	0	0	0	208,710	208,710	0	(240)	(240)
321120926	PALM SPRINGS	CA		01/27/2022	03/15/2023	1,480,086	0	0	0	0	0	0	1,480,086	1,480,086	0	786	786
322010106	QUEEN CREEK	AZ		03/23/2022	03/15/2023	148,444	0	0	0	0	0	0	148,444	148,444	0	0	0
322010237	QUEEN CREEK	AZ		03/23/2022	03/15/2023	144,916	0	0	0	0	0	0	144,916	144,916	0	0	0
322010268	PORTLAND	OR		03/23/2022	03/15/2023	296,433	0	0	0	0	0	0	296,433	296,433	0	(683)	(683)
322010283	TACOMA	WA		03/23/2022	03/15/2023	51,694	0	0	0	0	0	0	51,694	51,694	0	(38)	(38)
3310031559	FLORESVILLE	TX		02/11/2022	03/01/2023	11,088	0	0	0	0	0	0	11,088	11,088	0	0	0
3310037823	LINDENHURST	NY		07/25/2022	03/01/2023	127,547	0	0	0	0	0	0	127,547	127,547	0	0	0
3310041579	HUNTINGTON STATION	NY		10/19/2022	03/30/2023	110,880	0	0	0	0	0	0	110,880	110,880	0	0	0
322050329	PALM BAY	FL		06/21/2022	03/15/2023	63,266	0	0	0	0	0	0	63,266	63,266	0	(175)	(175)
322050345	GEORGETOWN	TX		06/09/2022	03/15/2023	305,106	0	0	0	0	0	0	305,106	305,106	0	(780)	(780)

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
322050393	GEORGETOWN	TX		06/09/2022	03/15/2023	259,096	0	0	0	0	0	0	259,096	259,096	0	(662)	(662)
322050409	PHOENIX	AZ		06/21/2022	03/15/2023	1,348,102	0	0	0	0	0	0	1,348,102	1,348,102	0	(3,605)	(3,605)
322050443	GEORGETOWN	TX		06/09/2022	03/15/2023	330,219	0	0	0	0	0	0	330,219	330,219	0	(844)	(844)
322050499	STAR	ID		06/09/2022	03/15/2023	114,158	0	0	0	0	0	0	114,158	114,158	0	(292)	(292)
322050537	BELLEVUE	WA		06/21/2022	03/15/2023	677,877	0	0	0	0	0	0	677,877	677,877	0	(2,523)	(2,523)
322050594	PORTLAND	OR		05/09/2022	03/15/2023	622,764	0	0	0	0	0	0	622,764	622,764	0	(2,784)	(2,784)
322050639	WINDERMERE	FL		06/09/2022	03/15/2023	412,702	0	0	0	0	0	0	412,702	412,702	0	(2,866)	(2,866)
322050694	PORTLAND	OR		09/13/2022	03/15/2023	558,280	0	0	0	0	0	0	558,280	558,280	0	(815)	(815)
322050701	PALM BAY	FL		06/21/2022	03/15/2023	79,184	0	0	0	0	0	0	79,184	79,184	0	(219)	(219)
322050730	PORTLAND	OR		06/21/2022	03/15/2023	512,714	0	0	0	0	0	0	512,714	512,714	0	(2,298)	(2,298)
3310038067	DETROIT	MI		06/29/2022	01/31/2023	27,253	0	0	0	0	0	0	27,253	27,253	0	0	0
3310038078	HEMPSTEAD	NY		07/07/2022	03/30/2023	151,074	0	0	0	0	0	0	151,074	151,074	0	0	0
3310038756	DAYTON	OH		07/25/2022	03/30/2023	34,826	0	0	0	0	0	0	34,826	34,826	0	0	0
3310024738	FOLSOM	CA		09/28/2021	01/31/2023	342,500	0	0	0	0	0	0	342,500	342,500	0	0	0
3310024739	CAMERON PARK	CA		10/14/2021	03/30/2023	263,853	0	0	0	0	0	0	263,853	263,853	0	0	0
3310039012	COLUMBUS	OH		08/08/2022	03/30/2023	85,951	0	0	0	0	0	0	85,951	85,951	0	0	0
3300003308	NEWARK	NJ		10/07/2021	01/31/2023	159,355	0	0	0	0	0	0	159,355	159,355	0	0	0
3310042671	MILLVILLE	NJ		10/19/2022	03/01/2023	30,492	0	0	0	0	0	0	30,492	30,492	0	0	0
3310042678	CENTRAL ISLIP	NY		10/19/2022	03/01/2023	134,640	0	0	0	0	0	0	134,640	134,640	0	0	0
3300003869	JERSEY CITY	NJ		06/23/2022	03/31/2023	247,095	0	0	0	0	0	0	247,095	247,095	0	0	0
322040276	HORSESHOE BAY	TX		06/09/2022	03/15/2023	301,197	0	0	0	0	0	0	301,197	301,197	0	(770)	(770)
322040307	ORANGE BEACH	AL		04/20/2022	03/15/2023	2,049,541	0	0	0	0	0	0	2,049,541	2,049,541	0	1,306	1,306
322040320	HORSESHOE BAY	TX		06/09/2022	03/15/2023	244,478	0	0	0	0	0	0	244,478	244,478	0	(625)	(625)
322040324	BROOKWOOD	AL		04/28/2022	03/15/2023	456,435	0	0	0	0	0	0	456,435	456,435	0	0	0
322040357	STAR	ID		06/21/2022	03/15/2023	415,946	0	0	0	0	0	0	415,946	415,946	0	(1,063)	(1,063)
322040361	VANCOUVER	WA		06/09/2022	03/15/2023	113,967	0	0	0	0	0	0	113,967	113,967	0	(315)	(315)
322040368	PHOENIX	AZ		04/28/2022	03/15/2023	472,360	0	0	0	0	0	0	472,360	472,360	0	(816)	(816)
322040372	PORTLAND	OR		05/09/2022	03/15/2023	1,397,191	0	0	0	0	0	0	1,397,191	1,397,191	0	(9,389)	(9,389)
322040404	ORANGE BEACH	AL		04/20/2022	03/15/2023	693,261	0	0	0	0	0	0	693,261	693,261	0	221	221
322040449	HORSESHOE BAY	TX		06/09/2022	03/15/2023	40,298	0	0	0	0	0	0	40,298	40,298	0	(103)	(103)
322040451	FOLEY	AL		04/28/2022	03/15/2023	1,861,812	0	0	0	0	0	0	1,861,812	1,861,812	0	0	0
322040461	LAS VEGAS	NV		06/09/2022	03/15/2023	558,926	0	0	0	0	0	0	558,926	558,926	0	(3,586)	(3,586)
3310031865	ROSELLE	NJ		02/11/2022	03/30/2023	108,662	0	0	0	0	0	0	108,662	108,662	0	0	0
3310037986	BELLEVILLE	NJ		06/29/2022	03/30/2023	141,315	0	0	0	0	0	0	141,315	141,315	0	0	0
3310037987	GALLATIN	TN		09/28/2022	03/30/2023	55,440	0	0	0	0	0	0	55,440	55,440	0	0	0
3310037997	NEWARK	NJ		08/08/2022	03/30/2023	143,004	0	0	0	0	0	0	143,004	143,004	0	0	0
322070773	CASTLE ROCK	WA		09/19/2022	03/15/2023	45,276	0	0	0	0	0	0	45,276	45,276	0	(112)	(112)
322070885	REDLANDS	CA		08/30/2022	03/15/2023	139,505	0	0	0	0	0	0	139,505	139,505	0	(145)	(145)
322070924	PALM BAY	FL		09/19/2022	03/15/2023	31,213	0	0	0	0	0	0	31,213	31,213	0	(49)	(49)
322070977	PALM BAY	FL		09/13/2022	03/15/2023	65,473	0	0	0	0	0	0	65,473	65,473	0	(102)	(102)
322080062	BAKERSFIELD	CA		09/19/2022	03/15/2023	1,260,878	0	0	0	0	0	0	1,260,878	1,260,878	0	(2,566)	(2,566)
322080137	SALEM	OR		10/25/2022	03/15/2023	2,635,958	0	0	0	0	0	0	2,635,958	2,635,958	0	1,690	1,690
322080272	KENNEWICK	WA		11/18/2022	03/15/2023	194,712	0	0	0	0	0	0	194,712	194,712	0	419	419
322080364	KENNEWICK	WA		11/18/2022	03/15/2023	205,940	0	0	0	0	0	0	205,940	205,940	0	599	599
322080380	FELLSMERE	FL		11/18/2022	03/15/2023	15,577	0	0	0	0	0	0	15,577	15,577	0	48	48
322080611	RICHLAND	WA		11/18/2022	03/15/2023	172,244	0	0	0	0	0	0	172,244	172,244	0	884	884
322080678	PORTLAND	OR		10/25/2022	03/15/2023	357,563	0	0	0	0	0	0	357,563	357,563	0	437	437
3310032537	LIVINGSTON	NJ		04/01/2022	03/30/2023	291,159	0	0	0	0	0	0	291,159	291,159	0	0	0
3310032569	OCEAN GATE	NJ		03/09/2022	03/31/2023	117,060	0	0	0	0	0	0	117,060	117,060	0	0	0
3310038228	QUEENS	NY		08/01/2022	03/01/2023	206,593	0	0	0	0	0	0	206,593	206,593	0	0	0
321040633	BIG BEAR LAKE	CA		06/24/2021	03/15/2023	480,612	0	0	0	0	0	0	480,612	480,612	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
321040941	DRIPPING SPRINGS	TX		06/24/2021	03/15/2023	284,246	0	0	0	0	0	0	284,246	284,246	0	(211)	(211)
321050100	TACOMA	WA		11/08/2021	03/15/2023	8,405,878	0	0	0	0	0	0	8,405,878	8,405,878	0	(48,485)	(48,485)
321050186	POMPANO BEACH	FL		07/16/2021	03/15/2023	75,254	0	0	0	0	0	0	75,254	75,254	0	32	32
3310031124	NEW BRITAIN	CT		01/31/2022	03/01/2023	53,816	0	0	0	0	0	0	53,816	53,816	0	0	0
3310031127	NEW BRITAIN	CT		01/31/2022	03/01/2023	49,896	0	0	0	0	0	0	49,896	49,896	0	0	0
3310031134	PHILADELPHIA	PA		04/20/2022	01/31/2023	71,082	0	0	0	0	0	0	71,082	71,082	0	0	0
3310041414	JERSEY CITY	NJ		09/21/2022	03/30/2023	254,826	0	0	0	0	0	0	254,826	254,826	0	0	0
3310041456	LITTLE EGG HARBOR	NJ		10/19/2022	01/31/2023	76,230	0	0	0	0	0	0	76,230	76,230	0	0	0
322030745	PHOENIX	AZ		04/28/2022	03/15/2023	2,785,694	0	0	0	0	0	0	2,785,694	2,785,694	0	(20,956)	(20,956)
322030834	PALM SPRINGS	CA		04/28/2022	03/15/2023	1,049,615	0	0	0	0	0	0	1,049,615	1,049,615	0	(1,675)	(1,675)
322030960	ALPHARETTA	GA		04/20/2022	03/15/2023	604,516	0	0	0	0	0	0	604,516	604,516	0	(898)	(898)
322040021	PORTLAND	OR		09/13/2022	03/15/2023	102,900	0	0	0	0	0	0	102,900	102,900	0	(21)	(21)
322040044	HORSESHOE BAY	TX		06/21/2022	03/15/2023	214,307	0	0	0	0	0	0	214,307	214,307	0	(548)	(548)
322040115	TAMPA	FL		07/07/2022	03/15/2023	183,464	0	0	0	0	0	0	183,464	183,464	0	(391)	(391)
322040126	PETALUMA	CA		05/09/2022	03/15/2023	1,875,784	0	0	0	0	0	0	1,875,784	1,875,784	0	(2,506)	(2,506)
322040161	PORTLAND	OR		04/28/2022	03/15/2023	63,422	0	0	0	0	0	0	63,422	63,422	0	(82)	(82)
322040180	BOISE	ID		06/09/2022	03/15/2023	425,360	0	0	0	0	0	0	425,360	425,360	0	(1,087)	(1,087)
322040205	WEST PARK	FL		06/09/2022	03/15/2023	43,378	0	0	0	0	0	0	43,378	43,378	0	(92)	(92)
322040228	HORSESHOE BAY	TX		06/09/2022	03/15/2023	205,155	0	0	0	0	0	0	205,155	205,155	0	(524)	(524)
322040261	PEMBROKE PINES	FL		06/21/2022	03/15/2023	51,544	0	0	0	0	0	0	51,544	51,544	0	(137)	(137)
3310041717	CHICAGO	IL		09/21/2022	01/31/2023	77,136	0	0	0	0	0	0	77,136	77,136	0	0	0
3310027747	DETROIT	MI		11/12/2021	03/30/2023	59,836	0	0	0	0	0	0	59,836	59,836	0	0	0
3310036279	CRANFORD	NJ		06/15/2022	03/30/2023	110,326	0	0	0	0	0	0	110,326	110,326	0	0	0
3310036355	INDIANAPOLIS	IN		07/07/2022	01/31/2023	39,600	0	0	0	0	0	0	39,600	39,600	0	0	0
3310039992	WATERBURY	CT		09/08/2022	03/30/2023	338,580	0	0	0	0	0	0	338,580	338,580	0	0	0
3310028428	BELLMAWR	NJ		12/16/2021	03/30/2023	73,567	0	0	0	0	0	0	73,567	73,567	0	0	0
3310035691	COLUMBUS	OH		05/19/2022	03/30/2023	69,577	0	0	0	0	0	0	69,577	69,577	0	0	0
3310035712	NORTH BELLMORE	NY		05/19/2022	01/31/2023	172,458	0	0	0	0	0	0	172,458	172,458	0	0	0
3310035747	LONG BRANCH	NJ		06/15/2022	03/30/2023	225,720	0	0	0	0	0	0	225,720	225,720	0	0	0
3310041924	TOMS RIVER	NJ		10/12/2022	01/31/2023	142,164	0	0	0	0	0	0	142,164	142,164	0	0	0
3310041957	WYANDANCH	NY		10/19/2022	03/01/2023	110,332	0	0	0	0	0	0	110,332	110,332	0	0	0
3310032789	FAYETTEVILLE	NC		03/09/2022	01/31/2023	26,532	0	0	0	0	0	0	26,532	26,532	0	0	0
3310032811	MAPLEWOOD	NJ		02/25/2022	03/01/2023	137,570	0	0	0	0	0	0	137,570	137,570	0	0	0
3310042311	ORLANDO	FL		09/28/2022	03/30/2023	121,564	0	0	0	0	0	0	121,564	121,564	0	0	0
3310042321	ORANGE	NJ		10/19/2022	03/01/2023	99,297	0	0	0	0	0	0	99,297	99,297	0	0	0
3300003456	JERSEY CITY	NJ		12/29/2021	02/23/2023	207,851	0	0	0	0	0	0	207,851	207,851	0	0	0
3310026002	COLTON	CA		11/18/2021	03/01/2023	142,017	0	0	0	0	0	0	142,017	142,017	0	0	0
3310035014	BRIDGEPORT	CT		05/19/2022	03/30/2023	95,186	0	0	0	0	0	0	95,186	95,186	0	0	0
3310039233	BROWNSTOWN	MI		08/01/2022	01/31/2023	111,197	0	0	0	0	0	0	111,197	111,197	0	0	0
3310024200	JERSEY CITY	NJ		09/28/2021	01/31/2023	262,579	0	0	0	0	0	0	262,579	262,579	0	0	0
3310038962	NEW HAVEN	CT		08/26/2022	03/01/2023	185,130	0	0	0	0	0	0	185,130	185,130	0	0	0
3310042139	MABLETON	GA		09/28/2022	01/31/2023	49,896	0	0	0	0	0	0	49,896	49,896	0	0	0
3300003278	TINTON FALLS	NJ		11/01/2021	03/31/2023	148,257	0	0	0	0	0	0	148,257	148,257	0	0	0
3300003287	TEANECK	NJ		11/19/2021	01/31/2023	197,676	0	0	0	0	0	0	197,676	197,676	0	0	0
3310033180	MASTIC BEACH	NY		04/29/2022	01/31/2023	120,036	0	0	0	0	0	0	120,036	120,036	0	0	0
3310038435	BRENTWOOD	NY		08/01/2022	03/30/2023	175,230	0	0	0	0	0	0	175,230	175,230	0	0	0
3310038453	CITY OF ORANGE	NJ		06/29/2022	01/31/2023	148,262	0	0	0	0	0	0	148,262	148,262	0	0	0
3310038455	ROSELLE	NJ		09/08/2022	01/31/2023	120,631	0	0	0	0	0	0	120,631	120,631	0	0	0
3310038457	STRATFORD	CT		07/14/2022	03/01/2023	81,690	0	0	0	0	0	0	81,690	81,690	0	0	0
3310038463	BRIDGEWATER TOWNSHIP	NJ		07/07/2022	01/31/2023	115,949	0	0	0	0	0	0	115,949	115,949	0	0	0
3300003790	TEANECK	NJ		06/23/2022	01/31/2023	158,431	0	0	0	0	0	0	158,431	158,431	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3300003791	JERSEY CITY	NJ		06/23/2022	03/02/2023	74,613	0	0	0	0	0	0	74,613	74,613	0	0	0
3300003795	CLIFTON	NJ		06/23/2022	01/31/2023	203,490	0	0	0	0	0	0	203,490	203,490	0	0	0
3300003797	UNION CITY	NJ		05/26/2022	01/31/2023	187,986	0	0	0	0	0	0	187,986	187,986	0	0	0
3300003823	SADDLE BROOK	NJ		06/10/2022	03/02/2023	226,019	0	0	0	0	0	0	226,019	226,019	0	0	0
322070331	LACEY	WA		10/14/2022	03/15/2023	5,555,533	0	0	0	0	0	0	5,555,533	5,555,533	0	9,013	9,013
322070364	WEST RICHLAND	WA		09/19/2022	03/15/2023	287,793	0	0	0	0	0	0	287,793	287,793	0	(526)	(526)
322070398	CASTLE ROCK	WA		09/19/2022	03/15/2023	50,841	0	0	0	0	0	0	50,841	50,841	0	(126)	(126)
322070432	PORTLAND	OR		09/13/2022	03/15/2023	499,289	0	0	0	0	0	0	499,289	499,289	0	(1,173)	(1,173)
322070479	HORSESHOE BAY	TX		09/19/2022	03/15/2023	517,671	0	0	0	0	0	0	517,671	517,671	0	(189)	(189)
322070525	PORTLAND	OR		09/13/2022	03/15/2023	172,863	0	0	0	0	0	0	172,863	172,863	0	(651)	(651)
322070528	PORTLAND	OR		09/13/2022	03/15/2023	577,561	0	0	0	0	0	0	577,561	577,561	0	(2,872)	(2,872)
322070529	RIVERSIDE	CA		09/13/2022	03/15/2023	188,656	0	0	0	0	0	0	188,656	188,656	0	(512)	(512)
322070553	PALM BAY	FL		09/19/2022	03/15/2023	44,100	0	0	0	0	0	0	44,100	44,100	0	(69)	(69)
322070611	PORTLAND	OR		09/19/2022	03/15/2023	313,570	0	0	0	0	0	0	313,570	313,570	0	(1,477)	(1,477)
322070752	PORTLAND	OR		09/13/2022	03/15/2023	204,886	0	0	0	0	0	0	204,886	204,886	0	(655)	(655)
3310038212	YOUNGSTOWN	OH		07/25/2022	03/01/2023	26,928	0	0	0	0	0	0	26,928	26,928	0	0	0
3310038215	PALM COAST	FL		08/01/2022	03/30/2023	75,044	0	0	0	0	0	0	75,044	75,044	0	0	0
3310042086	WAPPINGERS FALLS	NY		11/01/2022	03/01/2023	74,788	0	0	0	0	0	0	74,788	74,788	0	0	0
3310042094	MASTIC	NY		09/21/2022	01/31/2023	97,970	0	0	0	0	0	0	97,970	97,970	0	0	0
3300003239	COLONIA	NJ		10/07/2021	01/31/2023	179,313	0	0	0	0	0	0	179,313	179,313	0	0	0
3310033077	HOUSTON	TX		03/22/2022	01/31/2023	142,679	0	0	0	0	0	0	142,679	142,679	0	0	0
3310033098	DETROIT	MI		03/09/2022	01/31/2023	35,834	0	0	0	0	0	0	35,834	35,834	0	0	0
3310037060	BAYONET POINT	FL		06/15/2022	03/30/2023	92,807	0	0	0	0	0	0	92,807	92,807	0	0	0
3310029168	SAINT GEORGE	SC		01/31/2022	03/30/2023	47,876	0	0	0	0	0	0	47,876	47,876	0	0	0
3310029185	CHICAGO	IL		01/05/2022	03/01/2023	49,572	0	0	0	0	0	0	49,572	49,572	0	0	0
3310040596	BROWNS MILLS	NJ		08/16/2022	01/31/2023	53,856	0	0	0	0	0	0	53,856	53,856	0	0	0
3310030031	PHILADELPHIA	PA		12/16/2021	01/31/2023	58,806	0	0	0	0	0	0	58,806	58,806	0	0	0
3310037352	BABYLON	NY		07/25/2022	03/30/2023	154,064	0	0	0	0	0	0	154,064	154,064	0	0	0
3310037367	LINDENHURST	NY		06/15/2022	03/30/2023	150,876	0	0	0	0	0	0	150,876	150,876	0	0	0
3310037369	DESERT HOT SPRINGS	CA		07/25/2022	01/31/2023	96,406	0	0	0	0	0	0	96,406	96,406	0	0	0
3310040955	TRENTON	NJ		09/21/2022	03/01/2023	30,888	0	0	0	0	0	0	30,888	30,888	0	0	0
3310040966	SHIRLEY	NY		09/08/2022	03/01/2023	72,706	0	0	0	0	0	0	72,706	72,706	0	0	0
3310027687	COTTONWOOD HEIGHTS	UT		11/18/2021	01/31/2023	180,576	0	0	0	0	0	0	180,576	180,576	0	0	0
3310036159	BELLEVILLE	IL		06/07/2022	03/30/2023	59,994	0	0	0	0	0	0	59,994	59,994	0	0	0
3310036164	BELLEVILLE	IL		06/07/2022	01/31/2023	54,747	0	0	0	0	0	0	54,747	54,747	0	0	0
3310036190	JERSEY CITY	NJ		06/07/2022	03/30/2023	80,190	0	0	0	0	0	0	80,190	80,190	0	0	0
3310039869	WEST MILFORD	NJ		08/26/2022	03/30/2023	79,398	0	0	0	0	0	0	79,398	79,398	0	0	0
3310028249	TAMPA	FL		11/18/2021	03/01/2023	68,864	0	0	0	0	0	0	68,864	68,864	0	0	0
3310028259	NEWARK	NJ		01/05/2022	03/01/2023	353,232	0	0	0	0	0	0	353,232	353,232	0	0	0
3310033395	JERICHO	NY		06/07/2022	03/30/2023	297,594	0	0	0	0	0	0	297,594	297,594	0	0	0
3310038573	MIAMI GARDENS	FL		08/08/2022	03/30/2023	130,442	0	0	0	0	0	0	130,442	130,442	0	0	0
3300004054	NEWARK	NJ		10/13/2022	01/31/2023	198,161	0	0	0	0	0	0	198,161	198,161	0	0	0
3310038796	SUMMERVILLE	SC		08/01/2022	01/31/2023	78,448	0	0	0	0	0	0	78,448	78,448	0	0	0
3310027406	WESTPORT	CT		11/18/2021	01/31/2023	562,102	0	0	0	0	0	0	562,102	562,102	0	0	0
3310034884	BALTIMORE	MD		06/29/2022	03/01/2023	95,202	0	0	0	0	0	0	95,202	95,202	0	0	0
3310034920	PHOENIX	AZ		06/07/2022	03/30/2023	178,200	0	0	0	0	0	0	178,200	178,200	0	0	0
3310034946	WEST ORANGE	NJ		05/19/2022	03/01/2023	202,402	0	0	0	0	0	0	202,402	202,402	0	0	0
3310039208	RICHMOND	VA		08/01/2022	03/30/2023	77,022	0	0	0	0	0	0	77,022	77,022	0	0	0
3310039214	DENVILLE	NJ		08/26/2022	01/31/2023	159,756	0	0	0	0	0	0	159,756	159,756	0	0	0
3310039216	TOLEDO	OH		10/12/2022	03/30/2023	19,800	0	0	0	0	0	0	19,800	19,800	0	0	0
3310039217	BELLPORT	NY		08/08/2022	03/30/2023	207,900	0	0	0	0	0	0	207,900	207,900	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310026531	LIVINGSTON	NJ		10/22/2021	03/01/2023	356,400	0	0	0	0	0	0	356,400	356,400	0	0	0
3310039487	ATLANTA	GA		08/16/2022	01/31/2023	143,165	0	0	0	0	0	0	143,165	143,165	0	0	0
3310033755	SAG HARBOR	NY		03/22/2022	03/01/2023	256,252	0	0	0	0	0	0	256,252	256,252	0	0	0
3310038690	DELRAY BEACH	FL		07/14/2022	03/01/2023	169,686	0	0	0	0	0	0	169,686	169,686	0	0	0
3310038709	MIDDLETOWN	NY		08/16/2022	03/01/2023	121,247	0	0	0	0	0	0	121,247	121,247	0	0	0
3310038720	CHICAGO	IL		08/01/2022	03/30/2023	99,044	0	0	0	0	0	0	99,044	99,044	0	0	0
3310023590	EAST ROCKAWAY	NY		11/12/2021	01/31/2023	111,355	0	0	0	0	0	0	111,355	111,355	0	0	0
3310023620	HUMBLE	TX		10/22/2021	03/30/2023	70,396	0	0	0	0	0	0	70,396	70,396	0	0	0
3310038928	GUTHRIE	OK		10/12/2022	03/01/2023	29,713	0	0	0	0	0	0	29,713	29,713	0	0	0
3310038948	RIDGE	NY		08/01/2022	01/31/2023	103,356	0	0	0	0	0	0	103,356	103,356	0	0	0
3310038949	WEST PALM BEACH	FL		08/08/2022	01/31/2023	166,954	0	0	0	0	0	0	166,954	166,954	0	0	0
3310038424	SAN DIEGO	CA		07/07/2022	01/31/2023	217,155	0	0	0	0	0	0	217,155	217,155	0	0	0
3310033747	SCHENECTADY	NY		03/17/2022	01/31/2023	40,986	0	0	0	0	0	0	40,986	40,986	0	0	0
3310038678	BLOOMINGDALE	NJ		08/01/2022	03/01/2023	148,500	0	0	0	0	0	0	148,500	148,500	0	0	0
3310043176	SUITLAND	MD		11/01/2022	03/01/2023	120,059	0	0	0	0	0	0	120,059	120,059	0	0	0
3310030056	SALT LAKE CITY	UT		01/11/2022	01/31/2023	209,840	0	0	0	0	0	0	209,840	209,840	0	0	0
3310040975	LINDEN	NJ		10/19/2022	01/31/2023	140,778	0	0	0	0	0	0	140,778	140,778	0	0	0
3310040990	ELLENWOOD	GA		09/21/2022	03/01/2023	106,029	0	0	0	0	0	0	106,029	106,029	0	0	0
321040473	DRIPPING SPRINGS	TX		06/24/2021	01/26/2023	282,902	0	0	0	0	0	0	282,902	282,902	0	0	0
321040513	WILLARD	UT		06/24/2021	03/15/2023	1,331,429	0	0	0	0	0	0	1,331,429	1,331,429	0	(6,691)	(6,691)
3310031042	IRVINGTON	NJ		01/31/2022	03/01/2023	93,852	0	0	0	0	0	0	93,852	93,852	0	0	0
3310031091	WYANDANCH	NY		01/31/2022	03/30/2023	104,049	0	0	0	0	0	0	104,049	104,049	0	0	0
321020678	CENTRALIA	WA		05/05/2021	03/15/2023	258,042	0	0	0	0	0	0	258,042	258,042	0	(7,981)	(7,981)
321020896	CENTRALIA	WA		05/05/2021	03/15/2023	572,969	0	0	0	0	0	0	572,969	572,969	0	(17,721)	(17,721)
321030158	DRIFTWOOD	TX		06/24/2021	01/26/2023	601,191	0	0	0	0	0	0	601,191	601,191	0	0	0
321030267	TAMARACK	ID		05/05/2021	03/15/2023	779,674	0	0	0	0	0	0	779,674	779,674	0	416	416
321040302	ASHLAND	OR		07/16/2021	03/15/2023	213,656	0	0	0	0	0	0	213,656	213,656	0	(544)	(544)
3310030938	ATLANTA	GA		02/11/2022	03/30/2023	123,473	0	0	0	0	0	0	123,473	123,473	0	0	0
3310030966	WESTBURY	NY		02/07/2022	03/01/2023	114,345	0	0	0	0	0	0	114,345	114,345	0	0	0
3310037600	NEW CASTLE	PA		07/25/2022	01/31/2023	34,966	0	0	0	0	0	0	34,966	34,966	0	0	0
3310037615	BIRMINGHAM	AL		06/29/2022	03/01/2023	100,346	0	0	0	0	0	0	100,346	100,346	0	0	0
3310041331	OWINGS MILLS	MD		09/08/2022	03/01/2023	89,912	0	0	0	0	0	0	89,912	89,912	0	0	0
3310041342	CLEVELAND	OH		09/21/2022	03/01/2023	60,855	0	0	0	0	0	0	60,855	60,855	0	0	0
322010830	SMITHFIELD	UT		02/16/2022	03/15/2023	153,571	0	0	0	0	0	0	153,571	153,571	0	(341)	(341)
322010861	PASCO	WA		02/16/2022	03/15/2023	100,189	0	0	0	0	0	0	100,189	100,189	0	(191)	(191)
322010912	SMITHFIELD	UT		02/16/2022	02/28/2023	152,936	0	0	0	0	0	0	152,936	152,936	0	0	0
322010935	PORTLAND	OR		03/31/2022	03/15/2023	226,539	0	0	0	0	0	0	226,539	226,539	0	(261)	(261)
322010998	QUEEN CREEK	AZ		03/23/2022	03/15/2023	179,844	0	0	0	0	0	0	179,844	179,844	0	0	0
322020339	VANCOUVER	WA		09/13/2022	03/15/2023	840,896	0	0	0	0	0	0	840,896	840,896	0	(2,953)	(2,953)
322020350	WEATHERFORD	TX		03/31/2022	03/15/2023	1,175,125	0	0	0	0	0	0	1,175,125	1,175,125	0	(1,471)	(1,471)
322020355	PORTLAND	OR		03/31/2022	03/15/2023	906,771	0	0	0	0	0	0	906,771	906,771	0	(10,866)	(10,866)
322020784	STAR	ID		03/23/2022	03/15/2023	240,703	0	0	0	0	0	0	240,703	240,703	0	(103)	(103)
322020881	WEATHERFORD	TX		03/31/2022	03/15/2023	1,135,002	0	0	0	0	0	0	1,135,002	1,135,002	0	(1,681)	(1,681)
322020976	SPOKANE	WA		03/23/2022	03/15/2023	179,399	0	0	0	0	0	0	179,399	179,399	0	(77)	(77)
3310031624	JERSEY CITY	NJ		02/11/2022	03/01/2023	138,600	0	0	0	0	0	0	138,600	138,600	0	0	0
3310031636	AKRON	OH		06/23/2022	03/01/2023	25,740	0	0	0	0	0	0	25,740	25,740	0	0	0
3310036945	MASTIC BEACH	NY		06/15/2022	03/30/2023	100,297	0	0	0	0	0	0	100,297	100,297	0	0	0
3310040577	YONKERS	NY		08/26/2022	01/31/2023	138,818	0	0	0	0	0	0	138,818	138,818	0	0	0
3310040589	VINELAND	NJ		09/21/2022	03/01/2023	64,152	0	0	0	0	0	0	64,152	64,152	0	0	0
3310034512	CLAVERACK	NY		04/20/2022	03/01/2023	89,991	0	0	0	0	0	0	89,991	89,991	0	0	0
3310034513	WYANDANCH	NY		06/23/2022	03/30/2023	166,043	0	0	0	0	0	0	166,043	166,043	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
3310034525	LEVITTOWN	NY		04/08/2022	03/01/2023	184,536	0	0	0	0	0	0	184,536	184,536	0	0	0
3310028110	BALTIMORE	MD		11/12/2021	01/31/2023	41,976	0	0	0	0	0	0	41,976	41,976	0	0	0
3310028142	BALTIMORE	MD		12/16/2021	03/01/2023	350,072	0	0	0	0	0	0	350,072	350,072	0	0	0
3310036497	MILILANI	HI		06/23/2022	03/30/2023	283,734	0	0	0	0	0	0	283,734	283,734	0	0	0
3310036513	MIAMI	FL		08/01/2022	03/30/2023	93,555	0	0	0	0	0	0	93,555	93,555	0	0	0
3310040111	WATERBURY	CT		09/08/2022	01/31/2023	62,146	0	0	0	0	0	0	62,146	62,146	0	0	0
3310027206	CHICAGO	IL		11/12/2021	03/30/2023	164,538	0	0	0	0	0	0	164,538	164,538	0	0	0
3310027288	LANEXA	VA		11/18/2021	03/01/2023	106,920	0	0	0	0	0	0	106,920	106,920	0	0	0
3310039744	LEMON GROVE	CA		08/16/2022	01/31/2023	134,022	0	0	0	0	0	0	134,022	134,022	0	0	0
3310039748	BRENTWOOD	NY		08/26/2022	03/30/2023	133,248	0	0	0	0	0	0	133,248	133,248	0	0	0
3310022944	EUSTIS	FL		09/28/2021	02/15/2023	141	0	0	0	0	0	0	141	141	0	0	0
3310038912	WASHINGTON	DC		08/08/2022	03/30/2023	282,071	0	0	0	0	0	0	282,071	282,071	0	0	0
3310025722	NEW HAVEN	CT		10/14/2021	01/31/2023	146,520	0	0	0	0	0	0	146,520	146,520	0	0	0
3310025730	NEWARK	NJ		10/22/2021	02/06/2023	149,688	0	0	0	0	0	0	149,688	149,688	0	0	0
3310025804	BAYONNE	NJ		02/07/2022	03/30/2023	206,418	0	0	0	0	0	0	206,418	206,418	0	0	0
3310034784	WYANDANCH	NY		04/08/2022	01/31/2023	94,248	0	0	0	0	0	0	94,248	94,248	0	0	0
3310039139	TORRINGTON	CT		08/01/2022	01/31/2023	74,844	0	0	0	0	0	0	74,844	74,844	0	0	0
3310039140	EAST ORANGE	NJ		08/08/2022	03/30/2023	122,562	0	0	0	0	0	0	122,562	122,562	0	0	0
3310039153	HILO	HI		10/12/2022	01/31/2023	76,982	0	0	0	0	0	0	76,982	76,982	0	0	0
3310037643	ORLANDO	FL		07/07/2022	01/31/2023	90,922	0	0	0	0	0	0	90,922	90,922	0	0	0
3310037678	BROOKLYN	NY		07/25/2022	03/01/2023	605,880	0	0	0	0	0	0	605,880	605,880	0	0	0
3310041405	WEST ORANGE	NJ		09/08/2022	03/30/2023	163,988	0	0	0	0	0	0	163,988	163,988	0	0	0
322030104	VANCOUVER	WA		09/19/2022	03/15/2023	742,134	0	0	0	0	0	0	742,134	742,134	0	(1,161)	(1,161)
322030121	MONTGOMERY	TX		05/09/2022	03/15/2023	121,118	0	0	0	0	0	0	121,118	121,118	0	(231)	(231)
322030145	MONTGOMERY	TX		06/21/2022	03/15/2023	150,794	0	0	0	0	0	0	150,794	150,794	0	(384)	(384)
322030151	MONTGOMERY	TX		05/09/2022	03/15/2023	16,341	0	0	0	0	0	0	16,341	16,341	0	(31)	(31)
322030192	PHOENIX	AZ		04/20/2022	03/15/2023	2,010,327	0	0	0	0	0	0	2,010,327	2,010,327	0	(15,123)	(15,123)
322030290	KIRKLAND	WA		06/21/2022	03/15/2023	178,304	0	0	0	0	0	0	178,304	178,304	0	(456)	(456)
322030297	RICHLAND	WA		03/31/2022	03/15/2023	975,697	0	0	0	0	0	0	975,697	975,697	0	(994)	(994)
322030368	EUGENE	OR		03/31/2022	03/15/2023	1,889,255	0	0	0	0	0	0	1,889,255	1,889,255	0	(11,245)	(11,245)
322030402	PRESCOTT	AZ		05/09/2022	03/15/2023	826,475	0	0	0	0	0	0	826,475	826,475	0	(1,324)	(1,324)
322030455	PHOENIX	AZ		03/31/2022	03/15/2023	1,491,331	0	0	0	0	0	0	1,491,331	1,491,331	0	(11,219)	(11,219)
322030458	RICHLAND	WA		04/20/2022	03/15/2023	753,994	0	0	0	0	0	0	753,994	753,994	0	(1,038)	(1,038)
322030473	VANCOUVER	WA		04/20/2022	03/15/2023	342,408	0	0	0	0	0	0	342,408	342,408	0	(471)	(471)
3310031760	NEWARK	NJ		03/09/2022	03/01/2023	112,266	0	0	0	0	0	0	112,266	112,266	0	0	0
3310037916	PHILADELPHIA	PA		07/25/2022	03/30/2023	51,078	0	0	0	0	0	0	51,078	51,078	0	0	0
3310041710	EAST STROUDSBURG	PA		10/12/2022	03/01/2023	91,314	0	0	0	0	0	0	91,314	91,314	0	0	0
322060737	STAR	ID		09/19/2022	03/15/2023	242,304	0	0	0	0	0	0	242,304	242,304	0	(443)	(443)
322060775	STAR	ID		09/19/2022	03/15/2023	279,721	0	0	0	0	0	0	279,721	279,721	0	(511)	(511)
322060780	PORTLAND	OR		08/04/2022	03/15/2023	118,837	0	0	0	0	0	0	118,837	118,837	0	(233)	(233)
322060812	HORSESHOE BAY	TX		08/04/2022	03/15/2023	242,930	0	0	0	0	0	0	242,930	242,930	0	(572)	(572)
322060858	CHARLOTTE	NC		09/13/2022	03/15/2023	376,787	0	0	0	0	0	0	376,787	376,787	0	(688)	(688)
322060949	PHOENIX	AZ		07/07/2022	03/15/2023	2,658,426	0	0	0	0	0	0	2,658,426	2,658,426	0	(24,324)	(24,324)
322070017	PETALUMA	CA		08/04/2022	03/15/2023	505,954	0	0	0	0	0	0	505,954	505,954	0	(993)	(993)
322070066	PORTLAND	OR		09/19/2022	03/15/2023	220,765	0	0	0	0	0	0	220,765	220,765	0	(877)	(877)
322070115	PORTLAND	OR		08/30/2022	02/28/2023	1,412,040	0	0	0	0	0	0	1,412,040	1,412,040	0	0	0
322070132	PORTLAND	OR		09/13/2022	03/15/2023	298,275	0	0	0	0	0	0	298,275	298,275	0	(1,185)	(1,185)
322070201	PALM BAY	FL		09/19/2022	03/15/2023	61,628	0	0	0	0	0	0	61,628	61,628	0	(96)	(96)
322070289	PORTLAND	OR		09/19/2022	03/15/2023	313,619	0	0	0	0	0	0	313,619	313,619	0	(1,477)	(1,477)
3310041660	KINGS PARK	NY		10/19/2022	03/01/2023	111,553	0	0	0	0	0	0	111,553	111,553	0	0	0
322060264	MILL CREEK	WA		08/04/2022	03/15/2023	659,943	0	0	0	0	0	0	659,943	659,943	0	(1,521)	(1,521)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
322060325	HORSESHOE BAY	TX		08/04/2022	03/15/2023	95,443	0	0	0	0	0	0	95,443	95,443	0	(300)	(300)
322060335	WINTER PARK	FL		06/21/2022	03/15/2023	205,366	0	0	0	0	0	0	205,366	205,366	0	(568)	(568)
322060373	HORSESHOE BAY	TX		08/04/2022	03/15/2023	244,689	0	0	0	0	0	0	244,689	244,689	0	(576)	(576)
322060399	PORTLAND	OR		08/04/2022	03/15/2023	251,992	0	0	0	0	0	0	251,992	251,992	0	(1,689)	(1,689)
322060442	PLACENTIA	CA		08/30/2022	03/15/2023	998,567	0	0	0	0	0	0	998,567	998,567	0	(1,663)	(1,663)
322060443	PETALUMA	CA		08/04/2022	03/15/2023	1,426,694	0	0	0	0	0	0	1,426,694	1,426,694	0	(3,173)	(3,173)
322060461	STAR	ID		09/19/2022	03/15/2023	272,922	0	0	0	0	0	0	272,922	272,922	0	(498)	(498)
322060483	PALM BAY	FL		09/19/2022	03/15/2023	53,294	0	0	0	0	0	0	53,294	53,294	0	(83)	(83)
322060611	MILL CREEK	WA		08/04/2022	03/15/2023	734,594	0	0	0	0	0	0	734,594	734,594	0	(1,693)	(1,693)
322060648	STAR	ID		09/19/2022	03/15/2023	247,726	0	0	0	0	0	0	247,726	247,726	0	(452)	(452)
3310038137	RONKONKOMA	NY		07/07/2022	03/30/2023	149,094	0	0	0	0	0	0	149,094	149,094	0	0	0
3310041992	RIDGEFIELD	CT		10/12/2022	01/31/2023	173,408	0	0	0	0	0	0	173,408	173,408	0	0	0
3300003094	SPRINGFIELD	NJ		06/08/2021	01/31/2023	186,969	0	0	0	0	0	0	186,969	186,969	0	0	0
3300003149	WESTFIELD	NJ		07/02/2021	03/02/2023	327,910	0	0	0	0	0	0	327,910	327,910	0	0	0
3310029837	GREENWOOD LAKE	NY		01/31/2022	03/30/2023	70,805	0	0	0	0	0	0	70,805	70,805	0	0	0
3310029854	BROOKLYN	NY		02/07/2022	03/30/2023	216,216	0	0	0	0	0	0	216,216	216,216	0	0	0
3310040908	LITTLE EGG HARBOR TO	NJ		08/26/2022	03/30/2023	54,996	0	0	0	0	0	0	54,996	54,996	0	0	0
3310040922	PENSACOLA	FL		08/26/2022	03/30/2023	58,895	0	0	0	0	0	0	58,895	58,895	0	0	0
320100005	PALM SPRINGS	CA		05/05/2021	03/15/2023	1,203,854	0	0	0	0	0	0	1,203,854	1,203,854	0	358	358
320110049	SACRAMENTO	CA		02/02/2021	03/15/2023	111,121	0	0	0	0	0	0	111,121	111,121	0	30	30
321010808	RICHLAND	WA		07/16/2021	03/15/2023	3,937,498	0	0	0	0	0	0	3,937,498	3,937,498	0	0	0
3310030795	HAZLET	NJ		02/25/2022	01/31/2023	123,156	0	0	0	0	0	0	123,156	123,156	0	0	0
3310030828	BRICK TOWNSHIP	NJ		04/01/2022	01/31/2023	374,220	0	0	0	0	0	0	374,220	374,220	0	0	0
3310030834	CHICAGO	IL		01/31/2022	03/01/2023	48,015	0	0	0	0	0	0	48,015	48,015	0	0	0
3310035096	JEFFERSON	NJ		04/20/2022	03/30/2023	63,687	0	0	0	0	0	0	63,687	63,687	0	0	0
3310035114	MONTCLAIR	NJ		05/19/2022	03/30/2023	212,666	0	0	0	0	0	0	212,666	212,666	0	0	0
3310039240	PATCHOGUE	NY		08/08/2022	03/01/2023	142,317	0	0	0	0	0	0	142,317	142,317	0	0	0
3310039243	LIVINGSTON	NJ		08/08/2022	01/31/2023	212,607	0	0	0	0	0	0	212,607	212,607	0	0	0
3310039267	EAST ORANGE	NJ		09/21/2022	03/30/2023	159,199	0	0	0	0	0	0	159,199	159,199	0	0	0
3310026740	DETROIT	MI		10/14/2021	01/31/2023	38,095	0	0	0	0	0	0	38,095	38,095	0	0	0
3310039557	RARITAN	NJ		08/26/2022	03/30/2023	51,480	0	0	0	0	0	0	51,480	51,480	0	0	0
3310028966	NEW HAVEN	CT		07/14/2022	03/01/2023	81,378	0	0	0	0	0	0	81,378	81,378	0	0	0
3310029008	WASHINGTON	DC		12/16/2021	03/30/2023	252,791	0	0	0	0	0	0	252,791	252,791	0	0	0
3310036890	QUEENS	NY		06/15/2022	03/01/2023	206,427	0	0	0	0	0	0	206,427	206,427	0	0	0
3310036891	FITCHBURG	MA		06/29/2022	03/30/2023	82,190	0	0	0	0	0	0	82,190	82,190	0	0	0
3310028029	PISCATAWAY	NJ		12/16/2021	03/01/2023	123,869	0	0	0	0	0	0	123,869	123,869	0	0	0
3310036449	BROOKLYN	NY		06/15/2022	01/31/2023	665,181	0	0	0	0	0	0	665,181	665,181	0	0	0
3310040078	NEWARK	NJ		08/08/2022	03/01/2023	153,490	0	0	0	0	0	0	153,490	153,490	0	0	0
3310028808	MIAMI	FL		02/25/2022	01/31/2023	110,880	0	0	0	0	0	0	110,880	110,880	0	0	0
3310028852	SALISBURY	MD		01/11/2022	03/30/2023	30,838	0	0	0	0	0	0	30,838	30,838	0	0	0
3310035397	ST. PETERSBURG	FL		05/19/2022	03/30/2023	88,934	0	0	0	0	0	0	88,934	88,934	0	0	0
3310027135	WASHINGTON	DC		10/22/2021	03/30/2023	360,607	0	0	0	0	0	0	360,607	360,607	0	0	0
3310035935	CARMEL HAMLET	NY		06/15/2022	01/31/2023	154,757	0	0	0	0	0	0	154,757	154,757	0	0	0
3310035322	OCEANSIDE	NY		04/20/2022	03/30/2023	178,200	0	0	0	0	0	0	178,200	178,200	0	0	0
3310035360	SUSQUEHANNA	PA		05/19/2022	03/30/2023	23,348	0	0	0	0	0	0	23,348	23,348	0	0	0
3310039381	PHILADELPHIA	PA		08/01/2022	03/30/2023	135,195	0	0	0	0	0	0	135,195	135,195	0	0	0
3310032434	TRENTON	NJ		02/25/2022	03/30/2023	36,737	0	0	0	0	0	0	36,737	36,737	0	0	0
3310032438	NORWALK	CT		03/22/2022	03/01/2023	110,880	0	0	0	0	0	0	110,880	110,880	0	0	0
3310038195	WATERBURY	CT		07/25/2022	01/31/2023	616,968	0	0	0	0	0	0	616,968	616,968	0	0	0
3300003159	ORANGE	NJ		07/13/2021	01/31/2023	2,410,388	0	0	0	0	0	0	2,410,388	2,410,388	0	0	0
3300003177	SCOTCH PLAINS	NJ		10/07/2021	03/31/2023	169,575	0	0	0	0	0	0	169,575	169,575	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
3310038407	LINDENHURST	NY		08/01/2022	01/31/2023	125,720	0	0	0	0	0	0	125,720	125,720	0	0	0
3310042427	HARRISON	NJ		11/01/2022	03/30/2023	1,194,138	0	0	0	0	0	0	1,194,138	1,194,138	0	0	0
3310032910	ROSELLE	NJ		04/01/2022	03/30/2023	127,699	0	0	0	0	0	0	127,699	127,699	0	0	0
3310038368	BALTIMORE	MD		07/14/2022	01/31/2023	33,858	0	0	0	0	0	0	33,858	33,858	0	0	0
3310038380	NEW HAVEN	CT		08/01/2022	03/01/2023	96,715	0	0	0	0	0	0	96,715	96,715	0	0	0
3310038399	HARTFORD	CT		08/01/2022	01/31/2023	136,224	0	0	0	0	0	0	136,224	136,224	0	0	0
3310042389	TAMPA	FL		11/10/2022	01/31/2023	95,040	0	0	0	0	0	0	95,040	95,040	0	0	0
3300003595	KEARNY	NJ		03/21/2022	01/31/2023	114,827	0	0	0	0	0	0	114,827	114,827	0	0	0
3300003641	RIVER EDGE	NJ		03/09/2022	01/31/2023	416,186	0	0	0	0	0	0	416,186	416,186	0	0	0
3310041311	CORTLANDT	NY		10/12/2022	03/30/2023	135,907	0	0	0	0	0	0	135,907	135,907	0	0	0
322010288	HORSESHOE BAY	TX		04/20/2022	03/15/2023	391,788	0	0	0	0	0	0	391,788	391,788	0	(500)	(500)
322010332	PLAIN CITY	UT		02/16/2022	03/15/2023	213,337	0	0	0	0	0	0	213,337	213,337	0	(884)	(884)
322010366	SMITHFIELD	UT		02/16/2022	03/15/2023	1,036,258	0	0	0	0	0	0	1,036,258	1,036,258	0	(3,966)	(3,966)
322010369	QUEEN CREEK	AZ		03/23/2022	03/15/2023	174,762	0	0	0	0	0	0	174,762	174,762	0	0	0
322010437	PORTLAND	OR		04/28/2022	03/15/2023	211,604	0	0	0	0	0	0	211,604	211,604	0	(24)	(24)
322010440	PASCO	WA		02/16/2022	03/15/2023	98,512	0	0	0	0	0	0	98,512	98,512	0	(188)	(188)
322010538	HARRISVILLE	UT		03/23/2022	03/15/2023	1,128,710	0	0	0	0	0	0	1,128,710	1,128,710	0	(5,458)	(5,458)
322010574	AURORA	CO		03/23/2022	03/15/2023	296,782	0	0	0	0	0	0	296,782	296,782	0	(158)	(158)
322010661	SMITHFIELD	UT		02/16/2022	03/15/2023	171,406	0	0	0	0	0	0	171,406	171,406	0	(381)	(381)
322010680	PORTLAND	OR		04/20/2022	03/15/2023	239,344	0	0	0	0	0	0	239,344	239,344	0	(56)	(56)
322010719	PASCO	WA		02/16/2022	03/15/2023	100,189	0	0	0	0	0	0	100,189	100,189	0	(191)	(191)
322010725	HORSESHOE BAY	TX		04/20/2022	03/15/2023	251,982	0	0	0	0	0	0	251,982	251,982	0	(322)	(322)
3310041587	BRIDGEPORT	CT		10/19/2022	03/30/2023	131,393	0	0	0	0	0	0	131,393	131,393	0	0	0
322050741	GEORGETOWN	TX		06/09/2022	03/15/2023	265,303	0	0	0	0	0	0	265,303	265,303	0	(678)	(678)
322050785	INDIO	CA		06/21/2022	03/15/2023	128,770	0	0	0	0	0	0	128,770	128,770	0	(690)	(690)
322050790	GEORGETOWN	TX		06/09/2022	03/15/2023	357,875	0	0	0	0	0	0	357,875	357,875	0	(915)	(915)
322050877	PALM BAY	FL		07/07/2022	03/15/2023	63,898	0	0	0	0	0	0	63,898	63,898	0	(177)	(177)
322050898	CLEARFIELD	UT		06/21/2022	03/15/2023	481,265	0	0	0	0	0	0	481,265	481,265	0	(1,230)	(1,230)
322050952	BOISE	ID		06/09/2022	03/15/2023	145,159	0	0	0	0	0	0	145,159	145,159	0	(371)	(371)
322050954	PALM BAY	FL		06/21/2022	03/15/2023	17,433	0	0	0	0	0	0	17,433	17,433	0	(48)	(48)
322060007	VANCOUVER	WA		07/07/2022	03/15/2023	282,446	0	0	0	0	0	0	282,446	282,446	0	(1,051)	(1,051)
322060119	BIG BEAR LAKE	CA		08/04/2022	03/15/2023	300,862	0	0	0	0	0	0	300,862	300,862	0	(182)	(182)
322060131	PLACENTIA	CA		07/07/2022	03/15/2023	424,901	0	0	0	0	0	0	424,901	424,901	0	(643)	(643)
322060177	PORTLAND	OR		08/04/2022	03/15/2023	89,966	0	0	0	0	0	0	89,966	89,966	0	(130)	(130)
322060219	AUSTIN	TX		08/04/2022	03/15/2023	218,654	0	0	0	0	0	0	218,654	218,654	0	(687)	(687)
3310027480	BELLEVUE	OH		11/29/2021	01/31/2023	25,901	0	0	0	0	0	0	25,901	25,901	0	0	0
3310029721	WILMINGTON	DE		01/11/2022	03/01/2023	43,497	0	0	0	0	0	0	43,497	43,497	0	0	0
3310040825	TUCKERTON	NJ		08/26/2022	03/30/2023	77,517	0	0	0	0	0	0	77,517	77,517	0	0	0
3310040835	TOMS RIVER	NJ		10/12/2022	01/31/2023	120,701	0	0	0	0	0	0	120,701	120,701	0	0	0
3310040847	DISTRICT HEIGHTS	MD		09/08/2022	03/01/2023	57,737	0	0	0	0	0	0	57,737	57,737	0	0	0
3310030542	PINE HILL	NJ		01/31/2022	03/30/2023	63,104	0	0	0	0	0	0	63,104	63,104	0	0	0
3310037554	RICHMOND	VA		06/23/2022	03/30/2023	128,304	0	0	0	0	0	0	128,304	128,304	0	0	0
3310036871	SECAUCUS	NJ		06/23/2022	03/01/2023	119,177	0	0	0	0	0	0	119,177	119,177	0	0	0
3310040443	BUSHKILL	PA		08/16/2022	01/31/2023	59,875	0	0	0	0	0	0	59,875	59,875	0	0	0
3310040467	RIVERDALE	IL		09/28/2022	03/30/2023	37,164	0	0	0	0	0	0	37,164	37,164	0	0	0
3310029629	BELMONT	NC		12/16/2021	03/01/2023	102,586	0	0	0	0	0	0	102,586	102,586	0	0	0
3310037213	PORT JEFFERSON STATI	NY		09/21/2022	03/30/2023	147,362	0	0	0	0	0	0	147,362	147,362	0	0	0
3310040814	ALLENTOWN	PA		08/26/2022	01/31/2023	30,260	0	0	0	0	0	0	30,260	30,260	0	0	0
3310040818	CHICAGO	IL		08/26/2022	01/31/2023	172,458	0	0	0	0	0	0	172,458	172,458	0	0	0
3310040063	PHILADELPHIA	PA		08/16/2022	03/30/2023	34,694	0	0	0	0	0	0	34,694	34,694	0	0	0
3310039685	BIRMINGHAM	AL		08/08/2022	03/30/2023	32,670	0	0	0	0	0	0	32,670	32,670	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
3310039707	WEST ORANGE	NJ		09/08/2022	01/31/2023	171,864	0	0	0	0	0	0	171,864	171,864	0	0	0
3310027756	NEWARK	NJ		11/29/2021	02/06/2023	137,016	0	0	0	0	0	0	137,016	137,016	0	0	0
3300003654	WEST PALM BEACH	FL		03/03/2022	03/31/2023	130,815	0	0	0	0	0	0	130,815	130,815	0	0	0
3300003706	UNION	NJ		04/27/2022	03/31/2023	156,494	0	0	0	0	0	0	156,494	156,494	0	0	0
3310033657	PHILADELPHIA	PA		03/17/2022	03/01/2023	75,417	0	0	0	0	0	0	75,417	75,417	0	0	0
3310022352	CENTRAL ISLIP	NY		08/01/2022	03/01/2023	96,032	0	0	0	0	0	0	96,032	96,032	0	0	0
3310034159	OAKLAND	NJ		04/29/2022	01/31/2023	295,515	0	0	0	0	0	0	295,515	295,515	0	0	0
3310034162	HUNTINGTON STATION	NY		04/01/2022	03/30/2023	152,754	0	0	0	0	0	0	152,754	152,754	0	0	0
3310020081	SOUTH RIVER	NJ		02/07/2022	03/01/2023	30,294	0	0	0	0	0	0	30,294	30,294	0	0	0
3310020541	LAURELTON	NY		10/19/2022	03/01/2023	135,432	0	0	0	0	0	0	135,432	135,432	0	0	0
3310034098	LEHIGH ACRES	FL		05/19/2022	03/01/2023	76,791	0	0	0	0	0	0	76,791	76,791	0	0	0
3310025560	NEWARK	NJ		02/11/2022	03/01/2023	143,807	0	0	0	0	0	0	143,807	143,807	0	0	0
3310038110	CHICAGO	IL		08/08/2022	03/01/2023	56,104	0	0	0	0	0	0	56,104	56,104	0	0	0
3310038112	CHICAGO	IL		08/01/2022	03/01/2023	58,093	0	0	0	0	0	0	58,093	58,093	0	0	0
3300003052	PRINCETON	NJ		12/10/2021	03/31/2023	327,038	0	0	0	0	0	0	327,038	327,038	0	0	0
3310032815	EUSTIS	FL		04/08/2022	03/01/2023	46,742	0	0	0	0	0	0	46,742	46,742	0	0	0
3310038355	PHENIX CITY	AL		07/25/2022	01/31/2023	29,860	0	0	0	0	0	0	29,860	29,860	0	0	0
3310028190	LEDYARD	CT		11/29/2021	01/31/2023	94,802	0	0	0	0	0	0	94,802	94,802	0	0	0
3310040162	APPLE VALLEY	CA		09/21/2022	03/30/2023	108,702	0	0	0	0	0	0	108,702	108,702	0	0	0
3310029060	CHEEKTOWAGA	NY		12/28/2021	01/31/2023	64,944	0	0	0	0	0	0	64,944	64,944	0	0	0
3310029071	MONACA	PA		03/09/2022	03/01/2023	46,015	0	0	0	0	0	0	46,015	46,015	0	0	0
321090443	RICHLAND	WA		01/27/2022	03/15/2023	160,122	0	0	0	0	0	0	160,122	160,122	0	102	102
321090959	RICHLAND	WA		01/27/2022	03/15/2023	151,296	0	0	0	0	0	0	151,296	151,296	0	96	96
321100482	LAGO VISTA	TX		03/23/2022	03/15/2023	25	0	0	0	0	0	0	25	25	0	0	0
321100843	HORSESHOE BAY	TX		02/16/2022	03/15/2023	303,217	0	0	0	0	0	0	303,217	303,217	0	0	0
321100929	HORSESHOE BAY	TX		02/16/2022	03/15/2023	265,978	0	0	0	0	0	0	265,978	265,978	0	0	0
321100934	HORSESHOE BAY	TX		02/16/2022	01/26/2023	320,545	0	0	0	0	0	0	320,545	320,545	0	0	0
321110114	GLENDALE	AZ		12/01/2021	03/15/2023	3,665,844	0	0	0	0	0	0	3,665,844	3,665,844	0	(19,656)	(19,656)
321110604	PASCO	WA		03/23/2022	03/15/2023	130,093	0	0	0	0	0	0	130,093	130,093	0	(97)	(97)
321120191	EUGENE	OR		02/16/2022	03/15/2023	1,441,548	0	0	0	0	0	0	1,441,548	1,441,548	0	(5,351)	(5,351)
321120417	PALM BAY	FL		01/27/2022	03/15/2023	71,186	0	0	0	0	0	0	71,186	71,186	0	53	53
3310031478	TAYLOR	MI		04/29/2022	03/01/2023	36,871	0	0	0	0	0	0	36,871	36,871	0	0	0
322040972	ENUMCLAW	WA		06/21/2022	03/15/2023	593,504	0	0	0	0	0	0	593,504	593,504	0	(1,567)	(1,567)
322050021	APACHE JUNCTION	AZ		06/21/2022	03/15/2023	368,595	0	0	0	0	0	0	368,595	368,595	0	(1,652)	(1,652)
322050038	PORTLAND	OR		06/21/2022	03/15/2023	237,592	0	0	0	0	0	0	237,592	237,592	0	(1,318)	(1,318)
322050091	PORT CHARLOTTE	FL		07/07/2022	03/15/2023	28,072	0	0	0	0	0	0	28,072	28,072	0	(97)	(97)
322050125	PORTLAND	OR		06/09/2022	03/15/2023	279,937	0	0	0	0	0	0	279,937	279,937	0	(833)	(833)
322050135	PORTLAND	OR		06/21/2022	03/15/2023	162,416	0	0	0	0	0	0	162,416	162,416	0	(1,812)	(1,812)
322050139	INDIO	CA		06/21/2022	03/15/2023	162,044	0	0	0	0	0	0	162,044	162,044	0	(869)	(869)
322050146	CLEARFIELD	UT		06/21/2022	03/15/2023	219,492	0	0	0	0	0	0	219,492	219,492	0	(1,408)	(1,408)
322050154	VANCOUVER	WA		06/09/2022	01/26/2023	248,931	0	0	0	0	0	0	248,931	248,931	0	0	0
322050199	PORTLAND	OR		06/21/2022	03/15/2023	665,118	0	0	0	0	0	0	665,118	665,118	0	(1,422)	(1,422)
322050242	WILLARD	UT		06/21/2022	03/15/2023	211,616	0	0	0	0	0	0	211,616	211,616	0	(1,494)	(1,494)
322050312	PALM BAY	FL		06/21/2022	03/15/2023	16,307	0	0	0	0	0	0	16,307	16,307	0	(45)	(45)
3310030443	OAKLAND	CA		02/25/2022	03/01/2023	505,969	0	0	0	0	0	0	505,969	505,969	0	0	0
3310037517	OKLAHOMA CITY	OK		07/25/2022	03/01/2023	37,066	0	0	0	0	0	0	37,066	37,066	0	0	0
321070489	SAN CLEMENTE	CA		11/08/2021	03/15/2023	526,971	0	0	0	0	0	0	526,971	526,971	0	0	0
321070523	MCCALL	ID		11/08/2021	03/15/2023	779,485	0	0	0	0	0	0	779,485	779,485	0	497	497
321070540	PERRY	UT		11/08/2021	03/15/2023	445,490	0	0	0	0	0	0	445,490	445,490	0	(306)	(306)
321080026	INDIO	CA		09/20/2021	03/15/2023	1,440,670	0	0	0	0	0	0	1,440,670	1,440,670	0	(691)	(691)
321080552	NAMPA	ID		09/20/2021	03/15/2023	494,065	0	0	0	0	0	0	494,065	494,065	0	366	366

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
321080559	NAMPA	ID		09/20/2021	03/15/2023	550,318	0	0	0	0	0	0	550,318	550,318	0	408	408
321080676	NEWPORT BEACH	CA		09/20/2021	01/26/2023	1,404,060	0	0	0	0	0	0	1,404,060	1,404,060	0	0	0
321090121	YUCAIPA	CA		03/23/2022	02/28/2023	393,590	0	0	0	0	0	0	393,590	393,590	0	0	0
3310031291	WINSTED	CT		03/17/2022	01/31/2023	84,229	0	0	0	0	0	0	84,229	84,229	0	0	0
3310031388	MONTGOMERY	AL		02/11/2022	03/01/2023	74,072	0	0	0	0	0	0	74,072	74,072	0	0	0
3310037770	WHEATLEY HEIGHTS	NY		08/01/2022	03/30/2023	101,310	0	0	0	0	0	0	101,310	101,310	0	0	0
3310028728	CRANFORD	NJ		01/11/2022	03/01/2023	79,200	0	0	0	0	0	0	79,200	79,200	0	0	0
3310028786	CHICAGO	IL		12/28/2021	01/31/2023	81,810	0	0	0	0	0	0	81,810	81,810	0	0	0
3310040401	ELIZABETH	NJ		08/26/2022	03/30/2023	125,136	0	0	0	0	0	0	125,136	125,136	0	0	0
3310040422	EDEN	NC		08/26/2022	01/31/2023	45,817	0	0	0	0	0	0	45,817	45,817	0	0	0
3310036356	CHICAGO	IL		06/23/2022	03/31/2023	70,389	0	0	0	0	0	0	70,389	70,389	0	0	0
3310040005	CHICAGO	IL		08/16/2022	03/01/2023	74,844	0	0	0	0	0	0	74,844	74,844	0	0	0
3310040007	HOMEWOOD	IL		09/08/2022	03/01/2023	60,119	0	0	0	0	0	0	60,119	60,119	0	0	0
3310040347	BLOOMINGTON	IN		08/26/2022	01/31/2023	64,944	0	0	0	0	0	0	64,944	64,944	0	0	0
3310040364	WEST NEW YORK	NJ		09/21/2022	01/31/2023	213,840	0	0	0	0	0	0	213,840	213,840	0	0	0
3310038877	FREEPORT	NY		10/19/2022	01/31/2023	114,266	0	0	0	0	0	0	114,266	114,266	0	0	0
3310038889	WEST ISLIP	NY		08/08/2022	03/01/2023	81,923	0	0	0	0	0	0	81,923	81,923	0	0	0
3310039134	RIVERHEAD	NY		08/08/2022	03/30/2023	108,900	0	0	0	0	0	0	108,900	108,900	0	0	0
3310039111	HARTFORD	CT		08/01/2022	03/01/2023	133,056	0	0	0	0	0	0	133,056	133,056	0	0	0
3310039115	MERIDEN	CT		08/26/2022	03/01/2023	53,262	0	0	0	0	0	0	53,262	53,262	0	0	0
3310035222	BROOKLYN	NY		06/07/2022	01/31/2023	202,455	0	0	0	0	0	0	202,455	202,455	0	0	0
3310035269	KEARNY	NJ		04/29/2022	01/31/2023	136,620	0	0	0	0	0	0	136,620	136,620	0	0	0
3310039323	RUNNEMEDE	NJ		08/08/2022	03/01/2023	48,946	0	0	0	0	0	0	48,946	48,946	0	0	0
3300003536	PARAMUS	NJ		03/09/2022	03/02/2023	411,583	0	0	0	0	0	0	411,583	411,583	0	0	0
3300003540	CLIFTON	NJ		03/09/2022	03/02/2023	98,838	0	0	0	0	0	0	98,838	98,838	0	0	0
3310042961	TUCKER	GA		10/19/2022	03/01/2023	73,062	0	0	0	0	0	0	73,062	73,062	0	0	0
3310034029	WESTBURY	NY		04/14/2022	03/01/2023	151,470	0	0	0	0	0	0	151,470	151,470	0	0	0
3310036937	HOLBROOK	NY		06/29/2022	01/31/2023	174,042	0	0	0	0	0	0	174,042	174,042	0	0	0
3310029831	PATERSON	NJ		12/28/2021	03/01/2023	121,532	0	0	0	0	0	0	121,532	121,532	0	0	0
3310040874	EDISON	NJ		11/01/2022	03/30/2023	219,548	0	0	0	0	0	0	219,548	219,548	0	0	0
322090803	PORTLAND	OR		11/18/2022	03/15/2023	493,390	0	0	0	0	0	0	493,390	493,390	0	673	673
322090853	BOISE	ID		11/18/2022	03/15/2023	291,874	0	0	0	0	0	0	291,874	291,874	0	2,092	2,092
322090878	WEST RICHLAND	WA		10/25/2022	03/15/2023	119,798	0	0	0	0	0	0	119,798	119,798	0	4	4
322090990	MIAMI SPRINGS	FL		10/25/2022	03/15/2023	110,876	0	0	0	0	0	0	110,876	110,876	0	(87)	(87)
322100442	GREEN VALLEY	AZ		11/18/2022	03/15/2023	38,950	0	0	0	0	0	0	38,950	38,950	0	84	84
322100469	MILLINGTON	TN		11/18/2022	03/15/2023	280,520	0	0	0	0	0	0	280,520	280,520	0	1,013	1,013
322100723	WILMINGTON	CA		11/18/2022	03/15/2023	574,809	0	0	0	0	0	0	574,809	574,809	0	2,076	2,076
322100901	WILMINGTON	CA		11/18/2022	03/15/2023	945,159	0	0	0	0	0	0	945,159	945,159	0	3,414	3,414
322100957	GREEN VALLEY	AZ		11/18/2022	03/15/2023	42,344	0	0	0	0	0	0	42,344	42,344	0	91	91
322110139	PHOENIX	AZ		11/23/2022	03/15/2023	2,598,274	0	0	0	0	0	0	2,598,274	2,598,274	0	25,354	25,354
3310042229	FORT PIERCE	FL		10/19/2022	03/30/2023	67,687	0	0	0	0	0	0	67,687	67,687	0	0	0
3300003371	JERSEY CITY	NJ		03/03/2022	01/31/2023	219,963	0	0	0	0	0	0	219,963	219,963	0	0	0
3300003383	ALEXANDRIA	VA		12/10/2021	01/31/2023	140,021	0	0	0	0	0	0	140,021	140,021	0	0	0
3300003386	WESTFIELD	NJ		11/19/2021	03/02/2023	316,863	0	0	0	0	0	0	316,863	316,863	0	0	0
3300003395	JERSEY CITY	NJ		01/18/2022	03/02/2023	238,374	0	0	0	0	0	0	238,374	238,374	0	0	0
322040483	PORTLAND	OR		05/09/2022	03/15/2023	172,234	0	0	0	0	0	0	172,234	172,234	0	(896)	(896)
322040499	STAR	ID		06/21/2022	03/15/2023	413,888	0	0	0	0	0	0	413,888	413,888	0	(1,058)	(1,058)
322040533	GREEN VALLEY	AZ		06/09/2022	03/15/2023	292,203	0	0	0	0	0	0	292,203	292,203	0	(372)	(372)
322040551	HORSESHOE BAY	TX		06/09/2022	03/15/2023	286,280	0	0	0	0	0	0	286,280	286,280	0	(732)	(732)
322040593	PORTLAND	OR		05/09/2022	03/15/2023	174,457	0	0	0	0	0	0	174,457	174,457	0	(389)	(389)
322040597	HARRISVILLE	UT		06/09/2022	03/15/2023	220,979	0	0	0	0	0	0	220,979	220,979	0	(991)	(991)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
322040662	HORSESHOE BAY	TX		07/07/2022	03/15/2023	289,846	0	0	0	0	0	0	289,846	289,846	0	(927)	(927)
322040665	ORANGE BEACH	AL		04/20/2022	03/15/2023	1,482,318	0	0	0	0	0	0	1,482,318	1,482,318	0	944	944
322040671	HORSESHOE BAY	TX		06/09/2022	03/15/2023	252,385	0	0	0	0	0	0	252,385	252,385	0	(645)	(645)
322040691	STAR	ID		06/21/2022	03/15/2023	413,660	0	0	0	0	0	0	413,660	413,660	0	(1,058)	(1,058)
3310031997	IRVINGTON	NJ		04/01/2022	01/31/2023	72,171	0	0	0	0	0	0	72,171	72,171	0	0	0
322080718	BAKERSFIELD	CA		09/19/2022	03/15/2023	847,934	0	0	0	0	0	0	847,934	847,934	0	(1,726)	(1,726)
322080819	BAKERSFIELD	CA		09/19/2022	03/15/2023	1,160,798	0	0	0	0	0	0	1,160,798	1,160,798	0	(2,363)	(2,363)
322080871	KENNEWICK	WA		11/18/2022	03/15/2023	188,874	0	0	0	0	0	0	188,874	188,874	0	549	549
322080940	AUSTIN	TX		09/19/2022	03/15/2023	401,828	0	0	0	0	0	0	401,828	401,828	0	(440)	(440)
322080960	PORTLAND	OR		10/25/2022	03/15/2023	571,939	0	0	0	0	0	0	571,939	571,939	0	(384)	(384)
322090010	STAR	ID		11/18/2022	03/15/2023	315,802	0	0	0	0	0	0	315,802	315,802	0	431	431
322090204	KENNEWICK	WA		11/18/2022	03/15/2023	278,841	0	0	0	0	0	0	278,841	278,841	0	381	381
322090209	PORTLAND	OR		11/18/2022	03/15/2023	448,692	0	0	0	0	0	0	448,692	448,692	0	1,071	1,071
322090237	WADDELL	AZ		10/25/2022	03/15/2023	500,598	0	0	0	0	0	0	500,598	500,598	0	31	31
322090571	STAR	ID		11/18/2022	03/15/2023	375,498	0	0	0	0	0	0	375,498	375,498	0	512	512
322090666	KENNEWICK	WA		11/18/2022	03/15/2023	272,448	0	0	0	0	0	0	272,448	272,448	0	372	372
322090668	TACOMA	WA		10/25/2022	03/15/2023	151,401	0	0	0	0	0	0	151,401	151,401	0	71	71
3310032651	SPRING HILL	FL		03/17/2022	03/31/2023	48,074	0	0	0	0	0	0	48,074	48,074	0	0	0
3310037157	BALTIMORE	MD		06/15/2022	03/30/2023	28,116	0	0	0	0	0	0	28,116	28,116	0	0	0
3310030356	WINTER SPRINGS	FL		02/25/2022	03/30/2023	132,038	0	0	0	0	0	0	132,038	132,038	0	0	0
3310030367	CITY OF ORANGE	NJ		02/25/2022	01/31/2023	77,339	0	0	0	0	0	0	77,339	77,339	0	0	0
3310037453	BROOKLYN	NY		06/15/2022	01/31/2023	289,080	0	0	0	0	0	0	289,080	289,080	0	0	0
3310037471	CLEVELAND	OH		08/26/2022	01/31/2023	26,730	0	0	0	0	0	0	26,730	26,730	0	0	0
321050800	NAMPA	ID		11/08/2021	03/15/2023	1,246,872	0	0	0	0	0	0	1,246,872	1,246,872	0	774	774
321060348	SAN DIEGO	CA		07/16/2021	02/28/2023	424,879	0	0	0	0	0	0	424,879	424,879	0	0	0
3310029395	SAG HARBOR	NY		02/07/2022	01/31/2023	417,305	0	0	0	0	0	0	417,305	417,305	0	0	0
3310029435	MILWAUKEE	WI		12/16/2021	03/01/2023	37,413	0	0	0	0	0	0	37,413	37,413	0	0	0
3310037113	ESTILL SPRINGS	TN		06/29/2022	03/30/2023	21,264	0	0	0	0	0	0	21,264	21,264	0	0	0
3310035303	CENTRAL ISLIP	NY		05/19/2022	03/30/2023	91,080	0	0	0	0	0	0	91,080	91,080	0	0	0
3310035307	DIX HILLS	NY		04/20/2022	01/31/2023	193,525	0	0	0	0	0	0	193,525	193,525	0	0	0
3310039366	NEW HAVEN	CT		08/16/2022	03/01/2023	86,722	0	0	0	0	0	0	86,722	86,722	0	0	0
3310035776	RONKONKOMA	NY		06/15/2022	01/31/2023	132,937	0	0	0	0	0	0	132,937	132,937	0	0	0
3310027734	CRANFORD	NJ		11/18/2021	03/30/2023	159,588	0	0	0	0	0	0	159,588	159,588	0	0	0
3310038837	NASHVILLE	TN		08/08/2022	03/30/2023	263,094	0	0	0	0	0	0	263,094	263,094	0	0	0
3310034659	TUCSON	AZ		04/20/2022	03/30/2023	255,024	0	0	0	0	0	0	255,024	255,024	0	0	0
3310030695	CITY OF ORANGE	NJ		01/31/2022	03/01/2023	169,330	0	0	0	0	0	0	169,330	169,330	0	0	0
3310037563	NEW HAVEN	CT		06/23/2022	03/01/2023	42,417	0	0	0	0	0	0	42,417	42,417	0	0	0
3310041258	IRVINGTON	NJ		10/12/2022	01/31/2023	26,334	0	0	0	0	0	0	26,334	26,334	0	0	0
3310033337	SHERBORN	MA		04/29/2022	01/31/2023	394,020	0	0	0	0	0	0	394,020	394,020	0	0	0
3310042809	POMONA	CA		11/10/2022	03/30/2023	189,569	0	0	0	0	0	0	189,569	189,569	0	0	0
3310038241	MILWAUKEE	WI		07/25/2022	03/30/2023	26,026	0	0	0	0	0	0	26,026	26,026	0	0	0
3310031170	CHICAGO	IL		01/31/2022	01/31/2023	55,856	0	0	0	0	0	0	55,856	55,856	0	0	0
3310031257	SCRANTON	PA		02/25/2022	03/01/2023	39,014	0	0	0	0	0	0	39,014	39,014	0	0	0
3310037715	EAST NORTHPORT	NY		06/15/2022	01/31/2023	239,049	0	0	0	0	0	0	239,049	239,049	0	0	0
3310041475	STONE HARBOR	NJ		09/28/2022	03/30/2023	796,158	0	0	0	0	0	0	796,158	796,158	0	0	0
3310030148	JACKSONVILLE	FL		02/18/2022	03/30/2023	20,592	0	0	0	0	0	0	20,592	20,592	0	0	0
3310037417	PASSAIC	NJ		06/29/2022	01/31/2023	83,754	0	0	0	0	0	0	83,754	83,754	0	0	0
3310037440	BALTIMORE	MD		06/23/2022	03/30/2023	21,780	0	0	0	0	0	0	21,780	21,780	0	0	0
3310039636	NEWARK	NJ		08/26/2022	03/30/2023	104,405	0	0	0	0	0	0	104,405	104,405	0	0	0
3310039923	PATCHOGUE	NY		09/08/2022	01/31/2023	398,970	0	0	0	0	0	0	398,970	398,970	0	0	0
3310039956	BALTIMORE	MD		08/26/2022	01/31/2023	33,081	0	0	0	0	0	0	33,081	33,081	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
3310026117	EAST ORANGE	NJ		10/22/2021	03/30/2023	137,927	0	0	0	0	0	0	137,927	137,927	0	0	0
3310035162	ENGLEWOOD	NJ		10/12/2022	03/30/2023	35,640	0	0	0	0	0	0	35,640	35,640	0	0	0
3310039318	VOORHEES	NJ		08/08/2022	01/31/2023	114,781	0	0	0	0	0	0	114,781	114,781	0	0	0
322080832	KENNEWICK	WA		01/25/2023	03/15/2023	197,588	0	0	0	0	0	0	197,588	197,588	0	418	418
322100387	ORO VALLEY	AZ		01/09/2023	03/15/2023	110,322	0	0	0	0	0	0	110,322	110,322	0	596	596
322100464	PORTLAND	OR		01/09/2023	03/15/2023	154,858	0	0	0	0	0	0	154,858	154,858	0	1,024	1,024
322100661	PORTLAND	OR		01/09/2023	03/15/2023	153,986	0	0	0	0	0	0	153,986	153,986	0	1,019	1,019
322100903	PORTLAND	OR		01/25/2023	03/15/2023	220,864	0	0	0	0	0	0	220,864	220,864	0	364	364
322100910	GREEN VALLEY	AZ		01/25/2023	03/15/2023	68,770	0	0	0	0	0	0	68,770	68,770	0	145	145
322110004	MONROE	NC		01/09/2023	03/15/2023	20,574	0	0	0	0	0	0	20,574	20,574	0	80	80
322110083	VANCOUVER	WA		01/09/2023	03/15/2023	308,781	0	0	0	0	0	0	308,781	308,781	0	1,669	1,669
322110095	BAKERSFIELD	CA		01/09/2023	03/15/2023	1,022,581	0	0	0	0	0	0	1,022,581	1,022,581	0	7,209	7,209
322110163	MONROE	NC		01/09/2023	03/15/2023	23,263	0	0	0	0	0	0	23,263	23,263	0	91	91
322110233	PORTLAND	OR		01/25/2023	03/15/2023	359,653	0	0	0	0	0	0	359,653	359,653	0	3,073	3,073
322110272	MONROE	NC		01/09/2023	03/15/2023	23,263	0	0	0	0	0	0	23,263	23,263	0	91	91
322110321	KIRKLAND	WA		01/09/2023	03/15/2023	330,081	0	0	0	0	0	0	330,081	330,081	0	1,460	1,460
322110352	BAKERSFIELD	CA		01/25/2023	03/15/2023	902,730	0	0	0	0	0	0	902,730	902,730	0	6,364	6,364
322110363	PORTLAND	OR		01/25/2023	03/15/2023	467,871	0	0	0	0	0	0	467,871	467,871	0	3,469	3,469
322110395	STAR	ID		01/25/2023	03/15/2023	352,546	0	0	0	0	0	0	352,546	352,546	0	2,776	2,776
322110409	MONROE	NC		01/09/2023	03/15/2023	19,573	0	0	0	0	0	0	19,573	19,573	0	76	76
322110410	PORTLAND	OR		01/09/2023	03/15/2023	113,574	0	0	0	0	0	0	113,574	113,574	0	970	970
322110542	STAR	ID		01/25/2023	03/15/2023	395,658	0	0	0	0	0	0	395,658	395,658	0	3,115	3,115
322110571	MONROE	NC		01/09/2023	03/15/2023	20,574	0	0	0	0	0	0	20,574	20,574	0	80	80
322110614	MONROE	NC		01/09/2023	03/15/2023	19,573	0	0	0	0	0	0	19,573	19,573	0	76	76
322110623	STAR	ID		01/25/2023	03/15/2023	392,786	0	0	0	0	0	0	392,786	392,786	0	3,092	3,092
322110641	PORTLAND	OR		01/09/2023	03/15/2023	121,549	0	0	0	0	0	0	121,549	121,549	0	857	857
322110654	ORO VALLEY	AZ		01/25/2023	03/15/2023	118,991	0	0	0	0	0	0	118,991	118,991	0	643	643
322110715	MONROE	NC		01/09/2023	03/15/2023	20,985	0	0	0	0	0	0	20,985	20,985	0	82	82
322110722	MONROE	NC		01/09/2023	03/15/2023	20,574	0	0	0	0	0	0	20,574	20,574	0	80	80
322110725	MONROE	NC		01/09/2023	03/15/2023	20,985	0	0	0	0	0	0	20,985	20,985	0	82	82
322110731	MONROE	NC		01/09/2023	03/15/2023	23,263	0	0	0	0	0	0	23,263	23,263	0	91	91
322090076	PHOENIX	AZ		01/25/2023	03/15/2023	28,967	0	0	0	0	0	0	28,967	28,967	0	42	42
322110798	STAR	ID		01/25/2023	03/15/2023	403,001	0	0	0	0	0	0	403,001	403,001	0	3,119	3,119
322110846	MONROE	NC		01/09/2023	03/15/2023	20,574	0	0	0	0	0	0	20,574	20,574	0	80	80
322110890	MONROE	NC		01/09/2023	03/15/2023	19,573	0	0	0	0	0	0	19,573	19,573	0	76	76
322110891	MONROE	NC		01/09/2023	03/15/2023	23,263	0	0	0	0	0	0	23,263	23,263	0	91	91
322110975	MONROE	NC		01/09/2023	03/15/2023	20,985	0	0	0	0	0	0	20,985	20,985	0	82	82
322110988	MONROE	NC		01/09/2023	03/15/2023	20,985	0	0	0	0	0	0	20,985	20,985	0	82	82
321100346	HORSESHOE BAY	TX		03/03/2023	03/15/2023	385,812	0	0	0	0	0	0	385,812	385,812	0	0	0
322070057	PORTLAND	OR		03/03/2023	03/16/2023	111,883	0	0	0	0	0	0	111,883	111,883	0	0	0
322080079	KENNEWICK	WA		03/03/2023	03/16/2023	35,153	0	0	0	0	0	0	35,153	35,153	0	0	0
322090163	PEORIA	AZ		03/03/2023	03/16/2023	97,881	0	0	0	0	0	0	97,881	97,881	0	0	0
322090697	PORTLAND	OR		03/03/2023	03/16/2023	159,012	0	0	0	0	0	0	159,012	159,012	0	0	0
322110125	KENNEWICK	WA		03/03/2023	03/16/2023	401,520	0	0	0	0	0	0	401,520	401,520	0	0	0
322120217	OGDEN	UT		03/03/2023	03/16/2023	203,700	0	0	0	0	0	0	203,700	203,700	0	0	0
322120382	OGDEN	UT		03/03/2023	03/16/2023	202,020	0	0	0	0	0	0	202,020	202,020	0	0	0
322120526	PORTLAND	OR		03/03/2023	03/16/2023	131,303	0	0	0	0	0	0	131,303	131,303	0	0	0
322120833	PLANTATION	FL		03/03/2023	03/16/2023	110,670	0	0	0	0	0	0	110,670	110,670	0	0	0
322120931	MIAMI GARDENS	FL		03/03/2023	03/16/2023	119,280	0	0	0	0	0	0	119,280	119,280	0	0	0
323010137	SEATTLE	WA		03/03/2023	03/16/2023	218,652	0	0	0	0	0	0	218,652	218,652	0	0	0
3300003921	PARAMUS	NJ		07/28/2022	04/14/2023	369,528	0	0	0	0	0	0	369,528	369,528	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3300004025	EAST ORANGE	NJ		10/28/2022	04/14/2023	119,284	0	0	0	0	0	0	119,284	119,284	0	0	0
3300004037	JERSEY CITY	NJ		09/29/2022	04/14/2023	566,865	0	0	0	0	0	0	566,865	566,865	0	0	0
3310038753	DAYTON	OH		07/25/2022	04/26/2023	45,914	0	0	0	0	0	0	45,914	45,914	0	0	0
3310038981	EAST ORANGE	NJ		08/01/2022	04/26/2023	163,746	0	0	0	0	0	0	163,746	163,746	0	0	0
3310039008	ROSLYN HEIGHTS	NY		09/08/2022	04/26/2023	238,986	0	0	0	0	0	0	238,986	238,986	0	0	0
3300003313	ROSELLE PARK	NJ		11/19/2021	04/14/2023	189,924	0	0	0	0	0	0	189,924	189,924	0	0	0
3310033248	LENOIR	NC		08/08/2022	04/26/2023	63,786	0	0	0	0	0	0	63,786	63,786	0	0	0
3300003876	PATERSON	NJ		07/28/2022	04/14/2023	140,990	0	0	0	0	0	0	140,990	140,990	0	0	0
3300003912	JERSEY CITY	NJ		07/28/2022	04/14/2023	474,810	0	0	0	0	0	0	474,810	474,810	0	0	0
3310041832	NEWARK	NJ		09/21/2022	04/26/2023	168,462	0	0	0	0	0	0	168,462	168,462	0	0	0
3310032533	MIDDLETOWN	CT		03/17/2022	04/26/2023	193,050	0	0	0	0	0	0	193,050	193,050	0	0	0
3310038217	PALM COAST	FL		08/01/2022	04/26/2023	117,958	0	0	0	0	0	0	117,958	117,958	0	0	0
3310038218	PALM COAST	FL		08/01/2022	04/26/2023	107,325	0	0	0	0	0	0	107,325	107,325	0	0	0
3310031129	QUEENS	NY		02/25/2022	04/26/2023	188,803	0	0	0	0	0	0	188,803	188,803	0	0	0
3310037705	NEWARK	NJ		07/14/2022	04/26/2023	105,376	0	0	0	0	0	0	105,376	105,376	0	0	0
3310031841	CHICAGO	IL		02/07/2022	04/26/2023	102,215	0	0	0	0	0	0	102,215	102,215	0	0	0
3310031854	EAST ORANGE	NJ		04/20/2022	04/26/2023	99,792	0	0	0	0	0	0	99,792	99,792	0	0	0
3310037962	NEWARK	NJ		09/21/2022	04/26/2023	182,655	0	0	0	0	0	0	182,655	182,655	0	0	0
3310041770	BALTIMORE	MD		09/21/2022	04/26/2023	72,260	0	0	0	0	0	0	72,260	72,260	0	0	0
3310036297	BALTIMORE	MD		06/15/2022	08/21/2023	24,800	0	0	0	0	0	0	24,800	24,800	0	0	0
3310026835	HOBOKEN	NJ		10/14/2021	04/26/2023	471,394	0	0	0	0	0	0	471,394	471,394	0	0	0
3310026867	CHICAGO	IL		11/29/2021	04/26/2023	151,074	0	0	0	0	0	0	151,074	151,074	0	0	0
3310039573	HAWLEY	PA		08/26/2022	04/26/2023	57,712	0	0	0	0	0	0	57,712	57,712	0	0	0
3300002745	TEANECK	NJ		11/19/2021	04/14/2023	297,313	0	0	0	0	0	0	297,313	297,313	0	0	0
3310032814	EUSTIS	FL		04/08/2022	04/26/2023	46,742	0	0	0	0	0	0	46,742	46,742	0	0	0
3310042292	PUNTA GORDA	FL		11/10/2022	04/26/2023	91,278	0	0	0	0	0	0	91,278	91,278	0	0	0
3300003472	DOVER	NJ		03/21/2022	04/14/2023	150,389	0	0	0	0	0	0	150,389	150,389	0	0	0
3310025998	FAIRFIELD	CT		10/14/2021	04/26/2023	359,875	0	0	0	0	0	0	359,875	359,875	0	0	0
3310039232	UNION CITY	GA		08/08/2022	04/26/2023	81,613	0	0	0	0	0	0	81,613	81,613	0	0	0
3310038964	NEW HAVEN	CT		10/12/2022	04/26/2023	185,130	0	0	0	0	0	0	185,130	185,130	0	0	0
3310025900	NEWARK	NJ		11/18/2021	04/26/2023	119,394	0	0	0	0	0	0	119,394	119,394	0	0	0
3310042140	PARKLAND	FL		10/19/2022	04/26/2023	332,640	0	0	0	0	0	0	332,640	332,640	0	0	0
3300003281	TOMS RIVER	NJ		11/01/2021	04/14/2023	188,955	0	0	0	0	0	0	188,955	188,955	0	0	0
3310038456	BLACKWOOD	NJ		08/01/2022	04/26/2023	59,966	0	0	0	0	0	0	59,966	59,966	0	0	0
3300003241	WAYNE	NJ		08/09/2021	04/14/2023	465,120	0	0	0	0	0	0	465,120	465,120	0	0	0
3310040269	ST. PETERSBURG	FL		09/08/2022	04/26/2023	192,852	0	0	0	0	0	0	192,852	192,852	0	0	0
3310030029	PERTH AMBOY	NJ		02/07/2022	04/26/2023	129,772	0	0	0	0	0	0	129,772	129,772	0	0	0
3310037366	BEVERLY HILLS	FL		06/15/2022	04/26/2023	32,868	0	0	0	0	0	0	32,868	32,868	0	0	0
3310036141	DAYTON	OH		05/19/2022	09/21/2023	37,270	0	0	0	0	0	0	37,270	37,270	0	0	0
3310028254	CHICAGO	IL		04/29/2022	04/26/2023	73,839	0	0	0	0	0	0	73,839	73,839	0	0	0
3310033345	DEERFIELD BEACH	FL		04/08/2022	04/26/2023	985,644	0	0	0	0	0	0	985,644	985,644	0	0	0
3300004082	BAYONNE	NJ		11/10/2022	04/14/2023	1,120,358	0	0	0	0	0	0	1,120,358	1,120,358	0	0	0
3310038804	EAST ORANGE	NJ		07/14/2022	04/26/2023	157,390	0	0	0	0	0	0	157,390	157,390	0	0	0
3310039209	CLEVELAND	OH		08/08/2022	04/26/2023	27,383	0	0	0	0	0	0	27,383	27,383	0	0	0
3310026543	QUEENS	NY		10/14/2021	04/26/2023	233,521	0	0	0	0	0	0	233,521	233,521	0	0	0
3310026572	MILWAUKEE	WI		10/22/2021	04/26/2023	44,946	0	0	0	0	0	0	44,946	44,946	0	0	0
3310038719	HOUSTON	TX		08/01/2022	04/26/2023	35,640	0	0	0	0	0	0	35,640	35,640	0	0	0
3310038431	CLEVELAND	OH		07/25/2022	04/26/2023	29,700	0	0	0	0	0	0	29,700	29,700	0	0	0
3310042493	LITHONIA	GA		10/12/2022	04/26/2023	83,754	0	0	0	0	0	0	83,754	83,754	0	0	0
3310042500	PATERSON	NJ		11/10/2022	04/26/2023	58,658	0	0	0	0	0	0	58,658	58,658	0	0	0
3300003739	POMPTON LAKES	NJ		04/27/2022	04/14/2023	178,296	0	0	0	0	0	0	178,296	178,296	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
3310037381	BATON ROUGE	LA		07/14/2022	04/26/2023	41,877	0	0	0	0	0	0	41,877	41,877	0	0	0
3310037384	WATERBURY	CT		06/23/2022	04/26/2023	70,587	0	0	0	0	0	0	70,587	70,587	0	0	0
3310031083	SAN BERNARDINO	CA		02/25/2022	04/26/2023	100,906	0	0	0	0	0	0	100,906	100,906	0	0	0
3310030965	WESTBURY	NY		02/07/2022	04/26/2023	117,909	0	0	0	0	0	0	117,909	117,909	0	0	0
3310037598	HICKSVILLE	NY		07/07/2022	04/26/2023	181,764	0	0	0	0	0	0	181,764	181,764	0	0	0
3310037608	KENILWORTH	NJ		06/23/2022	04/26/2023	210,375	0	0	0	0	0	0	210,375	210,375	0	0	0
3310041321	CHICAGO	IL		09/21/2022	04/26/2023	120,582	0	0	0	0	0	0	120,582	120,582	0	0	0
3310041326	PALM BAY	FL		09/21/2022	04/26/2023	106,092	0	0	0	0	0	0	106,092	106,092	0	0	0
3310041345	BRICK	NJ		10/19/2022	04/26/2023	115,984	0	0	0	0	0	0	115,984	115,984	0	0	0
3310037898	LAKE WORTH	FL		08/26/2022	04/26/2023	84,650	0	0	0	0	0	0	84,650	84,650	0	0	0
3310040560	PHILADELPHIA	PA		08/26/2022	04/26/2023	111,949	0	0	0	0	0	0	111,949	111,949	0	0	0
3310040575	WEST ISLIP	NY		09/08/2022	04/26/2023	387,763	0	0	0	0	0	0	387,763	387,763	0	0	0
3310025096	JOSHUA TREE	CA		09/28/2021	04/26/2023	123,233	0	0	0	0	0	0	123,233	123,233	0	0	0
3310039784	DELTONA	FL		08/16/2022	04/26/2023	55,604	0	0	0	0	0	0	55,604	55,604	0	0	0
3310039765	TOMS RIVER	NJ		11/01/2022	04/26/2023	80,705	0	0	0	0	0	0	80,705	80,705	0	0	0
3310038909	BROOKLYN	NY		08/08/2022	04/26/2023	340,956	0	0	0	0	0	0	340,956	340,956	0	0	0
3310041351	HEMPSTEAD	NY		09/28/2022	04/26/2023	196,376	0	0	0	0	0	0	196,376	196,376	0	0	0
3310041389	EVANSVILLE	IN		09/21/2022	04/26/2023	38,808	0	0	0	0	0	0	38,808	38,808	0	0	0
3310041697	ATLANTA	TX		10/19/2022	04/26/2023	53,539	0	0	0	0	0	0	53,539	53,539	0	0	0
3310038153	WYANDANCH	NY		08/08/2022	04/26/2023	103,356	0	0	0	0	0	0	103,356	103,356	0	0	0
3310042031	MIDDLETOWN	NY		10/19/2022	04/26/2023	90,682	0	0	0	0	0	0	90,682	90,682	0	0	0
3310030764	BROOKLYN	NY		03/09/2022	04/26/2023	311,850	0	0	0	0	0	0	311,850	311,850	0	0	0
3310040505	LAKE RONKONKOMA	NY		08/26/2022	04/26/2023	152,460	0	0	0	0	0	0	152,460	152,460	0	0	0
3310039727	LOXAHATCHEE GROVES	FL		08/16/2022	04/26/2023	154,935	0	0	0	0	0	0	154,935	154,935	0	0	0
3310026446	HAMILTON	OH		12/16/2021	04/26/2023	33,828	0	0	0	0	0	0	33,828	33,828	0	0	0
3310039386	GRIFFIN	GA		08/16/2022	04/26/2023	37,976	0	0	0	0	0	0	37,976	37,976	0	0	0
3310042044	MELVILLE	NY		10/19/2022	04/26/2023	240,570	0	0	0	0	0	0	240,570	240,570	0	0	0
3300003158	DAVENPORT	FL		08/25/2021	04/14/2023	145,350	0	0	0	0	0	0	145,350	145,350	0	0	0
3300003163	NORTH BERGEN	NJ		08/25/2021	04/14/2023	126,600	0	0	0	0	0	0	126,600	126,600	0	0	0
3310032950	JEFFERSON	NJ		04/14/2022	04/26/2023	64,746	0	0	0	0	0	0	64,746	64,746	0	0	0
3310032973	KUNKLETOWN	PA		03/09/2022	04/26/2023	86,700	0	0	0	0	0	0	86,700	86,700	0	0	0
3310042438	BIRMINGHAM	AL		10/19/2022	04/26/2023	8,672	0	0	0	0	0	0	8,672	8,672	0	0	0
3310038618	WARNER ROBINS	GA		07/14/2022	06/27/2023	99,436	0	0	0	0	0	0	99,436	99,436	0	0	0
3310031600	MERIDEN	CT		01/31/2022	04/26/2023	65,677	0	0	0	0	0	0	65,677	65,677	0	0	0
3310029676	BEAVERDAM LAKE-SALIS	NY		02/25/2022	04/26/2023	83,451	0	0	0	0	0	0	83,451	83,451	0	0	0
3310029735	WEST CALDWELL	NJ		12/28/2021	04/26/2023	203,444	0	0	0	0	0	0	203,444	203,444	0	0	0
3310037555	TRENTON	NJ		07/25/2022	04/26/2023	37,422	0	0	0	0	0	0	37,422	37,422	0	0	0
3310041207	ADELPHI	MD		09/08/2022	04/26/2023	141,689	0	0	0	0	0	0	141,689	141,689	0	0	0
3310022812	ORLANDO	FL		09/28/2021	04/26/2023	146,421	0	0	0	0	0	0	146,421	146,421	0	0	0
3310038867	ENGLEWOOD	NJ		08/16/2022	04/26/2023	137,463	0	0	0	0	0	0	137,463	137,463	0	0	0
3310038128	NEWARK	NJ		07/14/2022	04/26/2023	177,408	0	0	0	0	0	0	177,408	177,408	0	0	0
3310041982	WATERBURY	CT		11/10/2022	04/26/2023	692,010	0	0	0	0	0	0	692,010	692,010	0	0	0
3310041984	CLEVELAND	OH		09/28/2022	04/26/2023	35,802	0	0	0	0	0	0	35,802	35,802	0	0	0
3310038344	DETROIT	MI		07/25/2022	04/26/2023	124,681	0	0	0	0	0	0	124,681	124,681	0	0	0
3310042372	ST. PETERSBURG	FL		10/19/2022	04/26/2023	72,032	0	0	0	0	0	0	72,032	72,032	0	0	0
3310028146	DETROIT	MI		11/29/2021	04/26/2023	54,054	0	0	0	0	0	0	54,054	54,054	0	0	0
3310028739	BALTIMORE	MD		01/05/2022	04/26/2023	40,570	0	0	0	0	0	0	40,570	40,570	0	0	0
3310029481	INDIANAPOLIS	IN		12/16/2021	04/26/2023	49,173	0	0	0	0	0	0	49,173	49,173	0	0	0
3310029483	MILWAUKEE	WI		01/05/2022	04/26/2023	34,927	0	0	0	0	0	0	34,927	34,927	0	0	0
3310040023	NYACK	NY		08/26/2022	04/26/2023	245,916	0	0	0	0	0	0	245,916	245,916	0	0	0
3310039098	ASHEVILLE	NC		08/16/2022	04/26/2023	73,062	0	0	0	0	0	0	73,062	73,062	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
3310039109	CLARKSVILLE	TN		07/25/2022	04/26/2023	40,788	0	0	0	0	0	0	40,788	40,788	0	0	0
3300003504	CHATHAM	NJ		12/29/2021	04/14/2023	262,987	0	0	0	0	0	0	262,987	262,987	0	0	0
3310040525	NEW BRITAIN	CT		09/08/2022	04/26/2023	53,658	0	0	0	0	0	0	53,658	53,658	0	0	0
3310040526	NEW BRITAIN	CT		09/08/2022	04/26/2023	76,626	0	0	0	0	0	0	76,626	76,626	0	0	0
3310029776	LIVINGSTON	NJ		12/28/2021	04/26/2023	312,959	0	0	0	0	0	0	312,959	312,959	0	0	0
3310041912	BOSTON	MA		10/19/2022	04/26/2023	205,049	0	0	0	0	0	0	205,049	205,049	0	0	0
3310042238	CHICAGO	IL		10/19/2022	04/26/2023	54,628	0	0	0	0	0	0	54,628	54,628	0	0	0
3310038015	WESTBURY	NY		08/08/2022	04/26/2023	244,134	0	0	0	0	0	0	244,134	244,134	0	0	0
3310038035	BALTIMORE	MD		09/21/2022	04/26/2023	49,650	0	0	0	0	0	0	49,650	49,650	0	0	0
3310038042	NEWARK	NJ		08/01/2022	04/26/2023	109,850	0	0	0	0	0	0	109,850	109,850	0	0	0
3310037187	PONTIAC	MI		06/15/2022	04/26/2023	14,850	0	0	0	0	0	0	14,850	14,850	0	0	0
3310040791	WESTBURY	NY		10/12/2022	04/26/2023	267,886	0	0	0	0	0	0	267,886	267,886	0	0	0
3310037492	TRENTON	NJ		06/29/2022	04/26/2023	38,531	0	0	0	0	0	0	38,531	38,531	0	0	0
3310041126	ATLANTA	GA		09/08/2022	04/26/2023	32,670	0	0	0	0	0	0	32,670	32,670	0	0	0
3310026296	GREEN VALLEY	CA		12/16/2021	04/26/2023	69,696	0	0	0	0	0	0	69,696	69,696	0	0	0
3310026873	CHICAGO	IL		12/16/2021	04/26/2023	69,452	0	0	0	0	0	0	69,452	69,452	0	0	0
3310033301	DOWNINGTOWN	PA		04/08/2022	04/26/2023	101,409	0	0	0	0	0	0	101,409	101,409	0	0	0
3310033319	TRENTON	NJ		03/17/2022	04/26/2023	32,472	0	0	0	0	0	0	32,472	32,472	0	0	0
3310031216	NEWARK	NJ		08/16/2022	04/26/2023	106,626	0	0	0	0	0	0	106,626	106,626	0	0	0
3310037733	HAMILTON TOWNSHIP	NJ		07/14/2022	04/26/2023	61,241	0	0	0	0	0	0	61,241	61,241	0	0	0
3310041482	WILLINGBORO	NJ		09/21/2022	04/26/2023	104,346	0	0	0	0	0	0	104,346	104,346	0	0	0
3310041055	ELIZABETH	NJ		09/08/2022	04/26/2023	142,857	0	0	0	0	0	0	142,857	142,857	0	0	0
3310039631	WILLINGBORO	NJ		09/08/2022	04/26/2023	96,815	0	0	0	0	0	0	96,815	96,815	0	0	0
3310039645	MIDDLETOWN	NY		08/26/2022	04/26/2023	93,990	0	0	0	0	0	0	93,990	93,990	0	0	0
3310039310	CHICAGO	IL		08/16/2022	04/26/2023	56,628	0	0	0	0	0	0	56,628	56,628	0	0	0
3300004280	PATERSON	NJ		01/19/2023	04/14/2023	202,037	0	0	0	0	0	0	202,037	202,037	0	0	0
3310030979	EAST ORANGE	NJ		02/18/2022	09/21/2023	1,251,438	0	0	0	0	0	0	1,251,438	1,251,438	0	0	0
3310037581	SEASIDE HEIGHTS	NJ		08/01/2022	08/21/2023	467,676	0	0	0	0	0	0	467,676	467,676	0	0	0
3310032382	MASTIC BEACH	NY		03/09/2022	10/19/2023	67,709	0	0	0	0	0	0	67,709	67,709	0	0	0
3310038013	PLAINFIELD	NJ		07/14/2022	11/27/2023	106,338	0	0	0	0	0	0	106,338	106,338	0	0	0
3310041857	WOODLAND PARK	CO		11/01/2022	06/27/2023	269,048	0	0	0	0	0	0	269,048	269,048	0	0	0
3310041583	CHICAGO	IL		09/21/2022	05/23/2023	65,182	0	0	0	0	0	0	65,182	65,182	0	0	0
3300003935	HASBROUCK HEIGHTS	NJ		08/24/2022	05/18/2023	351,699	0	0	0	0	0	0	351,699	351,699	0	0	0
3300003988	PARAMUS	NJ		08/24/2022	05/18/2023	281,979	0	0	0	0	0	0	281,979	281,979	0	0	0
3310033859	NYACK	NY		04/01/2022	05/23/2023	216,335	0	0	0	0	0	0	216,335	216,335	0	0	0
3310043596	FRANKLIN SQUARE	NY		11/10/2022	05/23/2023	82,115	0	0	0	0	0	0	82,115	82,115	0	0	0
3310034416	KUNKLETOWN	PA		04/29/2022	04/26/2023	134,442	0	0	0	0	0	0	134,442	134,442	0	0	0
3310034436	BAY SHORE	NY		04/20/2022	04/26/2023	121,176	0	0	0	0	0	0	121,176	121,176	0	0	0
3310038985	WORCESTER	MA		07/25/2022	05/23/2023	115,790	0	0	0	0	0	0	115,790	115,790	0	0	0
3300003306	AIRMONT	NY		11/19/2021	06/20/2023	205,913	0	0	0	0	0	0	205,913	205,913	0	0	0
3300003307	NEWARK	NJ		10/07/2021	06/20/2023	513,958	0	0	0	0	0	0	513,958	513,958	0	0	0
3300003352	SPRING VALLEY	NY		12/29/2021	06/20/2023	321,175	0	0	0	0	0	0	321,175	321,175	0	0	0
3310038473	MILWAUKEE	WI		07/14/2022	06/27/2023	73,903	0	0	0	0	0	0	73,903	73,903	0	0	0
3310038497	HAVERSTRAW	NY		09/08/2022	05/23/2023	142,560	0	0	0	0	0	0	142,560	142,560	0	0	0
3310042673	ATLANTIC CITY	NJ		10/19/2022	06/27/2023	181,368	0	0	0	0	0	0	181,368	181,368	0	0	0
3310042743	SALISBURY	NC		11/01/2022	04/26/2023	46,629	0	0	0	0	0	0	46,629	46,629	0	0	0
3310042766	MANALAPAN	NJ		11/01/2022	05/23/2023	316,800	0	0	0	0	0	0	316,800	316,800	0	0	0
3310038726	CHICAGO	IL		08/26/2022	05/23/2023	41,184	0	0	0	0	0	0	41,184	41,184	0	0	0
3310031882	OCEAN VIEW	DE		02/25/2022	06/27/2023	77,010	0	0	0	0	0	0	77,010	77,010	0	0	0
3310041412	MALVERNE	NY		10/12/2022	06/27/2023	184,338	0	0	0	0	0	0	184,338	184,338	0	0	0
3310041427	VINELAND	NJ		10/12/2022	06/27/2023	92,125	0	0	0	0	0	0	92,125	92,125	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal		Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration			
3310037963	EAST ORANGE	NJ		06/29/2022	05/23/2023	172,260	0	0	0	0	0	0	172,260	172,260	0	0	0
3310037968	IRVINGTON	NJ		06/29/2022	05/23/2023	148,500	0	0	0	0	0	0	148,500	148,500	0	0	0
3310028446	BARNEGAT	NJ		11/29/2021	05/23/2023	84,516	0	0	0	0	0	0	84,516	84,516	0	0	0
3310028367	SOUTH FLORAL PARK	NY		12/28/2021	06/27/2023	119,394	0	0	0	0	0	0	119,394	119,394	0	0	0
3310036626	TUCSON	AZ		06/07/2022	06/27/2023	100,947	0	0	0	0	0	0	100,947	100,947	0	0	0
3310040251	CHICAGO	IL		08/16/2022	05/23/2023	84,122	0	0	0	0	0	0	84,122	84,122	0	0	0
3310026767	SAYREVILLE	NJ		12/16/2021	05/01/2023	92,664	0	0	0	0	0	0	92,664	92,664	0	0	0
3310035758	LANDING	NJ		06/15/2022	06/27/2023	81,005	0	0	0	0	0	0	81,005	81,005	0	0	0
3310035761	BROOKLYN	NY		06/23/2022	04/26/2023	597,940	0	0	0	0	0	0	597,940	597,940	0	0	0
3310039576	FRAMINGHAM	MA		08/08/2022	06/27/2023	163,960	0	0	0	0	0	0	163,960	163,960	0	0	0
3310039608	FRANKLINVILLE	NJ		08/26/2022	05/23/2023	54,382	0	0	0	0	0	0	54,382	54,382	0	0	0
3310041926	PHILLIPSBURG	NJ		09/28/2022	05/23/2023	58,657	0	0	0	0	0	0	58,657	58,657	0	0	0
3310032813	EUSTIS	FL		04/08/2022	05/23/2023	46,609	0	0	0	0	0	0	46,609	46,609	0	0	0
3310038319	LOS ANGELES	CA		07/25/2022	05/23/2023	728,445	0	0	0	0	0	0	728,445	728,445	0	0	0
3310038322	NORTH HOLLYWOOD	CA		07/07/2022	06/27/2023	314,733	0	0	0	0	0	0	314,733	314,733	0	0	0
3310042288	BEVERLY HILLS	FL		10/12/2022	05/23/2023	60,390	0	0	0	0	0	0	60,390	60,390	0	0	0
3300003462	JERSEY CITY	NJ		03/31/2022	06/20/2023	618,852	0	0	0	0	0	0	618,852	618,852	0	0	0
3300003475	SCOTCH PLAINS	NJ		02/02/2022	06/20/2023	326,117	0	0	0	0	0	0	326,117	326,117	0	0	0
3300003480	JERSEY CITY	NJ		02/02/2022	05/18/2023	87,210	0	0	0	0	0	0	87,210	87,210	0	0	0
3310026012	BRIDGEHAMPTON	NY		10/14/2021	06/27/2023	428,155	0	0	0	0	0	0	428,155	428,155	0	0	0
3310043426	EAST ORANGE	NJ		11/10/2022	06/27/2023	99,445	0	0	0	0	0	0	99,445	99,445	0	0	0
3310038951	RAHWAY	NJ		07/14/2022	05/23/2023	78,210	0	0	0	0	0	0	78,210	78,210	0	0	0
3310042133	MASSAPEQUA	NY		10/19/2022	05/23/2023	228,271	0	0	0	0	0	0	228,271	228,271	0	0	0
3300003271	JERSEY CITY	NJ		12/10/2021	06/20/2023	176,164	0	0	0	0	0	0	176,164	176,164	0	0	0
3310033230	HAMDEN	CT		05/19/2022	06/27/2023	103,162	0	0	0	0	0	0	103,162	103,162	0	0	0
3310033233	CHICAGO	IL		03/17/2022	06/27/2023	112,959	0	0	0	0	0	0	112,959	112,959	0	0	0
3310042565	CINCINNATI	OH		11/01/2022	06/27/2023	83,663	0	0	0	0	0	0	83,663	83,663	0	0	0
3310042610	DETROIT	MI		10/19/2022	06/27/2023	29,304	0	0	0	0	0	0	29,304	29,304	0	0	0
3310042619	LINDENHURST	NY		11/01/2022	04/26/2023	142,659	0	0	0	0	0	0	142,659	142,659	0	0	0
3310032483	HARTFORD	CT		03/09/2022	05/23/2023	68,607	0	0	0	0	0	0	68,607	68,607	0	0	0
3310042105	HUNTINGTON STATION	NY		11/10/2022	05/23/2023	117,810	0	0	0	0	0	0	117,810	117,810	0	0	0
3310042112	PHILADELPHIA	PA		09/28/2022	06/27/2023	42,570	0	0	0	0	0	0	42,570	42,570	0	0	0
3300003240	JERSEY CITY	NJ		10/07/2021	05/18/2023	174,905	0	0	0	0	0	0	174,905	174,905	0	0	0
3310033076	EWING TOWNSHIP	NJ		04/01/2022	05/23/2023	73,478	0	0	0	0	0	0	73,478	73,478	0	0	0
3310033150	ENCINO	CA		03/22/2022	05/23/2023	879,239	0	0	0	0	0	0	879,239	879,239	0	0	0
3310036712	ELIZABETH	NJ		06/07/2022	05/23/2023	169,223	0	0	0	0	0	0	169,223	169,223	0	0	0
3310040273	EASTON	PA		10/12/2022	05/23/2023	109,179	0	0	0	0	0	0	109,179	109,179	0	0	0
3310040291	JACKSONVILLE	FL		08/16/2022	05/23/2023	122,473	0	0	0	0	0	0	122,473	122,473	0	0	0
3310037054	CLINTON TOWNSHIP	NJ		06/29/2022	04/26/2023	136,501	0	0	0	0	0	0	136,501	136,501	0	0	0
3310040673	CHICAGO	IL		09/28/2022	05/23/2023	460,350	0	0	0	0	0	0	460,350	460,350	0	0	0
3310040688	TAMPA	FL		08/26/2022	06/27/2023	100,102	0	0	0	0	0	0	100,102	100,102	0	0	0
3310037020	LA QUINTA	CA		06/15/2022	06/27/2023	221,582	0	0	0	0	0	0	221,582	221,582	0	0	0
3310037021	HILLSIDE	NJ		07/14/2022	04/26/2023	169,587	0	0	0	0	0	0	169,587	169,587	0	0	0
3310040638	ATLANTA	GA		08/26/2022	05/23/2023	38,808	0	0	0	0	0	0	38,808	38,808	0	0	0
3310037356	WEST HAVERSTRAW	NY		07/07/2022	06/27/2023	159,014	0	0	0	0	0	0	159,014	159,014	0	0	0
3310027559	NEWARK	NJ		11/29/2021	05/23/2023	89,430	0	0	0	0	0	0	89,430	89,430	0	0	0
3310027677	EDISON	NJ		11/12/2021	05/23/2023	160,350	0	0	0	0	0	0	160,350	160,350	0	0	0
3310036200	GARDEN CITY	GA		06/15/2022	05/23/2023	50,197	0	0	0	0	0	0	50,197	50,197	0	0	0
3310039865	UNIONDALE	NY		08/26/2022	06/27/2023	147,250	0	0	0	0	0	0	147,250	147,250	0	0	0
3310039878	HILLSIDE	NJ		08/08/2022	06/27/2023	155,537	0	0	0	0	0	0	155,537	155,537	0	0	0
3310028324	HOBOKEN	NJ		11/29/2021	06/27/2023	486,486	0	0	0	0	0	0	486,486	486,486	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
3310036593	LINDENHURST	NY		06/15/2022	05/23/2023	150,084	0	0	0	0	0	0	150,084	150,084	0	0	0
3310036609	SEEKONK	MA		06/15/2022	05/23/2023	185,625	0	0	0	0	0	0	185,625	185,625	0	0	0
3310033373	BRIDGEPORT	CT		03/17/2022	05/23/2023	82,467	0	0	0	0	0	0	82,467	82,467	0	0	0
3310033391	ROSLYN HEIGHTS	NY		04/01/2022	06/27/2023	266,639	0	0	0	0	0	0	266,639	266,639	0	0	0
3310038560	SCRANTON	PA		08/08/2022	05/23/2023	62,127	0	0	0	0	0	0	62,127	62,127	0	0	0
3300004057	WEST CALDWELL	NJ		10/28/2022	05/18/2023	235,467	0	0	0	0	0	0	235,467	235,467	0	0	0
3300004065	BROOKLYN	NY		10/13/2022	05/18/2023	920,550	0	0	0	0	0	0	920,550	920,550	0	0	0
3300004180	RIVER EDGE	NJ		12/21/2022	06/20/2023	335,613	0	0	0	0	0	0	335,613	335,613	0	0	0
3310033936	PHILADELPHIA	PA		04/20/2022	04/26/2023	58,905	0	0	0	0	0	0	58,905	58,905	0	0	0
3310043610	DETROIT	MI		11/10/2022	06/27/2023	35,620	0	0	0	0	0	0	35,620	35,620	0	0	0
3310043811	BURLINGTON	NJ		11/10/2022	06/27/2023	86,724	0	0	0	0	0	0	86,724	86,724	0	0	0
3310043827	PATERSON	NJ		11/10/2022	05/23/2023	128,847	0	0	0	0	0	0	128,847	128,847	0	0	0
3310026645	NORTHBRIDGE	MA		11/29/2021	06/27/2023	104,285	0	0	0	0	0	0	104,285	104,285	0	0	0
3310035617	ORANGE	NJ		06/15/2022	04/26/2023	52,371	0	0	0	0	0	0	52,371	52,371	0	0	0
3310039524	TAMPA	FL		07/25/2022	05/23/2023	52,679	0	0	0	0	0	0	52,679	52,679	0	0	0
3310036041	DETROIT	MI		06/15/2022	06/27/2023	50,691	0	0	0	0	0	0	50,691	50,691	0	0	0
3310036074	QUEENS	NY		05/19/2022	05/23/2023	167,508	0	0	0	0	0	0	167,508	167,508	0	0	0
3310034902	WALDEN	NY		06/15/2022	04/26/2023	84,607	0	0	0	0	0	0	84,607	84,607	0	0	0
3310035527	FARMINGDALE	NY		06/07/2022	06/27/2023	199,497	0	0	0	0	0	0	199,497	199,497	0	0	0
3310035528	NUTLEY	NJ		04/29/2022	05/23/2023	153,594	0	0	0	0	0	0	153,594	153,594	0	0	0
3310038680	THIELLS	NY		07/07/2022	05/23/2023	173,972	0	0	0	0	0	0	173,972	173,972	0	0	0
3310043305	MANCHESTER TOWNSHIP	NJ		11/10/2022	04/26/2023	58,460	0	0	0	0	0	0	58,460	58,460	0	0	0
3310043312	PASSAIC	NJ		11/10/2022	06/27/2023	54,866	0	0	0	0	0	0	54,866	54,866	0	0	0
3310034310	HARTFORD	CT		04/08/2022	05/23/2023	31,027	0	0	0	0	0	0	31,027	31,027	0	0	0
3310042505	MATTAPOISETT	MA		11/01/2022	06/27/2023	186,532	0	0	0	0	0	0	186,532	186,532	0	0	0
3310042534	PHILADELPHIA	PA		11/10/2022	06/27/2023	53,678	0	0	0	0	0	0	53,678	53,678	0	0	0
3310042563	NORTH MIDDLETOWN	NJ		11/10/2022	06/27/2023	114,127	0	0	0	0	0	0	114,127	114,127	0	0	0
3300003714	NEWARK	NJ		06/23/2022	06/20/2023	248,064	0	0	0	0	0	0	248,064	248,064	0	0	0
3310033728	CHICAGO	IL		04/01/2022	06/27/2023	46,382	0	0	0	0	0	0	46,382	46,382	0	0	0
3310038662	ANDERSON	SC		08/08/2022	05/23/2023	32,985	0	0	0	0	0	0	32,985	32,985	0	0	0
3310041006	MIDDLETOWN	NY		10/12/2022	06/27/2023	164,815	0	0	0	0	0	0	164,815	164,815	0	0	0
3310037595	JERSEY CITY	NJ		06/29/2022	06/27/2023	388,515	0	0	0	0	0	0	388,515	388,515	0	0	0
3310037631	HONOLULU	HI		07/07/2022	05/23/2023	431,817	0	0	0	0	0	0	431,817	431,817	0	0	0
3310031629	HIGHLAND PARK	NJ		03/09/2022	05/23/2023	198,085	0	0	0	0	0	0	198,085	198,085	0	0	0
3310037912	SAN BERNARDINO	CA		06/29/2022	05/23/2023	115,830	0	0	0	0	0	0	115,830	115,830	0	0	0
3310029142	PATERSON	NJ		05/19/2022	05/23/2023	152,460	0	0	0	0	0	0	152,460	152,460	0	0	0
3310036940	MONTCLAIR	NJ		06/15/2022	05/23/2023	225,918	0	0	0	0	0	0	225,918	225,918	0	0	0
3310036946	SEA ISLE CITY	NJ		06/15/2022	06/27/2023	510,404	0	0	0	0	0	0	510,404	510,404	0	0	0
3310036948	MARLBOROUGH	NY		07/14/2022	04/26/2023	82,299	0	0	0	0	0	0	82,299	82,299	0	0	0
3310036958	BERGENFIELD	NJ		06/15/2022	05/23/2023	171,483	0	0	0	0	0	0	171,483	171,483	0	0	0
3310040558	BOWDON	GA		09/28/2022	06/27/2023	47,520	0	0	0	0	0	0	47,520	47,520	0	0	0
3310040564	SALEM	NH		08/26/2022	06/27/2023	80,259	0	0	0	0	0	0	80,259	80,259	0	0	0
3310025164	JERSEY CITY	NJ		11/29/2021	06/27/2023	183,013	0	0	0	0	0	0	183,013	183,013	0	0	0
3310025288	ROOSEVELT	NY		01/05/2022	05/23/2023	113,454	0	0	0	0	0	0	113,454	113,454	0	0	0
3310034527	PORT WASHINGTON	NY		04/08/2022	04/26/2023	292,248	0	0	0	0	0	0	292,248	292,248	0	0	0
3310034535	HEWLETT	NY		05/19/2022	06/27/2023	265,185	0	0	0	0	0	0	265,185	265,185	0	0	0
3310039035	CAPE CORAL	FL		09/21/2022	06/27/2023	74,261	0	0	0	0	0	0	74,261	74,261	0	0	0
3310039037	CAPE CORAL	FL		09/28/2022	06/27/2023	42,737	0	0	0	0	0	0	42,737	42,737	0	0	0
3310039039	HOLLYWOOD	FL		08/16/2022	06/27/2023	106,564	0	0	0	0	0	0	106,564	106,564	0	0	0
3310039791	PLEASANTVILLE	NJ		08/16/2022	06/27/2023	46,431	0	0	0	0	0	0	46,431	46,431	0	0	0
3310028051	DEMAREST	NJ		12/16/2021	06/27/2023	260,203	0	0	0	0	0	0	260,203	260,203	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal		Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration			
3310036471	PAPAIKOU	HI		06/15/2022	04/26/2023	119,144	0	0	0	0	0	0	119,144	119,144	0	0	0
3310035985	TAMPA	FL		05/19/2022	05/23/2023	419,645	0	0	0	0	0	0	419,645	419,645	0	0	0
3310036025	CORAM	NY		06/15/2022	04/26/2023	155,232	0	0	0	0	0	0	155,232	155,232	0	0	0
3310025826	WORCESTER	MA		10/22/2021	05/23/2023	134,006	0	0	0	0	0	0	134,006	134,006	0	0	0
3310039162	WASHINGTON	DC		08/08/2022	06/27/2023	117,513	0	0	0	0	0	0	117,513	117,513	0	0	0
3310039179	ROOSEVELT	NY		08/16/2022	06/27/2023	173,884	0	0	0	0	0	0	173,884	173,884	0	0	0
3310039193	SELDEN	NY		08/01/2022	05/23/2023	133,642	0	0	0	0	0	0	133,642	133,642	0	0	0
3310025775	LANCASTER	TX		03/17/2022	06/27/2023	82,370	0	0	0	0	0	0	82,370	82,370	0	0	0
3310039155	THE BRONX	NY		08/01/2022	05/23/2023	201,188	0	0	0	0	0	0	201,188	201,188	0	0	0
3310037640	CAPE CORAL	FL		06/29/2022	05/23/2023	109,087	0	0	0	0	0	0	109,087	109,087	0	0	0
3310041362	MOUNT HOLLY	NJ		09/21/2022	06/27/2023	68,072	0	0	0	0	0	0	68,072	68,072	0	0	0
3310031742	VENTNOR CITY	NJ		04/20/2022	05/23/2023	136,920	0	0	0	0	0	0	136,920	136,920	0	0	0
3310037917	DETROIT	MI		06/29/2022	06/27/2023	21,584	0	0	0	0	0	0	21,584	21,584	0	0	0
3310037926	MUSKEGON	MI		08/08/2022	06/27/2023	41,610	0	0	0	0	0	0	41,610	41,610	0	0	0
3310037938	BRENTWOOD	NY		06/23/2022	05/23/2023	136,486	0	0	0	0	0	0	136,486	136,486	0	0	0
3310041658	SHIRLEY	NY		10/19/2022	06/27/2023	150,995	0	0	0	0	0	0	150,995	150,995	0	0	0
3310041665	SCHENECTADY	NY		10/12/2022	05/23/2023	47,780	0	0	0	0	0	0	47,780	47,780	0	0	0
3310041670	HEMPSTEAD	NY		10/12/2022	06/27/2023	133,610	0	0	0	0	0	0	133,610	133,610	0	0	0
3310032303	AMITYVILLE	NY		02/25/2022	05/23/2023	135,424	0	0	0	0	0	0	135,424	135,424	0	0	0
3310032328	WEST ORANGE	NJ		02/18/2022	05/23/2023	135,432	0	0	0	0	0	0	135,432	135,432	0	0	0
3310041996	NORTH PLAINFIELD	NJ		10/12/2022	06/27/2023	158,409	0	0	0	0	0	0	158,409	158,409	0	0	0
3310037321	CENTEREACH	NY		07/25/2022	05/23/2023	137,115	0	0	0	0	0	0	137,115	137,115	0	0	0
3310037331	MILFORD MILL	MD		07/25/2022	04/26/2023	133,630	0	0	0	0	0	0	133,630	133,630	0	0	0
3310037335	MEDFORD	NY		06/29/2022	05/23/2023	113,980	0	0	0	0	0	0	113,980	113,980	0	0	0
3310040905	PAHOA	HI		09/28/2022	05/23/2023	52,292	0	0	0	0	0	0	52,292	52,292	0	0	0
3310030740	FAR ROCKAWAY	NY		01/11/2022	06/27/2023	194,040	0	0	0	0	0	0	194,040	194,040	0	0	0
3310035029	PHILADELPHIA	PA		06/15/2022	05/23/2023	56,489	0	0	0	0	0	0	56,489	56,489	0	0	0
3310035041	EAST ISLIP	NY		04/14/2022	05/23/2023	57,915	0	0	0	0	0	0	57,915	57,915	0	0	0
3310026746	FRANKLIN TOWNSHIP	NJ		10/14/2021	05/23/2023	146,837	0	0	0	0	0	0	146,837	146,837	0	0	0
3310036876	PHILADELPHIA	PA		06/23/2022	06/27/2023	43,560	0	0	0	0	0	0	43,560	43,560	0	0	0
3310036898	DOVER	MA		07/14/2022	04/26/2023	471,259	0	0	0	0	0	0	471,259	471,259	0	0	0
3310036904	LIVINGSTON	NJ		07/14/2022	05/23/2023	305,039	0	0	0	0	0	0	305,039	305,039	0	0	0
3310040508	WOODRUFF	SC		09/08/2022	06/27/2023	35,589	0	0	0	0	0	0	35,589	35,589	0	0	0
3310040509	PACOLET	SC		09/08/2022	06/27/2023	34,652	0	0	0	0	0	0	34,652	34,652	0	0	0
3310028030	SOUTHAMPTON	NY		11/29/2021	05/23/2023	168,934	0	0	0	0	0	0	168,934	168,934	0	0	0
3310036439	NEWARK	NJ		05/19/2022	05/23/2023	75,398	0	0	0	0	0	0	75,398	75,398	0	0	0
3310040074	WASHINGTON	DC		08/26/2022	06/27/2023	182,992	0	0	0	0	0	0	182,992	182,992	0	0	0
3310040082	MERIDEN	CT		09/08/2022	06/27/2023	55,440	0	0	0	0	0	0	55,440	55,440	0	0	0
3310039437	LOUISBURG	NC		11/10/2022	05/23/2023	103,308	0	0	0	0	0	0	103,308	103,308	0	0	0
3310027119	MYRTLE CREEK	OR		11/18/2021	05/23/2023	40,986	0	0	0	0	0	0	40,986	40,986	0	0	0
3310027195	PATERSON	NJ		11/12/2021	05/23/2023	100,586	0	0	0	0	0	0	100,586	100,586	0	0	0
3310039712	IMPERIAL BEACH	CA		08/01/2022	05/23/2023	133,056	0	0	0	0	0	0	133,056	133,056	0	0	0
3310026405	MASTIC BEACH	NY		11/18/2021	05/23/2023	89,100	0	0	0	0	0	0	89,100	89,100	0	0	0
3310039389	UPPER SADDLE RIVER	NJ		08/01/2022	06/27/2023	269,497	0	0	0	0	0	0	269,497	269,497	0	0	0
3310042047	EUSTIS	FL		11/01/2022	06/27/2023	47,435	0	0	0	0	0	0	47,435	47,435	0	0	0
3310042048	LINDEN	NJ		09/21/2022	05/23/2023	120,796	0	0	0	0	0	0	120,796	120,796	0	0	0
3310042057	PHILADELPHIA	PA		10/19/2022	05/23/2023	158,400	0	0	0	0	0	0	158,400	158,400	0	0	0
3300003180	BROOKLYN	NY		08/09/2021	06/20/2023	1,424,430	0	0	0	0	0	0	1,424,430	1,424,430	0	0	0
3310033048	SOUTHBRIDGE	MA		03/09/2022	06/27/2023	93,575	0	0	0	0	0	0	93,575	93,575	0	0	0
3310038416	MASTIC	NY		06/29/2022	05/23/2023	126,324	0	0	0	0	0	0	126,324	126,324	0	0	0
3310042465	CHICAGO	IL		10/19/2022	06/26/2023	100,307	0	0	0	0	0	0	100,307	100,307	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310033542	MOUNT SINAI	NY		07/07/2022	06/27/2023	157,796	0	0	0	0	0	0	157,796	157,796	0	0	0
3310043009	CHICAGO	IL		11/01/2022	05/23/2023	86,011	0	0	0	0	0	0	86,011	86,011	0	0	0
3310043020	HOLBROOK	NY		11/10/2022	05/23/2023	59,400	0	0	0	0	0	0	59,400	59,400	0	0	0
3310043031	UNION	NJ		11/10/2022	06/27/2023	175,032	0	0	0	0	0	0	175,032	175,032	0	0	0
3310043070	HOPATCONG	NJ		10/19/2022	04/26/2023	45,192	0	0	0	0	0	0	45,192	45,192	0	0	0
3310041300	ATLANTIC CITY	NJ		11/01/2022	06/27/2023	45,561	0	0	0	0	0	0	45,561	45,561	0	0	0
3310041320	HAZEL CREST	IL		09/21/2022	05/23/2023	69,914	0	0	0	0	0	0	69,914	69,914	0	0	0
3310031616	CORPUS CHRISTI	TX		02/25/2022	05/23/2023	27,943	0	0	0	0	0	0	27,943	27,943	0	0	0
3310037853	ROOSEVELT	NY		08/08/2022	06/27/2023	155,423	0	0	0	0	0	0	155,423	155,423	0	0	0
3310037868	INTERLAKEN	NJ		07/25/2022	05/23/2023	300,912	0	0	0	0	0	0	300,912	300,912	0	0	0
3310041603	JERSEY CITY	NJ		11/10/2022	06/27/2023	185,446	0	0	0	0	0	0	185,446	185,446	0	0	0
3310041604	WEST ISLIP	NY		11/01/2022	05/23/2023	232,147	0	0	0	0	0	0	232,147	232,147	0	0	0
3310036113	NEWBURGH	NY		06/07/2022	06/27/2023	71,280	0	0	0	0	0	0	71,280	71,280	0	0	0
3310037243	HICKSVILLE	NY		06/15/2022	05/23/2023	193,921	0	0	0	0	0	0	193,921	193,921	0	0	0
3310040851	PITMAN	NJ		09/21/2022	06/27/2023	64,431	0	0	0	0	0	0	64,431	64,431	0	0	0
3310040482	EAST CHICAGO	IN		09/21/2022	05/23/2023	34,630	0	0	0	0	0	0	34,630	34,630	0	0	0
3310029582	ST. LOUIS	MO		02/25/2022	05/23/2023	123,631	0	0	0	0	0	0	123,631	123,631	0	0	0
3310037193	EAST STROUDSBURG	PA		06/15/2022	04/26/2023	105,376	0	0	0	0	0	0	105,376	105,376	0	0	0
3310037200	AVONDALE	LA		09/28/2022	05/23/2023	38,110	0	0	0	0	0	0	38,110	38,110	0	0	0
3310036420	DELAND	FL		07/14/2022	04/26/2023	87,615	0	0	0	0	0	0	87,615	87,615	0	0	0
3310040049	LAS VEGAS	NV		10/12/2022	06/27/2023	126,027	0	0	0	0	0	0	126,027	126,027	0	0	0
3310040064	SUN CITY CENTER	FL		08/08/2022	06/27/2023	72,421	0	0	0	0	0	0	72,421	72,421	0	0	0
3310026986	BERGENFIELD	NJ		10/22/2021	05/23/2023	185,622	0	0	0	0	0	0	185,622	185,622	0	0	0
3310027056	NEWARK	NJ		10/22/2021	06/27/2023	159,061	0	0	0	0	0	0	159,061	159,061	0	0	0
3310027084	SMITHTOWN	NY		01/31/2022	06/27/2023	224,277	0	0	0	0	0	0	224,277	224,277	0	0	0
3310035890	SOUND BEACH	NY		06/15/2022	04/26/2023	117,216	0	0	0	0	0	0	117,216	117,216	0	0	0
3310035898	PANAMA CITY BEACH	FL		05/19/2022	06/27/2023	125,928	0	0	0	0	0	0	125,928	125,928	0	0	0
3310039678	ST. ALBANS	NY		08/16/2022	05/23/2023	210,929	0	0	0	0	0	0	210,929	210,929	0	0	0
3310039697	NEWARK	NJ		09/08/2022	05/23/2023	86,526	0	0	0	0	0	0	86,526	86,526	0	0	0
3300003663	NEW YORK	NY		04/27/2022	05/18/2023	891,480	0	0	0	0	0	0	891,480	891,480	0	0	0
3310033605	CHICAGO	IL		03/17/2022	04/26/2023	104,779	0	0	0	0	0	0	104,779	104,779	0	0	0
3310038654	ELIZABETH	NJ		08/08/2022	05/23/2023	97,020	0	0	0	0	0	0	97,020	97,020	0	0	0
3310038656	ELIZABETH	NJ		08/16/2022	06/27/2023	154,935	0	0	0	0	0	0	154,935	154,935	0	0	0
3310043095	CENTEREACH	NY		11/01/2022	04/26/2023	125,215	0	0	0	0	0	0	125,215	125,215	0	0	0
3310043148	HILLSBOROUGH TOWNSHI	NJ		11/01/2022	04/26/2023	116,820	0	0	0	0	0	0	116,820	116,820	0	0	0
3310022041	TEANECK	NJ		01/31/2022	05/23/2023	196,020	0	0	0	0	0	0	196,020	196,020	0	0	0
3310038851	PENNSVILLE	NJ		08/01/2022	05/23/2023	26,334	0	0	0	0	0	0	26,334	26,334	0	0	0
3310038853	KENMORE	NY		10/12/2022	05/23/2023	49,471	0	0	0	0	0	0	49,471	49,471	0	0	0
3310034677	METAIRIE	LA		06/29/2022	05/23/2023	109,715	0	0	0	0	0	0	109,715	109,715	0	0	0
3310038123	HAVERFORD	PA		06/29/2022	06/27/2023	92,096	0	0	0	0	0	0	92,096	92,096	0	0	0
3310041979	ELIZABETH	NJ		10/19/2022	06/27/2023	169,092	0	0	0	0	0	0	169,092	169,092	0	0	0
3310041991	SARASOTA	FL		10/19/2022	05/23/2023	99,317	0	0	0	0	0	0	99,317	99,317	0	0	0
3300002988	NEWARK	NJ		05/18/2021	05/18/2023	82,946	0	0	0	0	0	0	82,946	82,946	0	0	0
3310032834	BOCA RATON	FL		03/09/2022	06/27/2023	690,164	0	0	0	0	0	0	690,164	690,164	0	0	0
3310032856	LOUISBURG	NC		11/01/2022	05/23/2023	104,854	0	0	0	0	0	0	104,854	104,854	0	0	0
3310038346	WEST BABYLON	NY		06/29/2022	05/23/2023	176,616	0	0	0	0	0	0	176,616	176,616	0	0	0
3310036543	LIVINGSTON	NJ		06/15/2022	04/26/2023	239,184	0	0	0	0	0	0	239,184	239,184	0	0	0
3310036551	MAPLEWOOD	NJ		06/23/2022	06/27/2023	192,456	0	0	0	0	0	0	192,456	192,456	0	0	0
3310040161	WEST ORANGE	NJ		09/08/2022	05/23/2023	100,085	0	0	0	0	0	0	100,085	100,085	0	0	0
3310029032	CHICAGO	IL		01/31/2022	05/23/2023	73,141	0	0	0	0	0	0	73,141	73,141	0	0	0
3310031453	CHICAGO	IL		02/07/2022	06/27/2023	21,764	0	0	0	0	0	0	21,764	21,764	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
3310031469	NEWARK	NJ		02/18/2022	06/27/2023	74,171	0	0	0	0	0	0	74,171	74,171	0	0	0
3310037802	COLUMBIA	NJ		09/21/2022	05/23/2023	92,270	0	0	0	0	0	0	92,270	92,270	0	0	0
3310037803	IRVINGTON	NJ		07/25/2022	06/27/2023	96,380	0	0	0	0	0	0	96,380	96,380	0	0	0
3310037821	BROWNS MILLS	NJ		07/14/2022	06/27/2023	51,084	0	0	0	0	0	0	51,084	51,084	0	0	0
3310041520	CHICAGO	IL		10/19/2022	06/27/2023	67,078	0	0	0	0	0	0	67,078	67,078	0	0	0
3310041534	NORTH HOLLYWOOD	CA		09/21/2022	06/27/2023	587,387	0	0	0	0	0	0	587,387	587,387	0	0	0
3310032073	EAST HAMPTON	NY		02/18/2022	05/23/2023	495,297	0	0	0	0	0	0	495,297	495,297	0	0	0
3310038056	NEWARK	NJ		09/28/2022	05/23/2023	148,500	0	0	0	0	0	0	148,500	148,500	0	0	0
3310038057	NEWARK	NJ		08/26/2022	05/23/2023	126,146	0	0	0	0	0	0	126,146	126,146	0	0	0
3310038059	IRVINGTON	NJ		08/01/2022	05/23/2023	123,077	0	0	0	0	0	0	123,077	123,077	0	0	0
3310037763	CENTEREACH	NY		07/14/2022	05/23/2023	184,140	0	0	0	0	0	0	184,140	184,140	0	0	0
3310028753	PHILADELPHIA	PA		02/11/2022	06/27/2023	56,252	0	0	0	0	0	0	56,252	56,252	0	0	0
3310036781	ALEXANDRIA	VA		07/25/2022	06/27/2023	633,600	0	0	0	0	0	0	633,600	633,600	0	0	0
3310036789	PEMBERTON	NJ		06/15/2022	05/23/2023	52,133	0	0	0	0	0	0	52,133	52,133	0	0	0
3310036792	MASTIC BEACH	NY		06/15/2022	05/23/2023	113,810	0	0	0	0	0	0	113,810	113,810	0	0	0
3310040424	NEWARK	NJ		08/26/2022	05/23/2023	119,889	0	0	0	0	0	0	119,889	119,889	0	0	0
3310029445	ATLANTA	GA		12/16/2021	06/27/2023	132,700	0	0	0	0	0	0	132,700	132,700	0	0	0
3310029494	WAUSEON	OH		01/11/2022	05/23/2023	30,888	0	0	0	0	0	0	30,888	30,888	0	0	0
3310036361	NEW PROVIDENCE	NJ		06/07/2022	05/23/2023	182,556	0	0	0	0	0	0	182,556	182,556	0	0	0
3310036377	LOS ANGELES	CA		05/19/2022	05/23/2023	801,900	0	0	0	0	0	0	801,900	801,900	0	0	0
3310036380	WATERBURY	CT		06/07/2022	06/27/2023	53,064	0	0	0	0	0	0	53,064	53,064	0	0	0
3310040016	CENTER MORICHES	NY		09/08/2022	05/23/2023	283,081	0	0	0	0	0	0	283,081	283,081	0	0	0
3310036737	HILLSIDE	NJ		07/14/2022	04/26/2023	149,688	0	0	0	0	0	0	149,688	149,688	0	0	0
3310038879	LONG BRANCH	NJ		08/01/2022	06/27/2023	50,094	0	0	0	0	0	0	50,094	50,094	0	0	0
3310038882	WEST BABYLON	NY		07/25/2022	05/23/2023	228,690	0	0	0	0	0	0	228,690	228,690	0	0	0
3310034772	LIVINGSTON	NJ		04/29/2022	04/26/2023	183,546	0	0	0	0	0	0	183,546	183,546	0	0	0
3310034776	MASTIC BEACH	NY		04/01/2022	04/26/2023	93,744	0	0	0	0	0	0	93,744	93,744	0	0	0
3310026242	METAIRIE	LA		10/14/2021	06/27/2023	245,742	0	0	0	0	0	0	245,742	245,742	0	0	0
3310035225	SAINT ALBANS	NY		06/29/2022	05/23/2023	69,300	0	0	0	0	0	0	69,300	69,300	0	0	0
3310035239	BLOOMFIELD	NJ		06/15/2022	06/27/2023	121,744	0	0	0	0	0	0	121,744	121,744	0	0	0
3310035263	CHICAGO	IL		04/29/2022	05/23/2023	111,474	0	0	0	0	0	0	111,474	111,474	0	0	0
3310039335	DETROIT	MI		08/26/2022	06/27/2023	38,787	0	0	0	0	0	0	38,787	38,787	0	0	0
3310033511	NUTLEY	NJ		04/08/2022	06/27/2023	169,003	0	0	0	0	0	0	169,003	169,003	0	0	0
3310038599	DEER PARK	NY		09/21/2022	05/23/2023	106,920	0	0	0	0	0	0	106,920	106,920	0	0	0
3310042959	WINDSOR LOCKS	CT		10/19/2022	05/23/2023	36,590	0	0	0	0	0	0	36,590	36,590	0	0	0
3310042960	NEWARK	NJ		11/01/2022	05/23/2023	87,095	0	0	0	0	0	0	87,095	87,095	0	0	0
3310042998	LACEY TOWNSHIP	NJ		11/01/2022	06/27/2023	47,520	0	0	0	0	0	0	47,520	47,520	0	0	0
3310036905	LIVINGSTON	NJ		07/14/2022	05/23/2023	227,799	0	0	0	0	0	0	227,799	227,799	0	0	0
3310036927	FITCHBURG	MA		06/15/2022	04/26/2023	96,307	0	0	0	0	0	0	96,307	96,307	0	0	0
3310040532	RIVERSIDE	CA		08/26/2022	06/27/2023	320,136	0	0	0	0	0	0	320,136	320,136	0	0	0
3310037278	TOBYHANNA	PA		06/29/2022	06/27/2023	74,276	0	0	0	0	0	0	74,276	74,276	0	0	0
3310037314	UNION BEACH	NJ		06/15/2022	05/23/2023	157,410	0	0	0	0	0	0	157,410	157,410	0	0	0
3310041918	BALTIMORE	MD		09/28/2022	05/23/2023	45,540	0	0	0	0	0	0	45,540	45,540	0	0	0
3310032675	NEW ORLEANS	LA		03/09/2022	06/27/2023	361,667	0	0	0	0	0	0	361,667	361,667	0	0	0
3310032734	CHICAGO	IL		04/01/2022	05/23/2023	53,737	0	0	0	0	0	0	53,737	53,737	0	0	0
3310042262	STATEN ISLAND	NY		10/19/2022	05/23/2023	109,494	0	0	0	0	0	0	109,494	109,494	0	0	0
3310032015	CHICAGO	IL		03/09/2022	06/27/2023	47,111	0	0	0	0	0	0	47,111	47,111	0	0	0
3310038037	HAMPTON BAYS	NY		08/08/2022	05/23/2023	260,172	0	0	0	0	0	0	260,172	260,172	0	0	0
3310041868	RONKONKOMA	NY		10/12/2022	06/27/2023	89,516	0	0	0	0	0	0	89,516	89,516	0	0	0
3310041881	WILMINGTON	NC		09/28/2022	05/23/2023	109,003	0	0	0	0	0	0	109,003	109,003	0	0	0
3310040768	UNION CITY	NJ		09/08/2022	06/27/2023	227,205	0	0	0	0	0	0	227,205	227,205	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal		Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration			
3310041127	PLAINFIELD	NJ		10/12/2022	05/23/2023	110,840	0	0	0	0	0	0	110,840	110,840	0	0	0
3310037129	IRVINGTON	NJ		08/08/2022	05/23/2023	61,538	0	0	0	0	0	0	61,538	61,538	0	0	0
3310037147	TOLEDO	OH		08/01/2022	04/26/2023	25,865	0	0	0	0	0	0	25,865	25,865	0	0	0
3310040726	CHICAGO	IL		09/28/2022	05/23/2023	490,050	0	0	0	0	0	0	490,050	490,050	0	0	0
3310040738	DETROIT	MI		09/21/2022	06/27/2023	33,165	0	0	0	0	0	0	33,165	33,165	0	0	0
3310040747	BALTIMORE	MD		09/28/2022	05/23/2023	55,735	0	0	0	0	0	0	55,735	55,735	0	0	0
3310035306	LINDENHURST	NY		04/29/2022	04/26/2023	161,766	0	0	0	0	0	0	161,766	161,766	0	0	0
3310039351	WEST BERLIN	NJ		08/08/2022	05/23/2023	45,619	0	0	0	0	0	0	45,619	45,619	0	0	0
3310026954	HOWARD BEACH	NY		11/12/2021	06/27/2023	200,891	0	0	0	0	0	0	200,891	200,891	0	0	0
3310035833	WEST NEW YORK	NJ		06/15/2022	06/27/2023	219,028	0	0	0	0	0	0	219,028	219,028	0	0	0
3310039627	WHARTON	NJ		08/08/2022	05/23/2023	161,600	0	0	0	0	0	0	161,600	161,600	0	0	0
3310039630	BURLINGTON	NC		08/08/2022	05/23/2023	41,604	0	0	0	0	0	0	41,604	41,604	0	0	0
3310025467	PITTSBURGH	PA		10/22/2021	05/23/2023	51,143	0	0	0	0	0	0	51,143	51,143	0	0	0
3310039092	CENTERPORT	NY		08/01/2022	06/27/2023	210,895	0	0	0	0	0	0	210,895	210,895	0	0	0
3310030671	PORT NORRIS	NJ		02/11/2022	05/23/2023	42,584	0	0	0	0	0	0	42,584	42,584	0	0	0
3310037560	MASTIC	NY		06/15/2022	05/23/2023	118,800	0	0	0	0	0	0	118,800	118,800	0	0	0
3310038526	ANCHORAGE	AK		09/08/2022	06/27/2023	411,840	0	0	0	0	0	0	411,840	411,840	0	0	0
3310042835	HAMILTON	OH		10/19/2022	05/23/2023	48,510	0	0	0	0	0	0	48,510	48,510	0	0	0
3310038252	BAY SHORE	NY		07/25/2022	05/23/2023	138,519	0	0	0	0	0	0	138,519	138,519	0	0	0
3310031235	EAST HADDAM	CT		02/11/2022	05/23/2023	43,897	0	0	0	0	0	0	43,897	43,897	0	0	0
3310037738	HAMPTON	VA		08/01/2022	06/27/2023	127,116	0	0	0	0	0	0	127,116	127,116	0	0	0
3310030280	ASTORIA	NY		03/22/2022	06/27/2023	307,434	0	0	0	0	0	0	307,434	307,434	0	0	0
3310030298	BAKERSFIELD	CA		04/20/2022	05/23/2023	66,572	0	0	0	0	0	0	66,572	66,572	0	0	0
3310037408	FORT WASHINGTON	MD		06/15/2022	06/27/2023	116,800	0	0	0	0	0	0	116,800	116,800	0	0	0
3310037419	NANUET	NY		06/15/2022	06/27/2023	144,936	0	0	0	0	0	0	144,936	144,936	0	0	0
3310041036	PATCHOGUE	NY		10/12/2022	06/27/2023	107,366	0	0	0	0	0	0	107,366	107,366	0	0	0
3310035863	TRENTON	NJ		06/07/2022	06/27/2023	163,944	0	0	0	0	0	0	163,944	163,944	0	0	0
3310039641	STATEN ISLAND	NY		09/08/2022	06/27/2023	187,466	0	0	0	0	0	0	187,466	187,466	0	0	0
3310039657	SOUTHAMPTON	NY		10/12/2022	06/27/2023	388,274	0	0	0	0	0	0	388,274	388,274	0	0	0
3310039911	DETROIT	MI		10/12/2022	05/23/2023	26,587	0	0	0	0	0	0	26,587	26,587	0	0	0
3310035135	MARKHAM	IL		05/19/2022	06/27/2023	40,907	0	0	0	0	0	0	40,907	40,907	0	0	0
3310039280	WESTVILLE	NJ		08/08/2022	06/27/2023	65,933	0	0	0	0	0	0	65,933	65,933	0	0	0
3310046361	WYOMING	MI		01/30/2023	06/27/2023	42,629	0	0	0	0	0	0	42,629	42,629	0	0	0
3310044192	BALTIMORE	MD		01/10/2023	06/27/2023	14,256	0	0	0	0	0	0	14,256	14,256	0	0	0
3310043638	JOSHUA TREE	CA		01/10/2023	06/27/2023	183,897	0	0	0	0	0	0	183,897	183,897	0	0	0
3310045654	YONKERS	NY		02/13/2023	05/23/2023	222,552	0	0	0	0	0	0	222,552	222,552	0	0	0
3310047051	BEAUFORT	SC		02/27/2023	06/27/2023	86,328	0	0	0	0	0	0	86,328	86,328	0	0	0
3310047250	DECATUR	GA		02/13/2023	05/23/2023	75,553	0	0	0	0	0	0	75,553	75,553	0	0	0
3310047452	CAPITOL HEIGHTS	MD		02/27/2023	06/27/2023	97,555	0	0	0	0	0	0	97,555	97,555	0	0	0
3310046046	MAPLEWOOD	NJ		02/13/2023	06/27/2023	129,017	0	0	0	0	0	0	129,017	129,017	0	0	0
3310046120	BAY SHORE	NY		02/13/2023	05/23/2023	116,543	0	0	0	0	0	0	116,543	116,543	0	0	0
3310048031	JONESBORO	GA		02/27/2023	04/26/2023	66,647	0	0	0	0	0	0	66,647	66,647	0	0	0
3310048692	COVINGTON	GA		02/27/2023	06/27/2023	59,162	0	0	0	0	0	0	59,162	59,162	0	0	0
3310046595	LITHONIA	GA		02/13/2023	04/26/2023	57,024	0	0	0	0	0	0	57,024	57,024	0	0	0
3310046953	MARGATE	FL		02/27/2023	06/27/2023	139,590	0	0	0	0	0	0	139,590	139,590	0	0	0
3310046960	RIVERSIDE	CA		02/13/2023	05/23/2023	148,342	0	0	0	0	0	0	148,342	148,342	0	0	0
3310049043	NEWBURGH	NY		04/04/2023	06/27/2023	146,253	0	0	0	0	0	0	146,253	146,253	0	0	0
3310048580	HUNTERSVILLE	NC		04/27/2023	05/23/2023	69,784	0	0	0	0	0	0	69,784	69,784	0	0	0
3310050244	FORT MYERS	FL		04/04/2023	06/27/2023	249,559	0	0	0	0	0	0	249,559	249,559	0	0	0
3310049674	VALPARAISO	IN		04/19/2023	06/27/2023	43,580	0	0	0	0	0	0	43,580	43,580	0	0	0
3310050448	CHESAPEAKE	VA		04/19/2023	06/27/2023	47,372	0	0	0	0	0	0	47,372	47,372	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
3310041577	JERSEY CITY	NJ		09/28/2022	07/25/2023	583,348	0	0	0	0	0	0	583,348	583,348	0	0	0
3310032125	BALTIMORE	MD		02/18/2022	07/25/2023	61,012	0	0	0	0	0	0	61,012	61,012	0	0	0
3310038103	PHILADELPHIA	PA		07/25/2022	07/25/2023	42,507	0	0	0	0	0	0	42,507	42,507	0	0	0
3310043536	UNIVERSITY HEIGHTS	OH		11/10/2022	07/25/2023	42,827	0	0	0	0	0	0	42,827	42,827	0	0	0
3310043560	LIVINGSTON	NJ		11/10/2022	07/25/2023	237,600	0	0	0	0	0	0	237,600	237,600	0	0	0
3310034480	PLEASANT VALLEY	NY		04/29/2022	07/25/2023	231,528	0	0	0	0	0	0	231,528	231,528	0	0	0
3310033250	DETROIT	MI		04/08/2022	07/25/2023	28,650	0	0	0	0	0	0	28,650	28,650	0	0	0
3300003847	ADELPHIA	NJ		06/23/2022	07/17/2023	134,570	0	0	0	0	0	0	134,570	134,570	0	0	0
3310038724	LINCOLNSHIRE	IL		08/16/2022	10/19/2023	195,307	0	0	0	0	0	0	195,307	195,307	0	0	0
3310038739	DENTON	NC		08/01/2022	07/25/2023	75,953	0	0	0	0	0	0	75,953	75,953	0	0	0
3310041823	NEW ORLEANS	LA		11/01/2022	07/25/2023	102,688	0	0	0	0	0	0	102,688	102,688	0	0	0
3310041408	JAMAICA	NY		11/01/2022	07/25/2023	252,648	0	0	0	0	0	0	252,648	252,648	0	0	0
3310031831	PAWLEYS ISLAND	SC		02/25/2022	07/25/2023	120,285	0	0	0	0	0	0	120,285	120,285	0	0	0
3310037943	BROOKLYN	NY		07/07/2022	07/25/2023	547,866	0	0	0	0	0	0	547,866	547,866	0	0	0
3310037946	BROOKLYN	NY		07/07/2022	07/25/2023	554,400	0	0	0	0	0	0	554,400	554,400	0	0	0
3310041733	STATEN ISLAND	NY		11/10/2022	07/25/2023	122,455	0	0	0	0	0	0	122,455	122,455	0	0	0
3310028453	PITTSBURGH	PA		12/28/2021	07/25/2023	78,606	0	0	0	0	0	0	78,606	78,606	0	0	0
3310036676	HUNTINGTON STATION	NY		09/28/2022	07/25/2023	356,400	0	0	0	0	0	0	356,400	356,400	0	0	0
3310041927	BETHPAGE	NY		09/21/2022	07/25/2023	201,128	0	0	0	0	0	0	201,128	201,128	0	0	0
3310041931	NEW CITY	NY		10/19/2022	07/25/2023	242,590	0	0	0	0	0	0	242,590	242,590	0	0	0
3300002909	JERSEY CITY	NJ		09/13/2021	07/17/2023	483,047	0	0	0	0	0	0	483,047	483,047	0	0	0
3300003473	WESTFIELD	NJ		01/18/2022	07/17/2023	429,752	0	0	0	0	0	0	429,752	429,752	0	0	0
3310043471	WESTMINSTER	MD		11/01/2022	07/25/2023	74,507	0	0	0	0	0	0	74,507	74,507	0	0	0
3310038966	CAPE CORAL	FL		09/21/2022	08/31/2023	92,622	0	0	0	0	0	0	92,622	92,622	0	0	0
3310042600	ROOSEVELT	NY		10/19/2022	07/25/2023	154,697	0	0	0	0	0	0	154,697	154,697	0	0	0
3310032443	MINEOLA	NY		04/01/2022	07/25/2023	174,636	0	0	0	0	0	0	174,636	174,636	0	0	0
3310032445	UNIONDALE	NY		03/09/2022	07/25/2023	135,432	0	0	0	0	0	0	135,432	135,432	0	0	0
3310042084	BASKING RIDGE	NJ		10/19/2022	07/25/2023	294,664	0	0	0	0	0	0	294,664	294,664	0	0	0
3300003228	EMERSON	NJ		02/16/2022	07/17/2023	259,837	0	0	0	0	0	0	259,837	259,837	0	0	0
3310029194	NEWARK	NJ		02/25/2022	07/25/2023	110,880	0	0	0	0	0	0	110,880	110,880	0	0	0
3310037003	JERSEY CITY	NJ		06/29/2022	09/21/2023	442,530	0	0	0	0	0	0	442,530	442,530	0	0	0
3310040949	PLAINFIELD	NJ		10/19/2022	07/25/2023	157,608	0	0	0	0	0	0	157,608	157,608	0	0	0
3310036174	RAHWAY	NJ		06/15/2022	07/25/2023	80,784	0	0	0	0	0	0	80,784	80,784	0	0	0
3310036598	CLANTON	AL		07/14/2022	07/25/2023	32,927	0	0	0	0	0	0	32,927	32,927	0	0	0
3310036603	ANDOVER	NJ		06/15/2022	07/25/2023	103,950	0	0	0	0	0	0	103,950	103,950	0	0	0
3310042951	RAHWAY	NJ		10/19/2022	07/25/2023	111,183	0	0	0	0	0	0	111,183	111,183	0	0	0
3310043598	OLD MONROE	MO		11/10/2022	07/25/2023	52,564	0	0	0	0	0	0	52,564	52,564	0	0	0
3310035549	WEST PALM BEACH	FL		06/07/2022	07/25/2023	82,045	0	0	0	0	0	0	82,045	82,045	0	0	0
3310036044	SOUTHBURY	CT		06/15/2022	07/25/2023	72,904	0	0	0	0	0	0	72,904	72,904	0	0	0
3310039467	STONY POINT	NY		08/26/2022	07/25/2023	156,618	0	0	0	0	0	0	156,618	156,618	0	0	0
3310038930	MERIDEN	CT		08/01/2022	07/25/2023	93,634	0	0	0	0	0	0	93,634	93,634	0	0	0
3310042562	VISTA	CA		10/19/2022	07/25/2023	241,718	0	0	0	0	0	0	241,718	241,718	0	0	0
3300003749	BROOKLYN	NY		07/07/2022	07/17/2023	451,070	0	0	0	0	0	0	451,070	451,070	0	0	0
3310033676	WATERBURY	CT		04/01/2022	07/25/2023	69,498	0	0	0	0	0	0	69,498	69,498	0	0	0
3310037897	LAKE WORTH	FL		08/26/2022	07/25/2023	92,736	0	0	0	0	0	0	92,736	92,736	0	0	0
3310029117	WATERBURY	CT		03/17/2022	07/25/2023	44,748	0	0	0	0	0	0	44,748	44,748	0	0	0
3310039773	WEST CREEK	NJ		08/26/2022	07/25/2023	97,020	0	0	0	0	0	0	97,020	97,020	0	0	0
3310039805	WOODBRIDGE TOWNSHIP	NJ		08/16/2022	07/25/2023	137,095	0	0	0	0	0	0	137,095	137,095	0	0	0
3310028059	LIVINGSTON	NJ		11/29/2021	07/25/2023	257,410	0	0	0	0	0	0	257,410	257,410	0	0	0
3310028082	SOMERVILLE	NJ		03/09/2022	07/25/2023	131,677	0	0	0	0	0	0	131,677	131,677	0	0	0
3310034864	SARALAND	AL		04/20/2022	07/25/2023	57,939	0	0	0	0	0	0	57,939	57,939	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
3310038903	MONTICELLO	NY		08/08/2022	07/25/2023	55,638	0	0	0	0	0	0	55,638	55,638	0	0	0
3310034795	BROOKLYN	NY		07/07/2022	07/25/2023	436,253	0	0	0	0	0	0	436,253	436,253	0	0	0
3310037657	CHERRY HILL	NJ		07/25/2022	07/25/2023	75,927	0	0	0	0	0	0	75,927	75,927	0	0	0
3310041677	STONE PARK	IL		10/19/2022	07/25/2023	68,141	0	0	0	0	0	0	68,141	68,141	0	0	0
3310032334	BLOOMFIELD	NJ		03/22/2022	07/25/2023	341,502	0	0	0	0	0	0	341,502	341,502	0	0	0
3310038140	MILWAUKEE	WI		07/25/2022	07/25/2023	14,446	0	0	0	0	0	0	14,446	14,446	0	0	0
3300003152	NEPTUNE	NJ		02/16/2022	07/17/2023	604,995	0	0	0	0	0	0	604,995	604,995	0	0	0
3310040897	OKLAHOMA CITY	OK		09/08/2022	07/25/2023	27,126	0	0	0	0	0	0	27,126	27,126	0	0	0
3310039460	NORTH ANDOVER	MA		09/08/2022	07/25/2023	106,777	0	0	0	0	0	0	106,777	106,777	0	0	0
3310026462	SUFFERN	NY		10/14/2021	07/25/2023	159,588	0	0	0	0	0	0	159,588	159,588	0	0	0
3310038194	HARTFORD	CT		07/07/2022	07/25/2023	100,663	0	0	0	0	0	0	100,663	100,663	0	0	0
3310042424	PITTSBURGH	PA		10/19/2022	07/25/2023	44,748	0	0	0	0	0	0	44,748	44,748	0	0	0
3310038617	JERSEY CITY	NJ		08/01/2022	07/25/2023	308,504	0	0	0	0	0	0	308,504	308,504	0	0	0
3310043023	BALTIMORE	MD		11/10/2022	07/25/2023	54,535	0	0	0	0	0	0	54,535	54,535	0	0	0
3310031604	PENNSVILLE	NJ		02/18/2022	07/25/2023	35,640	0	0	0	0	0	0	35,640	35,640	0	0	0
3310037848	FRANKLINVILLE	NJ		11/10/2022	07/25/2023	69,300	0	0	0	0	0	0	69,300	69,300	0	0	0
3310027489	CHICAGO	IL		11/18/2021	07/25/2023	54,707	0	0	0	0	0	0	54,707	54,707	0	0	0
3310037239	BRONX	NY		06/23/2022	07/25/2023	186,100	0	0	0	0	0	0	186,100	186,100	0	0	0
3310036819	BALTIMORE	MD		06/07/2022	07/25/2023	51,543	0	0	0	0	0	0	51,543	51,543	0	0	0
3310036867	IRVINGTON	NJ		06/15/2022	07/25/2023	134,134	0	0	0	0	0	0	134,134	134,134	0	0	0
3310029597	PHILADELPHIA	PA		02/07/2022	07/25/2023	84,506	0	0	0	0	0	0	84,506	84,506	0	0	0
3310037204	FORT LAUDERDALE	FL		06/15/2022	07/25/2023	226,956	0	0	0	0	0	0	226,956	226,956	0	0	0
3310035923	ELMSFORD	NY		06/15/2022	07/25/2023	124,700	0	0	0	0	0	0	124,700	124,700	0	0	0
3300003672	DENVILLE	NJ		03/03/2022	07/17/2023	289,683	0	0	0	0	0	0	289,683	289,683	0	0	0
3310042360	BRONX	NY		10/19/2022	07/25/2023	202,039	0	0	0	0	0	0	202,039	202,039	0	0	0
3310031473	BRIDGETON	NJ		01/31/2022	07/25/2023	43,164	0	0	0	0	0	0	43,164	43,164	0	0	0
3310037787	DETROIT	MI		08/08/2022	07/25/2023	21,859	0	0	0	0	0	0	21,859	21,859	0	0	0
3310041546	PARK FOREST	IL		09/21/2022	07/25/2023	51,462	0	0	0	0	0	0	51,462	51,462	0	0	0
3310041154	CLEARWATER	FL		09/21/2022	07/25/2023	98,225	0	0	0	0	0	0	98,225	98,225	0	0	0
3310041163	CLEARWATER	FL		09/21/2022	07/25/2023	98,223	0	0	0	0	0	0	98,223	98,223	0	0	0
3310037760	MIDLOTHIAN	IL		07/14/2022	07/25/2023	74,519	0	0	0	0	0	0	74,519	74,519	0	0	0
3310037775	MANVILLE	NJ		07/14/2022	07/25/2023	104,088	0	0	0	0	0	0	104,088	104,088	0	0	0
3310041484	SAUK VILLAGE	IL		09/28/2022	07/25/2023	30,856	0	0	0	0	0	0	30,856	30,856	0	0	0
3310041487	SAUK VILLAGE	IL		09/28/2022	07/25/2023	36,400	0	0	0	0	0	0	36,400	36,400	0	0	0
3310028586	IRVINGTON	NJ		12/16/2021	07/25/2023	113,692	0	0	0	0	0	0	113,692	113,692	0	0	0
3310039097	LAWRENCEVILLE	NJ		08/01/2022	07/25/2023	138,600	0	0	0	0	0	0	138,600	138,600	0	0	0
3310042993	WEST HAVEN	CT		10/19/2022	07/25/2023	69,343	0	0	0	0	0	0	69,343	69,343	0	0	0
3310042996	EWING	NJ		11/01/2022	07/25/2023	60,267	0	0	0	0	0	0	60,267	60,267	0	0	0
3310034026	HAZLET	NJ		07/07/2022	07/25/2023	139,055	0	0	0	0	0	0	139,055	139,055	0	0	0
3310040536	HOLLYWOOD	FL		08/26/2022	07/25/2023	294,000	0	0	0	0	0	0	294,000	294,000	0	0	0
3310029780	ST. LOUIS	MO		01/11/2022	07/25/2023	38,657	0	0	0	0	0	0	38,657	38,657	0	0	0
3310037289	PLAINFIELD	NJ		06/15/2022	07/25/2023	92,664	0	0	0	0	0	0	92,664	92,664	0	0	0
3310040854	CHICAGO	IL		10/12/2022	07/25/2023	111,197	0	0	0	0	0	0	111,197	111,197	0	0	0
3310041919	BALTIMORE	MD		09/28/2022	07/25/2023	36,155	0	0	0	0	0	0	36,155	36,155	0	0	0
3310041920	BALTIMORE	MD		09/28/2022	07/25/2023	33,066	0	0	0	0	0	0	33,066	33,066	0	0	0
3310038312	HAMPTON BAYS	NY		07/14/2022	07/25/2023	256,331	0	0	0	0	0	0	256,331	256,331	0	0	0
3310042254	LEVITTOWN	NY		10/12/2022	07/25/2023	274,428	0	0	0	0	0	0	274,428	274,428	0	0	0
3310032020	MIAMI	FL		02/25/2022	07/25/2023	289,755	0	0	0	0	0	0	289,755	289,755	0	0	0
3310038006	ELIZABETH	NJ		07/07/2022	07/25/2023	142,560	0	0	0	0	0	0	142,560	142,560	0	0	0
3310041840	LEHIGH ACRES	FL		11/10/2022	07/25/2023	66,336	0	0	0	0	0	0	66,336	66,336	0	0	0
3310037152	WEBSTER	MA		06/15/2022	07/25/2023	106,722	0	0	0	0	0	0	106,722	106,722	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
3310029423	LOS ANGELES	CA		12/28/2021	07/25/2023	641,520	0	0	0	0	0	0	641,520	641,520	0	0	0
3310037090	LODI	NJ		06/23/2022	07/25/2023	192,373	0	0	0	0	0	0	192,373	192,373	0	0	0
3310040752	WILLINGBORO	NJ		09/21/2022	07/25/2023	84,539	0	0	0	0	0	0	84,539	84,539	0	0	0
3310026901	PHILADELPHIA	PA		10/22/2021	07/25/2023	67,430	0	0	0	0	0	0	67,430	67,430	0	0	0
3310035793	ROSEDALE	MD		06/07/2022	07/25/2023	60,885	0	0	0	0	0	0	60,885	60,885	0	0	0
3310035798	PLATTEKILL	NY		06/07/2022	07/25/2023	138,752	0	0	0	0	0	0	138,752	138,752	0	0	0
3310035822	PLATTEKILL	NY		06/07/2022	07/25/2023	137,875	0	0	0	0	0	0	137,875	137,875	0	0	0
3310034578	LIVINGSTON	NJ		05/19/2022	07/25/2023	273,874	0	0	0	0	0	0	273,874	273,874	0	0	0
3310037578	NEWARK	NJ		06/29/2022	07/25/2023	116,329	0	0	0	0	0	0	116,329	116,329	0	0	0
3310041239	NEWARK	NJ		10/19/2022	07/25/2023	72,634	0	0	0	0	0	0	72,634	72,634	0	0	0
3310038511	MIAMI SHORES	FL		08/08/2022	07/25/2023	1,197,522	0	0	0	0	0	0	1,197,522	1,197,522	0	0	0
3310042175	NORTH MIAMI	FL		10/19/2022	07/25/2023	112,077	0	0	0	0	0	0	112,077	112,077	0	0	0
3310030123	MONTCLAIR	NJ		03/17/2022	07/25/2023	335,551	0	0	0	0	0	0	335,551	335,551	0	0	0
3310041027	MILLVILLE	NJ		10/12/2022	07/25/2023	65,932	0	0	0	0	0	0	65,932	65,932	0	0	0
3310035888	HENRICO	VA		05/19/2022	07/25/2023	40,986	0	0	0	0	0	0	40,986	40,986	0	0	0
3310039892	LOS ANGELES	CA		08/16/2022	07/25/2023	706,860	0	0	0	0	0	0	706,860	706,860	0	0	0
3310035169	HICKSVILLE	NY		06/15/2022	07/25/2023	285,199	0	0	0	0	0	0	285,199	285,199	0	0	0
3310048019	SPRING VALLEY	NY		02/27/2023	10/19/2023	333,232	0	0	0	0	0	0	333,232	333,232	0	0	0
3310048093	HAVERSTRAW	NY		02/27/2023	07/25/2023	146,916	0	0	0	0	0	0	146,916	146,916	0	0	0
3310046514	MOUNT VERNON	NY		02/13/2023	07/25/2023	101,574	0	0	0	0	0	0	101,574	101,574	0	0	0
3310046943	CORAM	NY		02/13/2023	07/25/2023	135,432	0	0	0	0	0	0	135,432	135,432	0	0	0
3310048784	CHICAGO	IL		04/27/2023	07/25/2023	70,528	0	0	0	0	0	0	70,528	70,528	0	0	0
3310050034	DANIA BEACH	FL		04/04/2023	07/25/2023	118,598	0	0	0	0	0	0	118,598	118,598	0	0	0
3310050047	SPRING VALLEY	NY		04/19/2023	07/25/2023	160,380	0	0	0	0	0	0	160,380	160,380	0	0	0
3310047013	LAWRENCE	NJ		04/04/2023	07/25/2023	141,488	0	0	0	0	0	0	141,488	141,488	0	0	0
3310051917	NESCONSET	NY		04/27/2023	07/25/2023	164,736	0	0	0	0	0	0	164,736	164,736	0	0	0
3310052058	VIRGINIA BEACH	VA		05/18/2023	07/25/2023	98,010	0	0	0	0	0	0	98,010	98,010	0	0	0
3310052548	RANDOLPH	NJ		05/18/2023	07/25/2023	271,131	0	0	0	0	0	0	271,131	271,131	0	0	0
3310053713	STAMFORD	CT		06/08/2023	07/25/2023	267,300	0	0	0	0	0	0	267,300	267,300	0	0	0
3310041549	ABSECON	NJ		09/21/2022	08/21/2023	116,226	0	0	0	0	0	0	116,226	116,226	0	0	0
3310038092	PALM COAST	FL		07/07/2022	08/21/2023	100,584	0	0	0	0	0	0	100,584	100,584	0	0	0
3300004035	NEW PROVIDENCE	NJ		10/13/2022	08/21/2023	210,031	0	0	0	0	0	0	210,031	210,031	0	0	0
3310038994	CARBONDALE	PA		07/25/2022	08/21/2023	32,725	0	0	0	0	0	0	32,725	32,725	0	0	0
3300003320	JERSEY CITY	NJ		11/01/2021	08/21/2023	146,804	0	0	0	0	0	0	146,804	146,804	0	0	0
3310038493	BURLINGTON	NJ		07/14/2022	08/21/2023	5,148	0	0	0	0	0	0	5,148	5,148	0	0	0
3310042669	HOWELL TOWNSHIP	NJ		10/12/2022	08/21/2023	116,820	0	0	0	0	0	0	116,820	116,820	0	0	0
3300003913	HUNTINGTON STATION	NY		08/24/2022	08/21/2023	145,350	0	0	0	0	0	0	145,350	145,350	0	0	0
3310033805	MAYWOOD	IL		04/20/2022	08/21/2023	97,502	0	0	0	0	0	0	97,502	97,502	0	0	0
3310037993	MIAMI GARDENS	FL		08/16/2022	08/21/2023	121,859	0	0	0	0	0	0	121,859	121,859	0	0	0
3310037996	CLINTON	IL		07/14/2022	08/21/2023	22,275	0	0	0	0	0	0	22,275	22,275	0	0	0
3310032565	LIVINGSTON	NJ		04/20/2022	08/21/2023	342,045	0	0	0	0	0	0	342,045	342,045	0	0	0
3310038223	NEW HYDE PARK	NY		08/08/2022	08/21/2023	308,959	0	0	0	0	0	0	308,959	308,959	0	0	0
3310031122	NEW BRITAIN	CT		10/12/2022	08/21/2023	38,848	0	0	0	0	0	0	38,848	38,848	0	0	0
3310037703	MANHATTAN	NY		08/16/2022	08/21/2023	354,470	0	0	0	0	0	0	354,470	354,470	0	0	0
3310037950	BROWNS MILLS	NJ		07/14/2022	08/21/2023	66,172	0	0	0	0	0	0	66,172	66,172	0	0	0
3310036349	PHILADELPHIA	PA		06/15/2022	08/21/2023	37,397	0	0	0	0	0	0	37,397	37,397	0	0	0
3310039965	CHICAGO	IL		10/12/2022	08/21/2023	29,621	0	0	0	0	0	0	29,621	29,621	0	0	0
3310039966	CHICAGO	IL		08/26/2022	08/21/2023	77,905	0	0	0	0	0	0	77,905	77,905	0	0	0
3310039984	LEVITTOWN	NY		08/08/2022	08/21/2023	210,533	0	0	0	0	0	0	210,533	210,533	0	0	0
3310036627	EASTFORD	CT		07/14/2022	08/21/2023	303,088	0	0	0	0	0	0	303,088	303,088	0	0	0
3310036629	PHILADELPHIA	PA		06/15/2022	08/21/2023	66,853	0	0	0	0	0	0	66,853	66,853	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
3310026830	LINDEN	NJ		11/29/2021	08/21/2023	103,687	0	0	0	0	0	0	103,687	103,687	0	0	0
3310039575	WHITEHOUSE	TX		09/08/2022	08/21/2023	44,427	0	0	0	0	0	0	44,427	44,427	0	0	0
3300002897	JERSEY CITY	NJ		05/18/2021	08/21/2023	581,400	0	0	0	0	0	0	581,400	581,400	0	0	0
3310025963	DETROIT	MI		12/16/2021	08/21/2023	40,669	0	0	0	0	0	0	40,669	40,669	0	0	0
3310025981	COVINGTON	GA		10/14/2021	08/21/2023	4,475	0	0	0	0	0	0	4,475	4,475	0	0	0
3310043470	DELTONA	FL		11/01/2022	08/21/2023	89,932	0	0	0	0	0	0	89,932	89,932	0	0	0
3310024429	PHILADELPHIA	PA		12/16/2021	08/21/2023	85,030	0	0	0	0	0	0	85,030	85,030	0	0	0
3310038204	CHICAGO	IL		08/01/2022	08/21/2023	208,672	0	0	0	0	0	0	208,672	208,672	0	0	0
3310029275	TULSA	OK		01/05/2022	08/21/2023	86,360	0	0	0	0	0	0	86,360	86,360	0	0	0
3310040639	PEMBERTON TOWNSHIP	NJ		08/16/2022	08/21/2023	63,954	0	0	0	0	0	0	63,954	63,954	0	0	0
3310028362	WASHINGTON	DC		11/18/2021	08/21/2023	328,680	0	0	0	0	0	0	328,680	328,680	0	0	0
3310033371	BRIDGEPORT	CT		03/17/2022	08/21/2023	82,467	0	0	0	0	0	0	82,467	82,467	0	0	0
3310038535	EAST ORANGE	NJ		08/26/2022	08/21/2023	107,712	0	0	0	0	0	0	107,712	107,712	0	0	0
3310038539	HOUSTON	TX		08/08/2022	08/21/2023	201,861	0	0	0	0	0	0	201,861	201,861	0	0	0
3310038782	NEWARK	NJ		08/08/2022	08/21/2023	348,937	0	0	0	0	0	0	348,937	348,937	0	0	0
3310026661	IRVINGTON	NJ		01/05/2022	08/21/2023	124,319	0	0	0	0	0	0	124,319	124,319	0	0	0
3310035517	PANAMA CITY	FL		07/07/2022	08/21/2023	81,180	0	0	0	0	0	0	81,180	81,180	0	0	0
3310038704	CHICAGO	IL		10/12/2022	08/21/2023	32,314	0	0	0	0	0	0	32,314	32,314	0	0	0
3310043299	CHICAGO	IL		11/10/2022	08/21/2023	360,320	0	0	0	0	0	0	360,320	360,320	0	0	0
3310033734	CHICAGO	IL		04/01/2022	08/21/2023	93,852	0	0	0	0	0	0	93,852	93,852	0	0	0
3310038661	IRVINE	CA		07/14/2022	08/21/2023	443,471	0	0	0	0	0	0	443,471	443,471	0	0	0
3310038679	PHILLIPSBURG	NJ		08/01/2022	08/21/2023	37,123	0	0	0	0	0	0	37,123	37,123	0	0	0
3310043233	WESTBURY	NY		11/01/2022	08/21/2023	158,400	0	0	0	0	0	0	158,400	158,400	0	0	0
3310030103	MONTCLAIR	NJ		04/01/2022	08/21/2023	296,382	0	0	0	0	0	0	296,382	296,382	0	0	0
3310037405	RANCHO MIRAGE	CA		06/23/2022	08/21/2023	302,445	0	0	0	0	0	0	302,445	302,445	0	0	0
3310040982	GARY	IN		09/28/2022	08/21/2023	40,352	0	0	0	0	0	0	40,352	40,352	0	0	0
3310041025	ALBANY	NY		09/21/2022	08/21/2023	45,738	0	0	0	0	0	0	45,738	45,738	0	0	0
3310037908	ANDOVER	NJ		08/16/2022	08/21/2023	164,756	0	0	0	0	0	0	164,756	164,756	0	0	0
3310040213	BLAIRSTOWN	NJ		08/26/2022	08/21/2023	97,614	0	0	0	0	0	0	97,614	97,614	0	0	0
3310029094	INDIANAPOLIS	IN		01/11/2022	08/21/2023	166,017	0	0	0	0	0	0	166,017	166,017	0	0	0
3310036951	EWING	NJ		07/07/2022	08/21/2023	41,913	0	0	0	0	0	0	41,913	41,913	0	0	0
3310039793	BRIDGEPORT	CT		10/12/2022	08/21/2023	53,415	0	0	0	0	0	0	53,415	53,415	0	0	0
3310040119	SCRANTON	PA		08/26/2022	08/21/2023	36,353	0	0	0	0	0	0	36,353	36,353	0	0	0
3310039750	DETROIT	MI		08/01/2022	08/21/2023	75,189	0	0	0	0	0	0	75,189	75,189	0	0	0
3310039767	PITMAN	NJ		08/08/2022	08/21/2023	66,190	0	0	0	0	0	0	66,190	66,190	0	0	0
3310025851	ARLINGTON	NY		03/22/2022	08/21/2023	86,328	0	0	0	0	0	0	86,328	86,328	0	0	0
3310034833	FAR ROCKAWAY	NY		04/20/2022	08/21/2023	186,813	0	0	0	0	0	0	186,813	186,813	0	0	0
3310039165	EAST ORANGE	NJ		08/26/2022	08/21/2023	101,752	0	0	0	0	0	0	101,752	101,752	0	0	0
3310038901	FREEPORT	NY		09/08/2022	08/21/2023	131,274	0	0	0	0	0	0	131,274	131,274	0	0	0
3310037685	MILLVILLE	NJ		08/26/2022	08/21/2023	59,263	0	0	0	0	0	0	59,263	59,263	0	0	0
3310037695	FALL RIVER	MA		09/08/2022	08/21/2023	727,042	0	0	0	0	0	0	727,042	727,042	0	0	0
3310031787	NORTHPORT	NY		02/25/2022	08/21/2023	135,432	0	0	0	0	0	0	135,432	135,432	0	0	0
3310037942	CHICAGO	IL		08/01/2022	08/21/2023	60,612	0	0	0	0	0	0	60,612	60,612	0	0	0
3300003093	PHILADELPHIA	PA		08/09/2021	08/21/2023	84,012	0	0	0	0	0	0	84,012	84,012	0	0	0
3310040931	SAN ANTONIO	TX		09/28/2022	08/21/2023	283,853	0	0	0	0	0	0	283,853	283,853	0	0	0
3310037586	ROCHESTER	NY		07/07/2022	08/21/2023	53,714	0	0	0	0	0	0	53,714	53,714	0	0	0
3310036899	LOS ANGELES	CA		06/29/2022	08/21/2023	670,159	0	0	0	0	0	0	670,159	670,159	0	0	0
3310040495	CHICAGO	IL		08/26/2022	08/21/2023	73,453	0	0	0	0	0	0	73,453	73,453	0	0	0
3310040100	HANOVER	MA		09/08/2022	08/21/2023	128,734	0	0	0	0	0	0	128,734	128,734	0	0	0
3310028867	HEWITT	NJ		12/16/2021	08/21/2023	69,486	0	0	0	0	0	0	69,486	69,486	0	0	0
3310035395	PORT WASHINGTON	NY		04/29/2022	08/21/2023	212,553	0	0	0	0	0	0	212,553	212,553	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310039710	HAMMONTON	NJ		08/08/2022	08/21/2023	54,529	0	0	0	0	0	0	54,529	54,529	0	0	0
3310039734	RANCHO MIRAGE	CA		08/16/2022	08/21/2023	264,062	0	0	0	0	0	0	264,062	264,062	0	0	0
3310035359	MIDLOTHIAN	IL		09/08/2022	08/21/2023	365,904	0	0	0	0	0	0	365,904	365,904	0	0	0
3310039407	MANVILLE	NJ		09/28/2022	08/21/2023	95,263	0	0	0	0	0	0	95,263	95,263	0	0	0
3310042045	EUSTIS	FL		11/01/2022	08/21/2023	47,943	0	0	0	0	0	0	47,943	47,943	0	0	0
3310042069	JACKSONVILLE	FL		10/12/2022	08/21/2023	101,616	0	0	0	0	0	0	101,616	101,616	0	0	0
3310032988	LIVINGSTON	NJ		06/15/2022	08/21/2023	368,993	0	0	0	0	0	0	368,993	368,993	0	0	0
3310038412	MIAMI	FL		06/29/2022	12/21/2023	768,992	0	0	0	0	0	0	768,992	768,992	0	0	0
3310038415	POMPANO BEACH	FL		07/25/2022	08/21/2023	664,795	0	0	0	0	0	0	664,795	664,795	0	0	0
3310042381	LOS ANGELES	CA		11/10/2022	11/27/2023	630,472	0	0	0	0	0	0	630,472	630,472	0	0	0
3300003569	OCEANPORT	NJ		02/16/2022	08/21/2023	179,265	0	0	0	0	0	0	179,265	179,265	0	0	0
3300003653	LONG BRANCH	NJ		03/21/2022	08/21/2023	143,896	0	0	0	0	0	0	143,896	143,896	0	0	0
3310033552	POMONA	NY		04/01/2022	08/21/2023	244,492	0	0	0	0	0	0	244,492	244,492	0	0	0
3310033576	MERIDEN	CT		09/08/2022	08/21/2023	25,740	0	0	0	0	0	0	25,740	25,740	0	0	0
3310038634	PALM COAST	FL		08/08/2022	08/21/2023	103,442	0	0	0	0	0	0	103,442	103,442	0	0	0
3310041285	BELLMORE	NY		09/08/2022	08/21/2023	232,318	0	0	0	0	0	0	232,318	232,318	0	0	0
3310041305	PENNSVILLE	NJ		10/12/2022	08/21/2023	72,228	0	0	0	0	0	0	72,228	72,228	0	0	0
3310036115	JERSEY CITY	NJ		08/08/2022	08/21/2023	188,595	0	0	0	0	0	0	188,595	188,595	0	0	0
3310039812	COSHOCTON	OH		08/16/2022	08/21/2023	30,864	0	0	0	0	0	0	30,864	30,864	0	0	0
3310039842	LOUISA	VA		08/16/2022	08/21/2023	71,280	0	0	0	0	0	0	71,280	71,280	0	0	0
3310030541	MAGNOLIA	NJ		01/31/2022	08/21/2023	66,825	0	0	0	0	0	0	66,825	66,825	0	0	0
3310041211	SICKLERVILLE	NJ		10/12/2022	08/21/2023	102,578	0	0	0	0	0	0	102,578	102,578	0	0	0
3310037195	BELLEVUE	WA		07/07/2022	08/21/2023	624,486	0	0	0	0	0	0	624,486	624,486	0	0	0
3310040819	BATON ROUGE	LA		09/08/2022	10/19/2023	75,409	0	0	0	0	0	0	75,409	75,409	0	0	0
3310039687	JERSEY CITY	NJ		08/08/2022	08/21/2023	180,650	0	0	0	0	0	0	180,650	180,650	0	0	0
3310027780	NEW HAVEN	CT		02/11/2022	08/21/2023	72,567	0	0	0	0	0	0	72,567	72,567	0	0	0
3300003667	SCOTCH PLAINS	NJ		05/17/2022	08/21/2023	390,991	0	0	0	0	0	0	390,991	390,991	0	0	0
3310043071	COUNTRY CLUB HILLS	IL		11/10/2022	08/21/2023	129,585	0	0	0	0	0	0	129,585	129,585	0	0	0
3310032275	NORTH PLAINFIELD	NJ		02/25/2022	08/21/2023	138,105	0	0	0	0	0	0	138,105	138,105	0	0	0
3310036550	HAZLET	NJ		08/16/2022	08/21/2023	142,956	0	0	0	0	0	0	142,956	142,956	0	0	0
3310040146	MOBILE	AL		09/21/2022	08/21/2023	69,725	0	0	0	0	0	0	69,725	69,725	0	0	0
3310029044	PHILADELPHIA	PA		12/16/2021	08/21/2023	56,232	0	0	0	0	0	0	56,232	56,232	0	0	0
3310037769	CHICAGO	IL		06/23/2022	08/21/2023	48,577	0	0	0	0	0	0	48,577	48,577	0	0	0
3310029500	BELLEAIR	FL		03/09/2022	08/21/2023	346,556	0	0	0	0	0	0	346,556	346,556	0	0	0
3310040009	CHICAGO	IL		09/08/2022	08/21/2023	74,844	0	0	0	0	0	0	74,844	74,844	0	0	0
3310036772	BROOKLYN	NY		06/29/2022	08/21/2023	154,440	0	0	0	0	0	0	154,440	154,440	0	0	0
3310040363	MIDWEST CITY	OK		10/12/2022	08/21/2023	36,729	0	0	0	0	0	0	36,729	36,729	0	0	0
3310026268	ROCKVILLE CENTRE	NY		09/28/2021	08/21/2023	205,774	0	0	0	0	0	0	205,774	205,774	0	0	0
3310035223	NEWARK	NJ		05/19/2022	08/21/2023	83,774	0	0	0	0	0	0	83,774	83,774	0	0	0
3310038616	JERSEY CITY	NJ		08/01/2022	11/27/2023	308,345	0	0	0	0	0	0	308,345	308,345	0	0	0
3310040531	SADDLE BROOK	NJ		10/12/2022	08/21/2023	221,859	0	0	0	0	0	0	221,859	221,859	0	0	0
3310040864	BROWNS MILLS	NJ		11/01/2022	08/21/2023	52,599	0	0	0	0	0	0	52,599	52,599	0	0	0
3310040889	TOLLAND	CT		11/10/2022	08/21/2023	112,266	0	0	0	0	0	0	112,266	112,266	0	0	0
3310041897	CHICAGO	IL		10/12/2022	08/21/2023	86,239	0	0	0	0	0	0	86,239	86,239	0	0	0
3310032775	WASHINGTON TOWNSHIP	NJ		04/01/2022	08/21/2023	72,270	0	0	0	0	0	0	72,270	72,270	0	0	0
3310038294	RIDGWAY	PA		08/26/2022	08/21/2023	25,375	0	0	0	0	0	0	25,375	25,375	0	0	0
3310038310	ST. LOUIS	MO		08/16/2022	08/21/2023	18,473	0	0	0	0	0	0	18,473	18,473	0	0	0
3310041865	DETROIT	MI		10/19/2022	08/21/2023	22,510	0	0	0	0	0	0	22,510	22,510	0	0	0
3310037504	CHICAGO	IL		08/08/2022	08/21/2023	71,797	0	0	0	0	0	0	71,797	71,797	0	0	0
3310037132	BURNHAM	IL		06/15/2022	08/21/2023	47,322	0	0	0	0	0	0	47,322	47,322	0	0	0
3310039363	CHICAGO	IL		08/01/2022	08/21/2023	64,293	0	0	0	0	0	0	64,293	64,293	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310039617	RUPERT	ID		08/26/2022	08/21/2023	48,686	0	0	0	0	0	0	48,686	48,686	0	0	0
3310033295	CHICAGO	IL		04/01/2022	08/21/2023	74,781	0	0	0	0	0	0	74,781	74,781	0	0	0
3310038530	CHICAGO	IL		08/01/2022	08/21/2023	76,418	0	0	0	0	0	0	76,418	76,418	0	0	0
3310038247	JERSEY CITY	NJ		08/01/2022	08/21/2023	270,595	0	0	0	0	0	0	270,595	270,595	0	0	0
3310041469	BROOKLYN	NY		09/28/2022	08/21/2023	354,519	0	0	0	0	0	0	354,519	354,519	0	0	0
3310041051	HACKENSACK	NJ		09/08/2022	08/21/2023	70,013	0	0	0	0	0	0	70,013	70,013	0	0	0
3310039307	CHICAGO	IL		08/08/2022	08/21/2023	58,388	0	0	0	0	0	0	58,388	58,388	0	0	0
3310046984	NEWBURGH	NY		02/27/2023	08/21/2023	57,222	0	0	0	0	0	0	57,222	57,222	0	0	0
3310047741	HARTFORD	CT		02/27/2023	08/21/2023	194,238	0	0	0	0	0	0	194,238	194,238	0	0	0
3310046332	PATERSON	NJ		02/13/2023	08/21/2023	154,044	0	0	0	0	0	0	154,044	154,044	0	0	0
3310046533	WATERBURY	CT		02/27/2023	08/21/2023	147,015	0	0	0	0	0	0	147,015	147,015	0	0	0
3310046649	HACKENSACK	NJ		02/13/2023	08/21/2023	147,977	0	0	0	0	0	0	147,977	147,977	0	0	0
3310046705	NEW WINDSOR	NY		02/27/2023	08/21/2023	90,882	0	0	0	0	0	0	90,882	90,882	0	0	0
3300004326	PARAMUS	NJ		02/16/2023	08/21/2023	321,611	0	0	0	0	0	0	321,611	321,611	0	0	0
3310048087	MABANK	TX		03/15/2023	08/21/2023	60,401	0	0	0	0	0	0	60,401	60,401	0	0	0
3310046643	MABANK	TX		03/15/2023	08/21/2023	59,522	0	0	0	0	0	0	59,522	59,522	0	0	0
3310049059	SAINT CHARLES	MO		04/27/2023	08/21/2023	50,551	0	0	0	0	0	0	50,551	50,551	0	0	0
3310049154	UNION BEACH	NJ		04/19/2023	08/21/2023	91,397	0	0	0	0	0	0	91,397	91,397	0	0	0
3310050285	WORTH	IL		04/27/2023	08/21/2023	37,125	0	0	0	0	0	0	37,125	37,125	0	0	0
3310050851	MABLETON	GA		04/19/2023	08/21/2023	72,032	0	0	0	0	0	0	72,032	72,032	0	0	0
3310048787	SNELLVILLE	GA		04/19/2023	08/21/2023	70,785	0	0	0	0	0	0	70,785	70,785	0	0	0
3310048908	NEWARK	NJ		04/04/2023	08/21/2023	172,854	0	0	0	0	0	0	172,854	172,854	0	0	0
3310050212	MILWAUKEE	WI		04/19/2023	08/21/2023	41,578	0	0	0	0	0	0	41,578	41,578	0	0	0
3310051338	NEW CITY	NY		04/27/2023	08/21/2023	203,148	0	0	0	0	0	0	203,148	203,148	0	0	0
3310049676	WALLKILL	NY		04/27/2023	08/21/2023	77,418	0	0	0	0	0	0	77,418	77,418	0	0	0
3310049227	CHICAGO	IL		04/04/2023	08/21/2023	73,611	0	0	0	0	0	0	73,611	73,611	0	0	0
3310050579	COPPERAS COVE	TX		04/27/2023	08/21/2023	46,134	0	0	0	0	0	0	46,134	46,134	0	0	0
3310049572	TAMPA	FL		04/27/2023	08/21/2023	71,280	0	0	0	0	0	0	71,280	71,280	0	0	0
3310050390	PARKVILLE	MD		04/27/2023	08/21/2023	79,002	0	0	0	0	0	0	79,002	79,002	0	0	0
3310053472	ROSELLE	NJ		05/25/2023	08/21/2023	121,176	0	0	0	0	0	0	121,176	121,176	0	0	0
3310050930	TOPEKA	KS		05/18/2023	08/21/2023	47,956	0	0	0	0	0	0	47,956	47,956	0	0	0
3300004428	TOWNSHIP OF HILLSIDE	NJ		05/03/2023	08/21/2023	169,575	0	0	0	0	0	0	169,575	169,575	0	0	0
3310051054	MILILANI	HI		05/18/2023	08/21/2023	69,712	0	0	0	0	0	0	69,712	69,712	0	0	0
3310051903	LOS ANGELES	CA		05/18/2023	08/21/2023	207,202	0	0	0	0	0	0	207,202	207,202	0	0	0
3310051540	BRENTWOOD	NY		05/11/2023	08/21/2023	137,766	0	0	0	0	0	0	137,766	137,766	0	0	0
3310052622	DETROIT	MI		05/11/2023	08/21/2023	40,986	0	0	0	0	0	0	40,986	40,986	0	0	0
3310053216	MONSEY	NY		05/25/2023	08/21/2023	318,732	0	0	0	0	0	0	318,732	318,732	0	0	0
3310052395	LOS ANGELES	CA		05/18/2023	08/21/2023	120,384	0	0	0	0	0	0	120,384	120,384	0	0	0
3310052457	WARREN	MI		05/25/2023	08/21/2023	31,780	0	0	0	0	0	0	31,780	31,780	0	0	0
3310055063	FORT LAUDERDALE	FL		06/29/2023	08/21/2023	124,740	0	0	0	0	0	0	124,740	124,740	0	0	0
3310052826	WASHINGTON	NC		06/29/2023	08/21/2023	64,307	0	0	0	0	0	0	64,307	64,307	0	0	0
3310051585	KEARNY	NJ		06/21/2023	08/21/2023	126,324	0	0	0	0	0	0	126,324	126,324	0	0	0
3310051532	MILFORD	CT		06/29/2023	08/21/2023	73,775	0	0	0	0	0	0	73,775	73,775	0	0	0
3310053083	MOBILE	AL		06/21/2023	08/21/2023	7,545	0	0	0	0	0	0	7,545	7,545	0	0	0
3310052594	WATERBURY	CT		06/08/2023	08/21/2023	91,476	0	0	0	0	0	0	91,476	91,476	0	0	0
3310055572	LITHONIA	GA		06/29/2023	08/21/2023	72,349	0	0	0	0	0	0	72,349	72,349	0	0	0
3310033903	CRANFORD	NJ		04/01/2022	09/21/2023	149,886	0	0	0	0	0	0	149,886	149,886	0	0	0
3310038760	BERGENFIELD	NJ		08/26/2022	09/21/2023	376,794	0	0	0	0	0	0	376,794	376,794	0	0	0
3310038774	BROOKLYN	NY		08/08/2022	09/21/2023	370,153	0	0	0	0	0	0	370,153	370,153	0	0	0
3310038990	OCEANSIDE	NY		08/16/2022	09/21/2023	161,370	0	0	0	0	0	0	161,370	161,370	0	0	0
3310038728	BLOOMINGBURG	NY		08/01/2022	09/21/2023	91,080	0	0	0	0	0	0	91,080	91,080	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
3310038219	PALM COAST	FL		08/01/2022	09/21/2023	124,542	0	0	0	0	0	0	124,542	124,542	0	0	0
3310031111	VAILS GATE	NY		02/18/2022	09/21/2023	101,386	0	0	0	0	0	0	101,386	101,386	0	0	0
3310037702	NEWARK	NJ		07/14/2022	09/21/2023	61,152	0	0	0	0	0	0	61,152	61,152	0	0	0
3310040227	DARBY	PA		09/08/2022	09/21/2023	42,332	0	0	0	0	0	0	42,332	42,332	0	0	0
3310038329	HOLLYWOOD	FL		07/25/2022	09/21/2023	308,714	0	0	0	0	0	0	308,714	308,714	0	0	0
3310042295	CEDARVILLE	NJ		10/12/2022	09/21/2023	24,948	0	0	0	0	0	0	24,948	24,948	0	0	0
3310042303	JERSEY CITY	NJ		10/12/2022	09/21/2023	162,697	0	0	0	0	0	0	162,697	162,697	0	0	0
3300003457	BROOKLYN	NY		02/02/2022	09/15/2023	357,561	0	0	0	0	0	0	357,561	357,561	0	0	0
3310043416	MIAMI	FL		11/10/2022	09/21/2023	158,400	0	0	0	0	0	0	158,400	158,400	0	0	0
3300003824	EATONTOWN	NJ		06/10/2022	09/15/2023	159,885	0	0	0	0	0	0	159,885	159,885	0	0	0
3310032449	CHICAGO	IL		03/09/2022	09/21/2023	56,509	0	0	0	0	0	0	56,509	56,509	0	0	0
3310029302	PHILADELPHIA	PA		01/11/2022	09/21/2023	74,789	0	0	0	0	0	0	74,789	74,789	0	0	0
3310040602	PATERSON	NJ		09/08/2022	09/21/2023	167,112	0	0	0	0	0	0	167,112	167,112	0	0	0
3310040632	TUCSON	AZ		09/08/2022	09/21/2023	48,807	0	0	0	0	0	0	48,807	48,807	0	0	0
3310039864	MAYS LANDING	NJ		08/08/2022	09/21/2023	37,620	0	0	0	0	0	0	37,620	37,620	0	0	0
3310042927	CENTERPORT	NY		11/01/2022	09/21/2023	109,217	0	0	0	0	0	0	109,217	109,217	0	0	0
3310042933	DETROIT	MI		10/19/2022	09/21/2023	24,556	0	0	0	0	0	0	24,556	24,556	0	0	0
3310026600	OAKLAND	NJ		08/08/2022	09/21/2023	129,294	0	0	0	0	0	0	129,294	129,294	0	0	0
3310035547	LOUISVILLE	KY		04/29/2022	09/21/2023	22,156	0	0	0	0	0	0	22,156	22,156	0	0	0
3310039520	LIVINGSTON	NJ		09/08/2022	09/21/2023	352,044	0	0	0	0	0	0	352,044	352,044	0	0	0
3310039471	HAZEL CREST	IL		08/01/2022	09/21/2023	34,353	0	0	0	0	0	0	34,353	34,353	0	0	0
3300003718	OCEAN	NJ		04/27/2022	09/15/2023	150,195	0	0	0	0	0	0	150,195	150,195	0	0	0
3310031086	GOSHEN	NY		01/31/2022	09/21/2023	174,497	0	0	0	0	0	0	174,497	174,497	0	0	0
3310031645	SPRING VALLEY	NY		02/18/2022	09/21/2023	60,588	0	0	0	0	0	0	60,588	60,588	0	0	0
3310040193	FORSYTH	GA		09/21/2022	09/21/2023	211,682	0	0	0	0	0	0	211,682	211,682	0	0	0
3310040225	PHILADELPHIA	PA		09/08/2022	09/21/2023	48,787	0	0	0	0	0	0	48,787	48,787	0	0	0
3310040226	PHILADELPHIA	PA		09/08/2022	09/21/2023	52,648	0	0	0	0	0	0	52,648	52,648	0	0	0
3310039050	MASTIC BEACH	NY		09/08/2022	09/21/2023	101,772	0	0	0	0	0	0	101,772	101,772	0	0	0
3310026081	FRANKLIN SQUARE	NY		10/22/2021	09/21/2023	168,309	0	0	0	0	0	0	168,309	168,309	0	0	0
3310039752	BROOKLYN	NY		08/01/2022	09/21/2023	213,137	0	0	0	0	0	0	213,137	213,137	0	0	0
3310034215	DETROIT	MI		04/01/2022	08/21/2023	22,770	0	0	0	0	0	0	22,770	22,770	0	0	0
3310034263	DEER PARK	NY		06/29/2022	09/21/2023	166,894	0	0	0	0	0	0	166,894	166,894	0	0	0
3310039142	NYACK	NY		08/16/2022	09/21/2023	173,507	0	0	0	0	0	0	173,507	173,507	0	0	0
3310041403	UNIVERSITY HEIGHTS	OH		09/21/2022	09/21/2023	66,667	0	0	0	0	0	0	66,667	66,667	0	0	0
3310041686	PLEASANTVILLE	NJ		10/19/2022	10/19/2023	50,688	0	0	0	0	0	0	50,688	50,688	0	0	0
3310041708	CUTLER BAY	FL		10/12/2022	09/21/2023	223,740	0	0	0	0	0	0	223,740	223,740	0	0	0
3310037339	MONTICELLO	NY		08/01/2022	09/21/2023	154,440	0	0	0	0	0	0	154,440	154,440	0	0	0
3310030865	PARAMUS	NJ		01/31/2022	09/21/2023	249,480	0	0	0	0	0	0	249,480	249,480	0	0	0
3310039263	PECOS	TX		10/19/2022	09/21/2023	90,633	0	0	0	0	0	0	90,633	90,633	0	0	0
3310035671	BRONX	NY		06/15/2022	09/21/2023	347,618	0	0	0	0	0	0	347,618	347,618	0	0	0
3310029007	BROOKLYN	NY		01/05/2022	09/21/2023	156,816	0	0	0	0	0	0	156,816	156,816	0	0	0
3310028842	GAINESVILLE	FL		01/31/2022	09/21/2023	748,440	0	0	0	0	0	0	748,440	748,440	0	0	0
3310035367	CATSKILL	NY		07/25/2022	09/21/2023	70,567	0	0	0	0	0	0	70,567	70,567	0	0	0
3310039432	HIGHLAND	IN		08/26/2022	09/21/2023	102,564	0	0	0	0	0	0	102,564	102,564	0	0	0
3310038173	ROCHELLE PARK	NJ		08/16/2022	09/21/2023	141,189	0	0	0	0	0	0	141,189	141,189	0	0	0
3310038189	PHILADELPHIA	PA		07/14/2022	09/21/2023	53,528	0	0	0	0	0	0	53,528	53,528	0	0	0
3310038403	MONTICELLO	NY		09/21/2022	11/27/2023	315,553	0	0	0	0	0	0	315,553	315,553	0	0	0
3310037869	TRENTON	NJ		07/14/2022	09/21/2023	110,118	0	0	0	0	0	0	110,118	110,118	0	0	0
3310037890	LEVITTOWN	NY		09/21/2022	09/21/2023	233,086	0	0	0	0	0	0	233,086	233,086	0	0	0
3310041624	LOS ANGELES	CA		10/19/2022	09/21/2023	694,318	0	0	0	0	0	0	694,318	694,318	0	0	0
3310041229	PHILADELPHIA	PA		10/19/2022	09/21/2023	48,985	0	0	0	0	0	0	48,985	48,985	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
3310040812	FAR ROCKAWAY	NY		08/26/2022	09/21/2023	112,464	0	0	0	0	0	0	112,464	112,464	0	0	0
3310036397	JACKSON	GA		06/15/2022	09/21/2023	45,213	0	0	0	0	0	0	45,213	45,213	0	0	0
3310036425	SEASIDE HEIGHTS	NJ		09/08/2022	09/21/2023	152,460	0	0	0	0	0	0	152,460	152,460	0	0	0
3310040045	UNIONDALE	NY		09/08/2022	09/21/2023	167,437	0	0	0	0	0	0	167,437	167,437	0	0	0
3310043119	COLUMBIA	MO		11/10/2022	09/21/2023	90,795	0	0	0	0	0	0	90,795	90,795	0	0	0
3310022231	JERSEY CITY	NJ		03/09/2022	09/21/2023	550,533	0	0	0	0	0	0	550,533	550,533	0	0	0
3310020717	PITTSTON	PA		11/12/2021	09/21/2023	19,602	0	0	0	0	0	0	19,602	19,602	0	0	0
3310038127	PLAINFIELD	NJ		07/14/2022	09/21/2023	120,780	0	0	0	0	0	0	120,780	120,780	0	0	0
3310041989	MASSAPEQUA PARK	NY		11/01/2022	09/21/2023	198,891	0	0	0	0	0	0	198,891	198,891	0	0	0
3310030433	PASSAIC	NJ		03/22/2022	09/21/2023	816,552	0	0	0	0	0	0	816,552	816,552	0	0	0
3310037515	SAINT JAMES	NY		06/15/2022	09/21/2023	356,044	0	0	0	0	0	0	356,044	356,044	0	0	0
3310041146	CARMEL HAMLET	NY		11/01/2022	09/21/2023	105,713	0	0	0	0	0	0	105,713	105,713	0	0	0
3310036731	ORANGE	NJ		06/15/2022	09/21/2023	200,416	0	0	0	0	0	0	200,416	200,416	0	0	0
3310039116	MERIDEN	CT		08/26/2022	09/21/2023	37,422	0	0	0	0	0	0	37,422	37,422	0	0	0
3300004212	CHICAGO	IL		12/21/2022	09/15/2023	435,566	0	0	0	0	0	0	435,566	435,566	0	0	0
3300004213	CHICAGO	IL		12/21/2022	09/15/2023	369,528	0	0	0	0	0	0	369,528	369,528	0	0	0
3300004214	CHICAGO	IL		12/21/2022	09/15/2023	366,670	0	0	0	0	0	0	366,670	366,670	0	0	0
3310040550	COLUMBIA	SC		09/21/2022	09/21/2023	25,623	0	0	0	0	0	0	25,623	25,623	0	0	0
3310037285	DETROIT	MI		07/25/2022	09/21/2023	47,092	0	0	0	0	0	0	47,092	47,092	0	0	0
3310037308	HOUSTON	TX		07/07/2022	09/21/2023	121,457	0	0	0	0	0	0	121,457	121,457	0	0	0
3310040855	WOODBURY	NJ		09/21/2022	09/21/2023	72,072	0	0	0	0	0	0	72,072	72,072	0	0	0
3310031925	LIVINGSTON	NJ		02/07/2022	09/21/2023	368,300	0	0	0	0	0	0	368,300	368,300	0	0	0
3310041843	CLEVELAND	OH		11/01/2022	09/21/2023	42,293	0	0	0	0	0	0	42,293	42,293	0	0	0
3310040780	MILLVILLE	NJ		09/21/2022	09/21/2023	36,036	0	0	0	0	0	0	36,036	36,036	0	0	0
3310040789	PUEBLO	CO		10/12/2022	09/21/2023	50,490	0	0	0	0	0	0	50,490	50,490	0	0	0
3310040764	SALEM	NJ		09/21/2022	09/21/2023	48,568	0	0	0	0	0	0	48,568	48,568	0	0	0
3310038826	HAVERSTRAW	NY		08/26/2022	09/21/2023	222,354	0	0	0	0	0	0	222,354	222,354	0	0	0
3310038828	HAVERSTRAW	NY		08/26/2022	09/21/2023	136,323	0	0	0	0	0	0	136,323	136,323	0	0	0
3310034606	BRANCHVILLE	NJ		08/16/2022	09/21/2023	108,160	0	0	0	0	0	0	108,160	108,160	0	0	0
3310037576	EWING	NJ		09/21/2022	09/21/2023	15,072	0	0	0	0	0	0	15,072	15,072	0	0	0
3310038505	CHICAGO	IL		08/08/2022	09/21/2023	67,320	0	0	0	0	0	0	67,320	67,320	0	0	0
3310038518	MONTCLAIR	NJ		07/14/2022	09/21/2023	500,109	0	0	0	0	0	0	500,109	500,109	0	0	0
3310038254	PHILADELPHIA	PA		08/08/2022	09/21/2023	55,987	0	0	0	0	0	0	55,987	55,987	0	0	0
3310042190	TORRINGTON	CT		11/10/2022	09/21/2023	70,674	0	0	0	0	0	0	70,674	70,674	0	0	0
3310039288	BROOKLYN	NY		08/26/2022	09/21/2023	187,110	0	0	0	0	0	0	187,110	187,110	0	0	0
3310046293	LEVITTOWN	NY		01/30/2023	09/21/2023	169,646	0	0	0	0	0	0	169,646	169,646	0	0	0
3300004199	SPOTSWOOD	NJ		01/19/2023	09/15/2023	203,490	0	0	0	0	0	0	203,490	203,490	0	0	0
3310047326	DOUGLASVILLE	GA		02/27/2023	09/21/2023	62,370	0	0	0	0	0	0	62,370	62,370	0	0	0
3310048065	CHESTER	NY		02/27/2023	09/21/2023	66,500	0	0	0	0	0	0	66,500	66,500	0	0	0
3300004367	PATERSON	NJ		02/16/2023	09/15/2023	340,119	0	0	0	0	0	0	340,119	340,119	0	0	0
3310046941	BLOOMING GROVE	NY		02/13/2023	09/21/2023	173,250	0	0	0	0	0	0	173,250	173,250	0	0	0
3310046955	QUEENS	NY		02/27/2023	09/21/2023	160,202	0	0	0	0	0	0	160,202	160,202	0	0	0
3310044130	STANHOPE	NJ		02/13/2023	09/21/2023	110,128	0	0	0	0	0	0	110,128	110,128	0	0	0
3310046762	OAKLAND	CA		04/04/2023	09/21/2023	134,808	0	0	0	0	0	0	134,808	134,808	0	0	0
3310049075	BELLEVUE	KY		04/19/2023	09/21/2023	47,916	0	0	0	0	0	0	47,916	47,916	0	0	0
3310050381	RAHWAY	NJ		04/27/2023	09/21/2023	78,745	0	0	0	0	0	0	78,745	78,745	0	0	0
3310051590	HESPERIA	CA		04/27/2023	09/21/2023	101,633	0	0	0	0	0	0	101,633	101,633	0	0	0
3310048403	PITTSBURGH	PA		04/04/2023	09/21/2023	155,390	0	0	0	0	0	0	155,390	155,390	0	0	0
3310049799	LODI	NJ		04/04/2023	09/21/2023	178,378	0	0	0	0	0	0	178,378	178,378	0	0	0
3310049927	HARTFORD	CT		04/27/2023	09/21/2023	66,528	0	0	0	0	0	0	66,528	66,528	0	0	0
3310048788	FREEPORT	NY		04/19/2023	09/21/2023	152,856	0	0	0	0	0	0	152,856	152,856	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
3310050906	BALTIMORE	MD		04/27/2023	09/21/2023	47,520	0	0	0	0	0	0	47,520	47,520	0	0	0
3310051205	APOPKA	FL		04/27/2023	09/21/2023	63,736	0	0	0	0	0	0	63,736	63,736	0	0	0
3310051453	SELDEN	NY		04/27/2023	09/21/2023	106,913	0	0	0	0	0	0	106,913	106,913	0	0	0
3310049651	IRVINGTON	NJ		04/19/2023	09/21/2023	126,403	0	0	0	0	0	0	126,403	126,403	0	0	0
3310050449	SAN BERNARDINO	CA		04/27/2023	09/21/2023	74,844	0	0	0	0	0	0	74,844	74,844	0	0	0
3310049562	SUFFOLK	VA		05/25/2023	09/21/2023	42,791	0	0	0	0	0	0	42,791	42,791	0	0	0
3310051176	LAURELTON	NY		05/18/2023	09/21/2023	185,328	0	0	0	0	0	0	185,328	185,328	0	0	0
3310050526	TAMPA	FL		05/18/2023	09/21/2023	80,784	0	0	0	0	0	0	80,784	80,784	0	0	0
3310052201	FLEMINGTON	NJ		05/11/2023	09/21/2023	128,700	0	0	0	0	0	0	128,700	128,700	0	0	0
3310052752	COTTRELLVILLE	MI		05/18/2023	09/21/2023	82,883	0	0	0	0	0	0	82,883	82,883	0	0	0
3300004394	RIVER EDGE	NJ		05/03/2023	09/15/2023	343,026	0	0	0	0	0	0	343,026	343,026	0	0	0
3310052754	BELLEFONTAINE	OH		06/29/2023	09/21/2023	37,782	0	0	0	0	0	0	37,782	37,782	0	0	0
3310053655	PHILADELPHIA	PA		06/08/2023	09/21/2023	99,693	0	0	0	0	0	0	99,693	99,693	0	0	0
3310053330	PLEASANT GROVE	AL		06/08/2023	09/21/2023	48,510	0	0	0	0	0	0	48,510	48,510	0	0	0
3310053284	ROCKY POINT	NY		06/08/2023	09/21/2023	98,010	0	0	0	0	0	0	98,010	98,010	0	0	0
3310054327	ROCKY MOUNT	NC		06/29/2023	09/21/2023	106,029	0	0	0	0	0	0	106,029	106,029	0	0	0
3310052828	WASHINGTON	NC		06/29/2023	09/21/2023	73,281	0	0	0	0	0	0	73,281	73,281	0	0	0
3310053541	CORAM	NY		06/29/2023	09/21/2023	154,840	0	0	0	0	0	0	154,840	154,840	0	0	0
3310050093	LAKE GROVE	NY		06/29/2023	09/21/2023	138,006	0	0	0	0	0	0	138,006	138,006	0	0	0
3310049982	CENTRAL ISLIP	NY		06/08/2023	09/21/2023	131,868	0	0	0	0	0	0	131,868	131,868	0	0	0
3310053854	HOUSTON	TX		06/21/2023	09/21/2023	79,002	0	0	0	0	0	0	79,002	79,002	0	0	0
3310053883	TRENTON	NJ		06/08/2023	09/21/2023	44,550	0	0	0	0	0	0	44,550	44,550	0	0	0
3310054168	NEWBURGH	NY		06/08/2023	09/21/2023	213,444	0	0	0	0	0	0	213,444	213,444	0	0	0
3310054176	PHILADELPHIA	PA		06/29/2023	09/21/2023	69,062	0	0	0	0	0	0	69,062	69,062	0	0	0
3310056208	FAIR LAWN	NJ		07/27/2023	09/21/2023	156,638	0	0	0	0	0	0	156,638	156,638	0	0	0
3310054867	OXON HILL	MD		07/27/2023	09/21/2023	93,070	0	0	0	0	0	0	93,070	93,070	0	0	0
3310037833	DUQUESNE	PA		06/29/2022	10/19/2023	67,231	0	0	0	0	0	0	67,231	67,231	0	0	0
3300004002	BROOKLYN	NY		10/13/2022	10/17/2023	1,138,575	0	0	0	0	0	0	1,138,575	1,138,575	0	0	0
3310038773	ORLANDO	FL		07/14/2022	10/19/2023	99,317	0	0	0	0	0	0	99,317	99,317	0	0	0
3300003322	WINDERMERE	FL		11/01/2021	10/17/2023	458,822	0	0	0	0	0	0	458,822	458,822	0	0	0
3300003895	LOS ANGELES	CA		08/12/2022	10/17/2023	1,150,687	0	0	0	0	0	0	1,150,687	1,150,687	0	0	0
3310041784	CHICAGO	IL		10/19/2022	10/19/2023	81,596	0	0	0	0	0	0	81,596	81,596	0	0	0
3310041805	SHAWNEE	OK		09/28/2022	10/19/2023	51,282	0	0	0	0	0	0	51,282	51,282	0	0	0
3310027741	LYONS	IL		11/29/2021	10/19/2023	83,318	0	0	0	0	0	0	83,318	83,318	0	0	0
3310039971	CHICAGO	IL		08/16/2022	10/19/2023	61,637	0	0	0	0	0	0	61,637	61,637	0	0	0
3310038313	MONROE	NY		10/12/2022	10/19/2023	263,340	0	0	0	0	0	0	263,340	263,340	0	0	0
3310038331	LIVINGSTON	NJ		10/19/2022	10/19/2023	366,122	0	0	0	0	0	0	366,122	366,122	0	0	0
3310039238	RONKONKOMA	NY		08/08/2022	10/19/2023	149,827	0	0	0	0	0	0	149,827	149,827	0	0	0
3310043401	CHICAGO	IL		11/10/2022	10/19/2023	61,540	0	0	0	0	0	0	61,540	61,540	0	0	0
3310034374	BRIDGETON	NJ		04/08/2022	10/19/2023	27,720	0	0	0	0	0	0	27,720	27,720	0	0	0
3310034377	BRIDGETON	NJ		04/08/2022	10/19/2023	27,918	0	0	0	0	0	0	27,918	27,918	0	0	0
3310034383	BRIDGETON	NJ		04/08/2022	10/19/2023	26,730	0	0	0	0	0	0	26,730	26,730	0	0	0
3310034388	CHICAGO	IL		04/01/2022	10/19/2023	109,540	0	0	0	0	0	0	109,540	109,540	0	0	0
3310042640	MONSEY	NY		10/12/2022	10/19/2023	283,140	0	0	0	0	0	0	283,140	283,140	0	0	0
3310038197	WATERBURY	CT		07/25/2022	10/19/2023	1,435,984	0	0	0	0	0	0	1,435,984	1,435,984	0	0	0
3310042088	NEWARK	NJ		10/19/2022	10/19/2023	166,320	0	0	0	0	0	0	166,320	166,320	0	0	0
3310042089	NEWARK	NJ		10/19/2022	10/19/2023	169,092	0	0	0	0	0	0	169,092	169,092	0	0	0
3310037051	MAMARONECK	NY		08/26/2022	10/19/2023	255,737	0	0	0	0	0	0	255,737	255,737	0	0	0
3310040637	CHICAGO	IL		09/21/2022	10/19/2023	263,340	0	0	0	0	0	0	263,340	263,340	0	0	0
3310030013	AUBURN	NY		03/09/2022	10/19/2023	22,879	0	0	0	0	0	0	22,879	22,879	0	0	0
3310038582	LA CRESCENTA-MONTROS	CA		08/08/2022	10/19/2023	542,514	0	0	0	0	0	0	542,514	542,514	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
3310042928	CANTON	OH		11/10/2022	10/19/2023	31,977	0	0	0	0	0	0	31,977	31,977	0	0	0
3310033937	LIVINGSTON	NJ		04/01/2022	10/19/2023	501,930	0	0	0	0	0	0	501,930	501,930	0	0	0
3310035581	FORT LAUDERDALE	FL		04/29/2022	10/19/2023	96,228	0	0	0	0	0	0	96,228	96,228	0	0	0
3310035623	NEWARK	NJ		06/07/2022	10/19/2023	73,062	0	0	0	0	0	0	73,062	73,062	0	0	0
3310036065	BROOKLYN	NY		10/12/2022	10/19/2023	449,460	0	0	0	0	0	0	449,460	449,460	0	0	0
3310038929	HARTFORD	CT		07/25/2022	10/19/2023	97,769	0	0	0	0	0	0	97,769	97,769	0	0	0
3310042479	TRENTON	NJ		11/01/2022	10/19/2023	53,222	0	0	0	0	0	0	53,222	53,222	0	0	0
3310033664	CATSKILL	NY		06/29/2022	10/19/2023	108,504	0	0	0	0	0	0	108,504	108,504	0	0	0
3310038671	PALM DESERT	CA		07/14/2022	10/19/2023	376,709	0	0	0	0	0	0	376,709	376,709	0	0	0
3310041003	BALTIMORE	MD		09/21/2022	10/19/2023	61,024	0	0	0	0	0	0	61,024	61,024	0	0	0
3310037913	FARMINGVILLE	NY		06/23/2022	10/19/2023	153,074	0	0	0	0	0	0	153,074	153,074	0	0	0
3310040210	DANVILLE	VA		08/26/2022	10/19/2023	22,770	0	0	0	0	0	0	22,770	22,770	0	0	0
3310040561	HONOLULU	HI		08/26/2022	10/19/2023	415,800	0	0	0	0	0	0	415,800	415,800	0	0	0
3310034501	EAST LANSING	MI		04/29/2022	10/19/2023	100,433	0	0	0	0	0	0	100,433	100,433	0	0	0
3310039808	WOODLAND PARK	NJ		08/26/2022	10/19/2023	131,036	0	0	0	0	0	0	131,036	131,036	0	0	0
3310040129	CALIFON	NJ		10/19/2022	10/19/2023	103,435	0	0	0	0	0	0	103,435	103,435	0	0	0
3310035986	LIVINGSTON	NJ		06/07/2022	10/19/2023	148,307	0	0	0	0	0	0	148,307	148,307	0	0	0
3310039156	NEWARK	NJ		08/01/2022	10/19/2023	96,844	0	0	0	0	0	0	96,844	96,844	0	0	0
3310025714	SCRANTON	PA		09/28/2021	10/19/2023	45,849	0	0	0	0	0	0	45,849	45,849	0	0	0
3310041366	GREENWOOD LAKE	NY		10/12/2022	10/19/2023	203,940	0	0	0	0	0	0	203,940	203,940	0	0	0
3310031721	SCOTCH PLAINS	NJ		02/07/2022	10/19/2023	254,973	0	0	0	0	0	0	254,973	254,973	0	0	0
3310041997	ARROYO GRANDE	CA		10/19/2022	10/19/2023	336,244	0	0	0	0	0	0	336,244	336,244	0	0	0
3310042006	BROWNS MILLS	NJ		09/21/2022	10/19/2023	67,320	0	0	0	0	0	0	67,320	67,320	0	0	0
3310037327	LIVINGSTON	NJ		07/25/2022	10/19/2023	172,557	0	0	0	0	0	0	172,557	172,557	0	0	0
3310037337	LINDENHURST	NY		07/14/2022	10/19/2023	171,072	0	0	0	0	0	0	171,072	171,072	0	0	0
3310040901	PITTSTON	PA		09/21/2022	10/19/2023	67,360	0	0	0	0	0	0	67,360	67,360	0	0	0
3310039708	NEWARK	NJ		09/28/2022	10/19/2023	585,090	0	0	0	0	0	0	585,090	585,090	0	0	0
3310042082	SEVIERVILLE	TN		11/01/2022	10/19/2023	396,020	0	0	0	0	0	0	396,020	396,020	0	0	0
3310032952	NORTH CALDWELL	NJ		03/09/2022	10/19/2023	245,718	0	0	0	0	0	0	245,718	245,718	0	0	0
3310042467	JACKSONVILLE	FL		10/19/2022	10/19/2023	34,604	0	0	0	0	0	0	34,604	34,604	0	0	0
3310042419	ELMER	NJ		10/19/2022	10/19/2023	72,663	0	0	0	0	0	0	72,663	72,663	0	0	0
3310041299	CHICAGO	IL		09/21/2022	10/19/2023	75,335	0	0	0	0	0	0	75,335	75,335	0	0	0
3310037231	WOODBURY	NY		08/16/2022	10/19/2023	440,868	0	0	0	0	0	0	440,868	440,868	0	0	0
3300003701	GARDEN CITY	NY		05/26/2022	10/17/2023	538,764	0	0	0	0	0	0	538,764	538,764	0	0	0
3310043121	JERICHO	NY		11/01/2022	10/19/2023	303,160	0	0	0	0	0	0	303,160	303,160	0	0	0
3310034151	NEW ORLEANS	LA		04/01/2022	10/19/2023	52,173	0	0	0	0	0	0	52,173	52,173	0	0	0
3310021288	SEMINOLE	FL		08/01/2022	10/19/2023	180,180	0	0	0	0	0	0	180,180	180,180	0	0	0
3310036556	FELTON	DE		06/29/2022	10/19/2023	26,136	0	0	0	0	0	0	26,136	26,136	0	0	0
3310037792	PHILLIPSBURG	NJ		07/14/2022	10/19/2023	37,462	0	0	0	0	0	0	37,462	37,462	0	0	0
3310041532	MANCHESTER	NJ		09/28/2022	10/19/2023	118,087	0	0	0	0	0	0	118,087	118,087	0	0	0
3310031315	PARKLAND	FL		02/07/2022	10/19/2023	729,044	0	0	0	0	0	0	729,044	729,044	0	0	0
3310039319	WILMERDING	PA		08/16/2022	10/19/2023	19,503	0	0	0	0	0	0	19,503	19,503	0	0	0
3310039332	STATEN ISLAND	NY		08/26/2022	10/19/2023	359,370	0	0	0	0	0	0	359,370	359,370	0	0	0
3310033523	PHILADELPHIA	PA		03/22/2022	10/19/2023	26,591	0	0	0	0	0	0	26,591	26,591	0	0	0
3310038594	BROOKLYN	NY		07/25/2022	10/19/2023	608,682	0	0	0	0	0	0	608,682	608,682	0	0	0
3310038602	HOLLAND	MI		08/08/2022	10/19/2023	122,330	0	0	0	0	0	0	122,330	122,330	0	0	0
3310014535	CLOVIS	CA		11/29/2021	10/19/2023	48,373	0	0	0	0	0	0	48,373	48,373	0	0	0
3310038065	ANDOVER	NJ		09/08/2022	10/19/2023	67,716	0	0	0	0	0	0	67,716	67,716	0	0	0
3310040778	MULBERRY	FL		08/26/2022	10/19/2023	28,514	0	0	0	0	0	0	28,514	28,514	0	0	0
3310041131	BALTIMORE	MD		10/12/2022	10/19/2023	98,055	0	0	0	0	0	0	98,055	98,055	0	0	0
3310037103	MANHASSET	NY		07/07/2022	10/19/2023	241,164	0	0	0	0	0	0	241,164	241,164	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310040731	MIDDLETOWN	NY		09/28/2022	10/19/2023	38,871	0	0	0	0	0	0	38,871	38,871	0	0	0
3310039380	AKRON	OH		09/21/2022	10/19/2023	26,334	0	0	0	0	0	0	26,334	26,334	0	0	0
3310034655	EAST PATCHOGUE	NY		04/08/2022	10/19/2023	158,534	0	0	0	0	0	0	158,534	158,534	0	0	0
3310037567	CORAL GABLES	FL		06/29/2022	10/19/2023	317,918	0	0	0	0	0	0	317,918	317,918	0	0	0
3310037410	KEANSBURG	NJ		07/07/2022	10/19/2023	53,737	0	0	0	0	0	0	53,737	53,737	0	0	0
3310041071	HALLANDALE BEACH	FL		10/19/2022	10/19/2023	176,961	0	0	0	0	0	0	176,961	176,961	0	0	0
3310039917	HANCOCK	NY		09/08/2022	10/19/2023	446,419	0	0	0	0	0	0	446,419	446,419	0	0	0
3300004284	WESTWOOD	NJ		01/19/2023	10/17/2023	223,839	0	0	0	0	0	0	223,839	223,839	0	0	0
3310047182	WASHINGTON	DC		02/27/2023	10/19/2023	82,764	0	0	0	0	0	0	82,764	82,764	0	0	0
3300004370	NEWARK	NJ		02/27/2023	10/17/2023	142,443	0	0	0	0	0	0	142,443	142,443	0	0	0
3310049796	SOUTH PLAINFIELD	NJ		04/04/2023	10/19/2023	117,810	0	0	0	0	0	0	117,810	117,810	0	0	0
3310049804	DETROIT	MI		04/19/2023	10/19/2023	61,201	0	0	0	0	0	0	61,201	61,201	0	0	0
3310050690	SUFFERN	NY		04/19/2023	10/19/2023	152,856	0	0	0	0	0	0	152,856	152,856	0	0	0
3310049666	WENONAH	NJ		04/19/2023	10/19/2023	63,707	0	0	0	0	0	0	63,707	63,707	0	0	0
3310049279	BALTIMORE	MD		04/19/2023	10/19/2023	46,728	0	0	0	0	0	0	46,728	46,728	0	0	0
3310049566	ELIZABETH	NJ		04/19/2023	10/19/2023	168,300	0	0	0	0	0	0	168,300	168,300	0	0	0
3310050434	DETROIT	MI		04/19/2023	10/19/2023	60,568	0	0	0	0	0	0	60,568	60,568	0	0	0
3310050461	WINDERMERE	FL		04/19/2023	10/19/2023	158,792	0	0	0	0	0	0	158,792	158,792	0	0	0
3310053005	EGG HARBOR CITY	NJ		05/25/2023	10/19/2023	68,468	0	0	0	0	0	0	68,468	68,468	0	0	0
3310050603	JACKSONVILLE	FL		05/11/2023	10/19/2023	28,443	0	0	0	0	0	0	28,443	28,443	0	0	0
3310051575	PHILADELPHIA	PA		05/18/2023	10/19/2023	69,300	0	0	0	0	0	0	69,300	69,300	0	0	0
3310051368	CHESTERTOWN	MD		05/11/2023	10/19/2023	26,334	0	0	0	0	0	0	26,334	26,334	0	0	0
3310051471	JACKSONVILLE	FL		05/11/2023	10/19/2023	45,828	0	0	0	0	0	0	45,828	45,828	0	0	0
3310051616	TRENTON	NJ		05/18/2023	10/19/2023	41,035	0	0	0	0	0	0	41,035	41,035	0	0	0
3310052804	FORT WORTH	TX		05/18/2023	10/19/2023	82,467	0	0	0	0	0	0	82,467	82,467	0	0	0
3310053208	SHERMAN OAKS	CA		05/25/2023	10/19/2023	792,772	0	0	0	0	0	0	792,772	792,772	0	0	0
3310053446	NEWARK	NJ		05/25/2023	10/19/2023	127,587	0	0	0	0	0	0	127,587	127,587	0	0	0
3310055128	MONROE	NY		06/29/2023	10/19/2023	188,496	0	0	0	0	0	0	188,496	188,496	0	0	0
3310053989	WILMINGTON	NC		06/08/2023	10/19/2023	67,082	0	0	0	0	0	0	67,082	67,082	0	0	0
3310055275	PATERSON	NJ		06/29/2023	10/19/2023	170,478	0	0	0	0	0	0	170,478	170,478	0	0	0
3310055276	PATERSON	NJ		06/29/2023	10/19/2023	144,146	0	0	0	0	0	0	144,146	144,146	0	0	0
3310053620	DETROIT	MI		06/08/2023	10/19/2023	21,508	0	0	0	0	0	0	21,508	21,508	0	0	0
3310053628	NYACK	NY		06/29/2023	10/19/2023	196,020	0	0	0	0	0	0	196,020	196,020	0	0	0
3310053629	NYACK	NY		06/29/2023	10/19/2023	196,020	0	0	0	0	0	0	196,020	196,020	0	0	0
3310048009	GAINESVILLE	GA		06/08/2023	10/19/2023	68,640	0	0	0	0	0	0	68,640	68,640	0	0	0
3310051999	HOUSTON	TX		06/29/2023	10/19/2023	86,704	0	0	0	0	0	0	86,704	86,704	0	0	0
3310054528	DESTIN	FL		06/29/2023	10/19/2023	356,396	0	0	0	0	0	0	356,396	356,396	0	0	0
3310049635	NANUET	NY		06/29/2023	10/19/2023	163,944	0	0	0	0	0	0	163,944	163,944	0	0	0
3310054347	WATERBURY	CT		06/29/2023	10/19/2023	102,564	0	0	0	0	0	0	102,564	102,564	0	0	0
3310054412	MONROE	MI		06/29/2023	10/19/2023	30,870	0	0	0	0	0	0	30,870	30,870	0	0	0
3310053466	NYACK	NY		06/29/2023	10/19/2023	185,130	0	0	0	0	0	0	185,130	185,130	0	0	0
3310043520	YONKERS	NY		06/08/2023	10/19/2023	178,022	0	0	0	0	0	0	178,022	178,022	0	0	0
3310051734	NOTTINGHAM	NH		06/08/2023	10/19/2023	84,146	0	0	0	0	0	0	84,146	84,146	0	0	0
3310055431	SAINT JAMES	NY		06/29/2023	10/19/2023	356,400	0	0	0	0	0	0	356,400	356,400	0	0	0
3310054125	TRENTON	NJ		06/08/2023	10/19/2023	83,160	0	0	0	0	0	0	83,160	83,160	0	0	0
3310056060	PARSIPPANY-TROY HILL	NJ		07/27/2023	10/19/2023	130,086	0	0	0	0	0	0	130,086	130,086	0	0	0
3310055366	UNIONDALE	NY		07/27/2023	10/19/2023	163,944	0	0	0	0	0	0	163,944	163,944	0	0	0
3310057166	BALTIMORE	MD		08/31/2023	10/19/2023	23,522	0	0	0	0	0	0	23,522	23,522	0	0	0
3310059018	LINDENHURST	NY		08/31/2023	10/19/2023	145,665	0	0	0	0	0	0	145,665	145,665	0	0	0
3310057164	BALTIMORE	MD		08/31/2023	10/19/2023	19,879	0	0	0	0	0	0	19,879	19,879	0	0	0
3300003794	BAYONNE	NJ		08/24/2022	10/17/2023	227,715	0	0	0	0	0	0	227,715	227,715	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
3310031518	CHATTANOOGA	TN		04/20/2022	11/27/2023	53,082	0	0	0	0	0	0	53,082	53,082	0	0	0
3310037825	EAST ORANGE	NJ		06/29/2022	11/27/2023	158,083	0	0	0	0	0	0	158,083	158,083	0	0	0
3310032150	HOPEDALE	MA		02/18/2022	09/21/2023	295,020	0	0	0	0	0	0	295,020	295,020	0	0	0
3310032186	PALM SPRINGS	FL		02/11/2022	09/21/2023	79,579	0	0	0	0	0	0	79,579	79,579	0	0	0
3310033872	BELLEVILLE	NJ		04/01/2022	11/27/2023	58,806	0	0	0	0	0	0	58,806	58,806	0	0	0
3310034439	BRONX	NY		04/14/2022	11/27/2023	241,560	0	0	0	0	0	0	241,560	241,560	0	0	0
3310031890	GARY	IN		02/25/2022	11/27/2023	72,706	0	0	0	0	0	0	72,706	72,706	0	0	0
3310041814	MASSAPEQUA PARK	NY		11/10/2022	11/27/2023	188,445	0	0	0	0	0	0	188,445	188,445	0	0	0
3310031135	NEWARK	NJ		02/11/2022	11/27/2023	180,923	0	0	0	0	0	0	180,923	180,923	0	0	0
3310027750	HESPERIA	CA		12/16/2021	11/27/2023	92,664	0	0	0	0	0	0	92,664	92,664	0	0	0
3310028377	ELVERTA	CA		01/05/2022	11/27/2023	7,168	0	0	0	0	0	0	7,168	7,168	0	0	0
3310035768	BRONX	NY		06/29/2022	11/27/2023	351,945	0	0	0	0	0	0	351,945	351,945	0	0	0
3310032788	GROSSE POINTE WOODS	MI		03/09/2022	11/27/2023	65,498	0	0	0	0	0	0	65,498	65,498	0	0	0
3310043397	PORT CHESTER	NY		11/10/2022	11/27/2023	185,323	0	0	0	0	0	0	185,323	185,323	0	0	0
3310038970	CHESTER	NJ		08/01/2022	11/27/2023	184,140	0	0	0	0	0	0	184,140	184,140	0	0	0
3310038202	SANFORD	NC		08/16/2022	11/27/2023	20,592	0	0	0	0	0	0	20,592	20,592	0	0	0
3310040609	LITTLE FALLS	NJ		10/19/2022	11/27/2023	147,579	0	0	0	0	0	0	147,579	147,579	0	0	0
3310040962	WEST ORANGE	NJ		09/08/2022	11/27/2023	69,953	0	0	0	0	0	0	69,953	69,953	0	0	0
3310039874	CHICAGO	IL		08/08/2022	11/27/2023	49,199	0	0	0	0	0	0	49,199	49,199	0	0	0
3310042920	PATERSON	NJ		10/19/2022	11/27/2023	79,200	0	0	0	0	0	0	79,200	79,200	0	0	0
3310034021	DOLTON	IL		04/20/2022	11/27/2023	33,945	0	0	0	0	0	0	33,945	33,945	0	0	0
3310043780	BROWNS MILLS	NJ		11/10/2022	11/27/2023	54,549	0	0	0	0	0	0	54,549	54,549	0	0	0
3310035454	DIX HILLS	NY		08/01/2022	11/27/2023	236,234	0	0	0	0	0	0	236,234	236,234	0	0	0
3310038703	BRONX	NY		09/21/2022	11/27/2023	153,723	0	0	0	0	0	0	153,723	153,723	0	0	0
3310034279	CANTON	GA		04/01/2022	11/27/2023	224,201	0	0	0	0	0	0	224,201	224,201	0	0	0
3310038947	OSSINING	NY		08/01/2022	11/27/2023	162,756	0	0	0	0	0	0	162,756	162,756	0	0	0
3300003724	CAMDEN	NJ		05/17/2022	11/15/2023	184,110	0	0	0	0	0	0	184,110	184,110	0	0	0
3310038665	MILWAUKEE	WI		07/14/2022	10/19/2023	203,964	0	0	0	0	0	0	203,964	203,964	0	0	0
3310038672	PHILADELPHIA	PA		09/21/2022	11/27/2023	67,488	0	0	0	0	0	0	67,488	67,488	0	0	0
3310043226	ALLENTOWN	PA		11/01/2022	11/27/2023	37,927	0	0	0	0	0	0	37,927	37,927	0	0	0
3310041014	IRVINGTON	NJ		10/19/2022	11/27/2023	120,847	0	0	0	0	0	0	120,847	120,847	0	0	0
3310031089	CHARLOTTE	NC		01/31/2022	11/27/2023	213,875	0	0	0	0	0	0	213,875	213,875	0	0	0
3310040554	BROOKLYN	NY		09/08/2022	11/27/2023	764,577	0	0	0	0	0	0	764,577	764,577	0	0	0
3310036026	LIVINGSTON	NJ		06/15/2022	11/27/2023	438,174	0	0	0	0	0	0	438,174	438,174	0	0	0
3310042016	WANTAGE	NJ		10/19/2022	11/27/2023	99,000	0	0	0	0	0	0	99,000	99,000	0	0	0
3310039272	BELLEVILLE	IL		09/08/2022	11/27/2023	37,303	0	0	0	0	0	0	37,303	37,303	0	0	0
3310029027	MONTCLAIR	NJ		02/07/2022	11/27/2023	222,255	0	0	0	0	0	0	222,255	222,255	0	0	0
3310040494	PORT ROYAL	SC		08/16/2022	11/27/2023	79,943	0	0	0	0	0	0	79,943	79,943	0	0	0
3310036447	ST. ALBANS	NY		06/07/2022	11/27/2023	341,154	0	0	0	0	0	0	341,154	341,154	0	0	0
3310039429	THE BRONX	NY		08/08/2022	11/27/2023	442,015	0	0	0	0	0	0	442,015	442,015	0	0	0
3310039383	SPRING VALLEY	NY		08/01/2022	11/27/2023	203,742	0	0	0	0	0	0	203,742	203,742	0	0	0
3310038182	WATERBURY	CT		07/25/2022	11/27/2023	652,836	0	0	0	0	0	0	652,836	652,836	0	0	0
3310032951	CALDWELL	NJ		07/07/2022	11/27/2023	318,602	0	0	0	0	0	0	318,602	318,602	0	0	0
3310032899	CHARLOTTE	NC		03/09/2022	11/27/2023	294,788	0	0	0	0	0	0	294,788	294,788	0	0	0
3310042375	DOLTON	IL		10/12/2022	11/27/2023	49,181	0	0	0	0	0	0	49,181	49,181	0	0	0
3310043001	MERRICK	NY		11/01/2022	11/27/2023	169,924	0	0	0	0	0	0	169,924	169,924	0	0	0
3310041631	BROOKLYN	NY		09/21/2022	11/27/2023	428,472	0	0	0	0	0	0	428,472	428,472	0	0	0
3310039851	STATEN ISLAND	NY		10/19/2022	11/27/2023	145,213	0	0	0	0	0	0	145,213	145,213	0	0	0
3310036840	CLEVELAND HEIGHTS	OH		06/15/2022	11/27/2023	155,925	0	0	0	0	0	0	155,925	155,925	0	0	0
3310040037	HAMMONTON	NJ		10/19/2022	11/27/2023	52,133	0	0	0	0	0	0	52,133	52,133	0	0	0
3310043140	FORT LEE	NJ		11/10/2022	11/27/2023	105,732	0	0	0	0	0	0	105,732	105,732	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3310034078	MILFORD	DE		04/08/2022	11/27/2023	226,710	0	0	0	0	0	0	226,710	226,710	0	0	0
3310034089	INDIANAPOLIS	IN		04/29/2022	11/27/2023	116,389	0	0	0	0	0	0	116,389	116,389	0	0	0
3310038124	MAPLEWOOD	NJ		07/14/2022	11/27/2023	168,676	0	0	0	0	0	0	168,676	168,676	0	0	0
3310042373	BAYONNE	NJ		11/01/2022	11/27/2023	152,646	0	0	0	0	0	0	152,646	152,646	0	0	0
3310041496	MAYS LANDING	NJ		09/21/2022	11/27/2023	130,126	0	0	0	0	0	0	130,126	130,126	0	0	0
3310041499	PARK FOREST	IL		09/21/2022	11/27/2023	34,195	0	0	0	0	0	0	34,195	34,195	0	0	0
3310040351	JOHNSON VALLEY	CA		09/21/2022	11/27/2023	43,065	0	0	0	0	0	0	43,065	43,065	0	0	0
3310038888	SANFORD	FL		07/25/2022	11/27/2023	55,708	0	0	0	0	0	0	55,708	55,708	0	0	0
3310033536	ROCHESTER	NY		04/20/2022	11/27/2023	24,886	0	0	0	0	0	0	24,886	24,886	0	0	0
3310038595	CITY OF ORANGE	NJ		07/14/2022	11/27/2023	192,654	0	0	0	0	0	0	192,654	192,654	0	0	0
3310042982	WANTAGH	NY		10/19/2022	11/27/2023	258,192	0	0	0	0	0	0	258,192	258,192	0	0	0
3310038029	UNION CITY	NJ		06/23/2022	11/27/2023	224,928	0	0	0	0	0	0	224,928	224,928	0	0	0
3310040770	CHICAGO	IL		09/08/2022	11/27/2023	79,972	0	0	0	0	0	0	79,972	79,972	0	0	0
3310035277	MOUNDVILLE	AL		05/19/2022	11/27/2023	18,052	0	0	0	0	0	0	18,052	18,052	0	0	0
3310035292	CHICAGO	IL		04/29/2022	11/27/2023	88,506	0	0	0	0	0	0	88,506	88,506	0	0	0
3310035821	PLATTEKILL	NY		06/07/2022	11/27/2023	140,239	0	0	0	0	0	0	140,239	140,239	0	0	0
3310034568	MASSAPEQUA	NY		04/14/2022	11/27/2023	205,425	0	0	0	0	0	0	205,425	205,425	0	0	0
3310037572	EAST FISHKILL	NY		07/14/2022	11/27/2023	114,369	0	0	0	0	0	0	114,369	114,369	0	0	0
3310041269	CINCINNATI	OH		10/12/2022	11/27/2023	101,059	0	0	0	0	0	0	101,059	101,059	0	0	0
3310033286	CHICAGO	IL		03/17/2022	11/27/2023	113,771	0	0	0	0	0	0	113,771	113,771	0	0	0
3310033287	CHICAGO	IL		03/17/2022	11/27/2023	110,606	0	0	0	0	0	0	110,606	110,606	0	0	0
3310042775	MAYS LANDING	NJ		11/10/2022	11/27/2023	65,089	0	0	0	0	0	0	65,089	65,089	0	0	0
3310042185	BRIDGEPORT	CT		10/19/2022	11/27/2023	101,594	0	0	0	0	0	0	101,594	101,594	0	0	0
3310035117	AMAGANSETT	NY		05/19/2022	11/27/2023	436,412	0	0	0	0	0	0	436,412	436,412	0	0	0
3300004168	PATERSON	NJ		01/19/2023	11/15/2023	142,055	0	0	0	0	0	0	142,055	142,055	0	0	0
3310046117	NORTH HOLLYWOOD	CA		02/13/2023	11/27/2023	196,020	0	0	0	0	0	0	196,020	196,020	0	0	0
3310046157	LAKE WORTH BEACH	FL		02/13/2023	11/27/2023	104,544	0	0	0	0	0	0	104,544	104,544	0	0	0
3310047857	BROWNS MILLS	NJ		02/27/2023	11/27/2023	62,271	0	0	0	0	0	0	62,271	62,271	0	0	0
3310050706	INTERLACHEN	FL		04/19/2023	11/27/2023	28,700	0	0	0	0	0	0	28,700	28,700	0	0	0
3310050113	DETROIT	MI		04/27/2023	11/27/2023	54,054	0	0	0	0	0	0	54,054	54,054	0	0	0
3310050889	LIVINGSTON	NJ		04/27/2023	11/27/2023	261,990	0	0	0	0	0	0	261,990	261,990	0	0	0
3310051157	BROOKLYN	NY		04/27/2023	11/27/2023	321,963	0	0	0	0	0	0	321,963	321,963	0	0	0
3310050289	JARRETTSVILLE	MD		05/11/2023	11/27/2023	183,784	0	0	0	0	0	0	183,784	183,784	0	0	0
3310047998	GAINESVILLE	GA		05/25/2023	11/27/2023	68,640	0	0	0	0	0	0	68,640	68,640	0	0	0
3310048007	GAINESVILLE	GA		05/25/2023	11/27/2023	68,640	0	0	0	0	0	0	68,640	68,640	0	0	0
3310051173	MCGAHEYSVILLE	VA		05/18/2023	11/27/2023	73,775	0	0	0	0	0	0	73,775	73,775	0	0	0
3310050926	SCOTTSBORO	AL		05/25/2023	11/27/2023	64,943	0	0	0	0	0	0	64,943	64,943	0	0	0
3310051438	WAIANAE	HI		05/25/2023	11/27/2023	169,290	0	0	0	0	0	0	169,290	169,290	0	0	0
3310051780	PHILADELPHIA	PA		05/18/2023	11/27/2023	48,906	0	0	0	0	0	0	48,906	48,906	0	0	0
3310050738	ATLANTA	GA		05/11/2023	11/27/2023	139,539	0	0	0	0	0	0	139,539	139,539	0	0	0
3310051635	COLUMBIA	SC		05/11/2023	11/27/2023	87,318	0	0	0	0	0	0	87,318	87,318	0	0	0
3310052984	REX	GA		05/25/2023	11/27/2023	48,114	0	0	0	0	0	0	48,114	48,114	0	0	0
3310051970	MILWAUKEE	WI		05/25/2023	11/27/2023	49,896	0	0	0	0	0	0	49,896	49,896	0	0	0
3310052074	SEBRING	FL		05/18/2023	11/27/2023	55,539	0	0	0	0	0	0	55,539	55,539	0	0	0
3310053283	WYANDANCH	NY		05/25/2023	11/27/2023	117,810	0	0	0	0	0	0	117,810	117,810	0	0	0
3310054959	PITTSBURGH	PA		06/29/2023	11/27/2023	26,201	0	0	0	0	0	0	26,201	26,201	0	0	0
3310054975	EAST ORANGE	NJ		06/29/2023	11/27/2023	118,681	0	0	0	0	0	0	118,681	118,681	0	0	0
3310054094	PHILADELPHIA	PA		06/29/2023	11/27/2023	65,637	0	0	0	0	0	0	65,637	65,637	0	0	0
3310054006	PHILADELPHIA	PA		06/08/2023	11/27/2023	71,181	0	0	0	0	0	0	71,181	71,181	0	0	0
3310052774	WASHINGTON	NC		06/29/2023	11/27/2023	70,107	0	0	0	0	0	0	70,107	70,107	0	0	0
3310053245	HOMEWOOD	IL		06/21/2023	11/27/2023	77,220	0	0	0	0	0	0	77,220	77,220	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
3310053258	SMITHTOWN	NY		06/21/2023	11/27/2023	120,137	0	0	0	0	0	0	120,137	120,137	0	0	0
3310052825	WASHINGTON	NC		06/29/2023	10/19/2023	72,288	0	0	0	0	0	0	72,288	72,288	0	0	0
3310053718	BALTIMORE	MD		06/08/2023	11/27/2023	39,749	0	0	0	0	0	0	39,749	39,749	0	0	0
3310053720	PHILADELPHIA	PA		06/08/2023	11/27/2023	94,773	0	0	0	0	0	0	94,773	94,773	0	0	0
3310052740	WASHINGTON	NC		06/29/2023	11/27/2023	66,969	0	0	0	0	0	0	66,969	66,969	0	0	0
3310052969	MARLTON	NJ		06/21/2023	11/27/2023	83,160	0	0	0	0	0	0	83,160	83,160	0	0	0
3310049447	DETROIT	MI		06/08/2023	11/27/2023	24,968	0	0	0	0	0	0	24,968	24,968	0	0	0
3310052950	IRVINGTON	NJ		06/21/2023	11/27/2023	166,320	0	0	0	0	0	0	166,320	166,320	0	0	0
3310053747	DEPTFORD	NJ		06/21/2023	11/27/2023	94,805	0	0	0	0	0	0	94,805	94,805	0	0	0
3310049556	SUFFOLK	VA		06/08/2023	11/27/2023	26,622	0	0	0	0	0	0	26,622	26,622	0	0	0
3310052296	RIO RANCHO	NM		06/08/2023	11/27/2023	103,096	0	0	0	0	0	0	103,096	103,096	0	0	0
3310053163	SEASIDE HEIGHTS	NJ		06/29/2023	11/27/2023	127,451	0	0	0	0	0	0	127,451	127,451	0	0	0
3310053175	PATERSON	NJ		06/08/2023	11/27/2023	109,058	0	0	0	0	0	0	109,058	109,058	0	0	0
3310053763	WOODLYNNE	NJ		07/27/2023	11/27/2023	62,469	0	0	0	0	0	0	62,469	62,469	0	0	0
3310056101	NORTH FORT MYERS	FL		07/27/2023	11/27/2023	261,697	0	0	0	0	0	0	261,697	261,697	0	0	0
3310053463	WYANDANCH	NY		07/27/2023	11/27/2023	86,605	0	0	0	0	0	0	86,605	86,605	0	0	0
3310055407	WATERBURY	CT		07/27/2023	11/27/2023	101,574	0	0	0	0	0	0	101,574	101,574	0	0	0
3310055408	WATERBURY	CT		07/27/2023	11/27/2023	101,574	0	0	0	0	0	0	101,574	101,574	0	0	0
3310053651	PATERSON	NJ		07/27/2023	11/27/2023	137,551	0	0	0	0	0	0	137,551	137,551	0	0	0
3310054318	MANORVILLE	NY		07/27/2023	11/27/2023	106,920	0	0	0	0	0	0	106,920	106,920	0	0	0
3310054385	MANAHAWKIN	NJ		07/27/2023	11/27/2023	116,701	0	0	0	0	0	0	116,701	116,701	0	0	0
3310047245	BALTIMORE	MD		08/31/2023	11/27/2023	57,816	0	0	0	0	0	0	57,816	57,816	0	0	0
3310055667	CHICAGO	IL		08/31/2023	11/27/2023	25,265	0	0	0	0	0	0	25,265	25,265	0	0	0
3310049368	BAY SHORE	NY		08/31/2023	11/27/2023	101,905	0	0	0	0	0	0	101,905	101,905	0	0	0
3310058298	TOMS RIVER	NJ		08/31/2023	11/27/2023	207,207	0	0	0	0	0	0	207,207	207,207	0	0	0
3310056910	JERSEY CITY	NJ		08/31/2023	11/27/2023	174,636	0	0	0	0	0	0	174,636	174,636	0	0	0
3310057042	DETROIT	MI		08/31/2023	11/27/2023	29,284	0	0	0	0	0	0	29,284	29,284	0	0	0
3310057072	TAMPA	FL		08/31/2023	11/27/2023	49,500	0	0	0	0	0	0	49,500	49,500	0	0	0
3310059079	COLUMBUS	GA		09/15/2023	11/27/2023	30,076	0	0	0	0	0	0	30,076	30,076	0	0	0
3310061304	ATLANTA	GA		10/06/2023	11/27/2023	40,986	0	0	0	0	0	0	40,986	40,986	0	0	0
3310041557	VALLEY STREAM	NY		09/21/2022	12/21/2023	146,427	0	0	0	0	0	0	146,427	146,427	0	0	0
3300003979	TEANECK	NJ		10/28/2022	12/15/2023	228,684	0	0	0	0	0	0	228,684	228,684	0	0	0
3310033909	WATERBURY	CT		04/01/2022	12/21/2023	86,257	0	0	0	0	0	0	86,257	86,257	0	0	0
3310031847	ST. PETERSBURG	FL		02/11/2022	12/21/2023	193,092	0	0	0	0	0	0	193,092	193,092	0	0	0
3310037945	NEWARK	NJ		09/08/2022	12/21/2023	107,712	0	0	0	0	0	0	107,712	107,712	0	0	0
3310038316	PARSIPPANY	NJ		09/21/2022	12/21/2023	189,684	0	0	0	0	0	0	189,684	189,684	0	0	0
3300003460	MONTCLAIR	NJ		12/10/2021	12/15/2023	465,120	0	0	0	0	0	0	465,120	465,120	0	0	0
3310026016	KINGSTON	NY		05/19/2022	12/21/2023	51,480	0	0	0	0	0	0	51,480	51,480	0	0	0
3310043430	HAVERTOWN	PA		11/10/2022	12/21/2023	154,400	0	0	0	0	0	0	154,400	154,400	0	0	0
3310042121	YPSILANTI	MI		10/19/2022	12/21/2023	93,217	0	0	0	0	0	0	93,217	93,217	0	0	0
3310042148	TITUSVILLE	FL		10/12/2022	12/21/2023	88,387	0	0	0	0	0	0	88,387	88,387	0	0	0
3310038468	ROYAL OAK	MI		07/14/2022	12/21/2023	171,044	0	0	0	0	0	0	171,044	171,044	0	0	0
3310033067	PHILADELPHIA	PA		03/17/2022	12/21/2023	151,480	0	0	0	0	0	0	151,480	151,480	0	0	0
3310029235	ELIZABETH	NJ		01/11/2022	12/21/2023	228,888	0	0	0	0	0	0	228,888	228,888	0	0	0
3310036985	NEW LONDON	CT		08/16/2022	12/21/2023	66,528	0	0	0	0	0	0	66,528	66,528	0	0	0
3300004115	NORTH BERGEN	NJ		12/02/2022	12/15/2023	166,184	0	0	0	0	0	0	166,184	166,184	0	0	0
3310038802	NEWARK	NJ		08/01/2022	12/21/2023	189,421	0	0	0	0	0	0	189,421	189,421	0	0	0
3310035619	PHILADELPHIA	PA		05/19/2022	12/21/2023	55,242	0	0	0	0	0	0	55,242	55,242	0	0	0
3310023365	ANAHEIM	CA		09/28/2021	12/21/2023	131,454	0	0	0	0	0	0	131,454	131,454	0	0	0
3300003734	PHILADELPHIA	PA		06/23/2022	12/15/2023	139,052	0	0	0	0	0	0	139,052	139,052	0	0	0
3310037400	CHICAGO HEIGHTS	IL		06/23/2022	12/21/2023	39,947	0	0	0	0	0	0	39,947	39,947	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
3310041635	FONTANA	CA		10/12/2022	12/21/2023	172,656	0	0	0	0	0	0	172,656	172,656	0	0	0
3310041644	GRIFFIN	GA		11/01/2022	12/21/2023	486,090	0	0	0	0	0	0	486,090	486,090	0	0	0
3310040219	CHARLOTTE	NC		08/26/2022	12/21/2023	103,950	0	0	0	0	0	0	103,950	103,950	0	0	0
3310027370	MORGANVILLE	NJ		05/19/2022	12/21/2023	121,770	0	0	0	0	0	0	121,770	121,770	0	0	0
3310034194	MAHWAH	NJ		06/15/2022	12/21/2023	225,073	0	0	0	0	0	0	225,073	225,073	0	0	0
3310041678	CHICAGO	IL		10/19/2022	12/21/2023	61,700	0	0	0	0	0	0	61,700	61,700	0	0	0
3310037594	DANIA BEACH	FL		06/29/2022	12/21/2023	182,333	0	0	0	0	0	0	182,333	182,333	0	0	0
3310035969	JAMAICA	NY		08/08/2022	12/21/2023	116,919	0	0	0	0	0	0	116,919	116,919	0	0	0
3310042463	NEWARK	NJ		10/19/2022	12/21/2023	57,024	0	0	0	0	0	0	57,024	57,024	0	0	0
3300003652	MONTCLAIR	NJ		03/31/2022	12/15/2023	414,248	0	0	0	0	0	0	414,248	414,248	0	0	0
3310038638	PALM COAST	FL		08/08/2022	12/21/2023	101,699	0	0	0	0	0	0	101,699	101,699	0	0	0
3310040853	WATERBURY	CT		09/08/2022	12/21/2023	235,224	0	0	0	0	0	0	235,224	235,224	0	0	0
3310030530	NEWFIELD	NJ		02/25/2022	12/21/2023	92,066	0	0	0	0	0	0	92,066	92,066	0	0	0
3310041196	BROOKLYN	NY		10/12/2022	12/21/2023	141,253	0	0	0	0	0	0	141,253	141,253	0	0	0
3310034128	HIGHLAND PARK	NJ		03/22/2022	12/21/2023	166,299	0	0	0	0	0	0	166,299	166,299	0	0	0
3310036545	LIVINGSTON	NJ		06/29/2022	12/21/2023	229,205	0	0	0	0	0	0	229,205	229,205	0	0	0
3310037520	GARY	IN		09/08/2022	12/21/2023	19,800	0	0	0	0	0	0	19,800	19,800	0	0	0
3310037521	PINE BEACH	NJ		08/08/2022	12/21/2023	104,692	0	0	0	0	0	0	104,692	104,692	0	0	0
3310028626	SAG HARBOR	NY		02/25/2022	12/21/2023	392,040	0	0	0	0	0	0	392,040	392,040	0	0	0
3310038604	DIX HILLS	NY		08/08/2022	12/21/2023	156,103	0	0	0	0	0	0	156,103	156,103	0	0	0
3310040876	NEW ORLEANS	LA		09/21/2022	12/21/2023	85,496	0	0	0	0	0	0	85,496	85,496	0	0	0
3300003375	RANDOLPH	NJ		01/18/2022	12/15/2023	89,148	0	0	0	0	0	0	89,148	89,148	0	0	0
3310037174	EAST ORANGE	NJ		06/15/2022	12/21/2023	136,422	0	0	0	0	0	0	136,422	136,422	0	0	0
3310037133	YONKERS	NY		08/26/2022	12/21/2023	431,957	0	0	0	0	0	0	431,957	431,957	0	0	0
3310040737	PALM BEACH GARDENS	FL		08/26/2022	12/21/2023	170,308	0	0	0	0	0	0	170,308	170,308	0	0	0
3310040766	NEWARK	NJ		10/12/2022	12/21/2023	85,932	0	0	0	0	0	0	85,932	85,932	0	0	0
3310039622	SOUTH KINGSTOWN	RI		10/12/2022	12/21/2023	100,980	0	0	0	0	0	0	100,980	100,980	0	0	0
3310038840	WASHINGTON	DC		07/14/2022	12/21/2023	117,345	0	0	0	0	0	0	117,345	117,345	0	0	0
3310038256	LOS ANGELES	CA		07/07/2022	12/21/2023	500,544	0	0	0	0	0	0	500,544	500,544	0	0	0
3310039278	BALDWIN	NY		08/08/2022	12/21/2023	160,776	0	0	0	0	0	0	160,776	160,776	0	0	0
3310050774	BAYONNE	NJ		04/27/2023	12/21/2023	189,290	0	0	0	0	0	0	189,290	189,290	0	0	0
3310050807	BAY SHORE	NY		04/19/2023	12/21/2023	128,304	0	0	0	0	0	0	128,304	128,304	0	0	0
3310048770	NEWARK	NJ		04/04/2023	12/21/2023	139,867	0	0	0	0	0	0	139,867	139,867	0	0	0
3310048809	DUMONT	NJ		04/27/2023	12/21/2023	138,442	0	0	0	0	0	0	138,442	138,442	0	0	0
3310051298	TRENTON	NJ		04/27/2023	12/21/2023	42,174	0	0	0	0	0	0	42,174	42,174	0	0	0
3310051384	AVON	CT		04/27/2023	12/21/2023	341,055	0	0	0	0	0	0	341,055	341,055	0	0	0
3310051520	CENTRAL ISLIP	NY		04/27/2023	12/21/2023	126,162	0	0	0	0	0	0	126,162	126,162	0	0	0
3310049686	JERSEY CITY	NJ		04/19/2023	12/21/2023	190,912	0	0	0	0	0	0	190,912	190,912	0	0	0
3310049402	WHARTON	NJ		04/27/2023	12/21/2023	101,327	0	0	0	0	0	0	101,327	101,327	0	0	0
3310049518	PHILADELPHIA	PA		04/19/2023	12/21/2023	38,016	0	0	0	0	0	0	38,016	38,016	0	0	0
3310053081	CLEVELAND	OH		05/25/2023	12/21/2023	26,611	0	0	0	0	0	0	26,611	26,611	0	0	0
3310051603	TAMARAC	FL		05/18/2023	12/21/2023	121,909	0	0	0	0	0	0	121,909	121,909	0	0	0
3310052779	ELMONT	NY		05/11/2023	12/21/2023	212,058	0	0	0	0	0	0	212,058	212,058	0	0	0
3310052668	HAZEL CREST	IL		05/25/2023	12/21/2023	69,751	0	0	0	0	0	0	69,751	69,751	0	0	0
3300004440	WEST PALM BEACH	FL		05/03/2023	12/15/2023	108,528	0	0	0	0	0	0	108,528	108,528	0	0	0
3310053296	WEST PALM BEACH	FL		05/25/2023	12/21/2023	98,810	0	0	0	0	0	0	98,810	98,810	0	0	0
3310052343	OAKLYN	NJ		05/18/2023	12/21/2023	70,290	0	0	0	0	0	0	70,290	70,290	0	0	0
3310054015	DUNEDIN	FL		06/21/2023	12/21/2023	124,166	0	0	0	0	0	0	124,166	124,166	0	0	0
3310053960	GOOSE CREEK	SC		06/08/2023	12/21/2023	66,627	0	0	0	0	0	0	66,627	66,627	0	0	0
3310053023	ATLANTA	GA		06/21/2023	12/21/2023	961,463	0	0	0	0	0	0	961,463	961,463	0	0	0
3310053062	HUNTINGTON	NY		06/08/2023	12/21/2023	201,960	0	0	0	0	0	0	201,960	201,960	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310053073	NORTH BAY VILLAGE	FL		06/21/2023	12/21/2023	305,308	0	0	0	0	0	0	305,308	305,308	0	0	0
3310053004	EVANSTON	IL		06/08/2023	12/21/2023	102,925	0	0	0	0	0	0	102,925	102,925	0	0	0
3310051225	CHICAGO	IL		06/08/2023	12/21/2023	118,819	0	0	0	0	0	0	118,819	118,819	0	0	0
3310050359	CORONA	NY		06/08/2023	12/21/2023	393,822	0	0	0	0	0	0	393,822	393,822	0	0	0
3310050665	LEHIGH ACRES	FL		06/21/2023	12/21/2023	132,660	0	0	0	0	0	0	132,660	132,660	0	0	0
3310050668	LEHIGH ACRES	FL		06/08/2023	12/21/2023	132,660	0	0	0	0	0	0	132,660	132,660	0	0	0
3310054618	POCONO LAKE	PA		06/29/2023	12/21/2023	134,244	0	0	0	0	0	0	134,244	134,244	0	0	0
3310054642	BRIDGEPORT	CT		06/29/2023	12/21/2023	202,930	0	0	0	0	0	0	202,930	202,930	0	0	0
3310052523	EAST ORANGE	NJ		06/08/2023	12/21/2023	63,360	0	0	0	0	0	0	63,360	63,360	0	0	0
3310045467	LOS ANGELES	CA		06/21/2023	12/21/2023	245,617	0	0	0	0	0	0	245,617	245,617	0	0	0
3310042939	INDIANAPOLIS	IN		06/08/2023	12/21/2023	31,522	0	0	0	0	0	0	31,522	31,522	0	0	0
3310053824	LEHIGH ACRES	FL		06/21/2023	12/21/2023	94,248	0	0	0	0	0	0	94,248	94,248	0	0	0
3310053236	STOCKBRIDGE	GA		06/21/2023	12/21/2023	42,197	0	0	0	0	0	0	42,197	42,197	0	0	0
3310054280	ALIQUIPPA	PA		06/29/2023	12/21/2023	27,720	0	0	0	0	0	0	27,720	27,720	0	0	0
3310054288	CONCORD	NC		06/29/2023	12/21/2023	46,609	0	0	0	0	0	0	46,609	46,609	0	0	0
3310054144	TAMPA	FL		06/21/2023	12/21/2023	60,850	0	0	0	0	0	0	60,850	60,850	0	0	0
3310052564	YONKERS	NY		06/29/2023	12/21/2023	152,539	0	0	0	0	0	0	152,539	152,539	0	0	0
3310056587	EAST NORTHPORT	NY		08/31/2023	12/21/2023	221,740	0	0	0	0	0	0	221,740	221,740	0	0	0
3310057305	PUYALLUP	WA		08/31/2023	12/21/2023	135,114	0	0	0	0	0	0	135,114	135,114	0	0	0
3310054279	PHILADELPHIA	PA		08/31/2023	12/21/2023	56,072	0	0	0	0	0	0	56,072	56,072	0	0	0
3310057634	AZTEC	NM		08/31/2023	12/21/2023	52,272	0	0	0	0	0	0	52,272	52,272	0	0	0
3310057680	EAST ORANGE	NJ		08/31/2023	12/21/2023	73,933	0	0	0	0	0	0	73,933	73,933	0	0	0
3310056047	PHILIPSTOWN	NY		08/31/2023	12/21/2023	149,015	0	0	0	0	0	0	149,015	149,015	0	0	0
3310058481	HAMMOND	IN		09/15/2023	12/21/2023	26,463	0	0	0	0	0	0	26,463	26,463	0	0	0
3310057712	BALTIMORE	MD		09/15/2023	12/21/2023	35,640	0	0	0	0	0	0	35,640	35,640	0	0	0
3310059572	BLUFFTON	SC		09/15/2023	12/21/2023	139,986	0	0	0	0	0	0	139,986	139,986	0	0	0
3310060757	BOSTON	MA		10/06/2023	12/21/2023	134,600	0	0	0	0	0	0	134,600	134,600	0	0	0
3310061376	WOODLAND HILLS	CA		10/31/2023	12/21/2023	683,100	0	0	0	0	0	0	683,100	683,100	0	0	0
3310062696	ATLANTA	GA		10/31/2023	12/21/2023	53,674	0	0	0	0	0	0	53,674	53,674	0	0	0
3300004608	NEWARK	NJ		10/10/2023	12/15/2023	241,281	0	0	0	0	0	0	241,281	241,281	0	0	0
3310063489	STONE MOUNTAIN	GA		11/21/2023	12/21/2023	60,588	0	0	0	0	0	0	60,588	60,588	0	0	0
100045761	IRMO	SC		11/25/2020	03/07/2023	11,733	0	180	0	0	180	0	11,733	11,733	0	0	0
100061679	PINE CITY	MN		07/01/2021	01/20/2023	1	0	0	0	0	0	0	1	1	0	0	0
100068999	SEATTLE	WA		09/01/2021	01/20/2023	212,936	0	(2,977)	0	0	(2,977)	0	212,936	212,936	0	0	0
100045246	YARDLEY	PA		11/25/2020	02/07/2023	453,554	0	29,023	0	0	29,023	0	453,554	453,554	0	0	0
100044963	NEW BRITAIN	CT		11/19/2020	02/07/2023	113,496	0	(3,610)	0	0	(3,610)	0	113,496	113,496	0	0	0
100045191	PROVIDENCE	RI		11/25/2020	01/07/2023	164,272	0	(22,734)	0	0	(22,734)	0	164,272	164,272	0	0	0
100045603	JACKSONVILLE	FL		11/25/2020	01/07/2023	381	0	0	0	0	0	0	381	381	0	0	0
100045979	TORRINGTON	CT		11/25/2020	01/07/2023	217,234	0	18,425	0	0	18,425	0	217,234	217,234	0	0	0
100046331	SAN ANGELO	TX		11/25/2020	01/07/2023	33,808	0	(2,600)	0	0	(2,600)	0	33,808	33,808	0	0	0
100045532	VERNAL	UT		11/25/2020	02/07/2023	41,664	0	(3,657)	0	0	(3,657)	0	41,664	41,664	0	0	0
100045553	VASSAR	MI		11/25/2020	03/07/2023	13,493	0	0	0	0	0	0	13,493	13,493	0	0	0
100046417	DETROIT	MI		11/25/2020	02/07/2023	20,629	0	(1,180)	0	0	(1,180)	0	20,629	20,629	0	0	0
100046649	DAYTONA BEACH	FL		11/25/2020	03/07/2023	97,140	0	(12,045)	0	0	(12,045)	0	97,140	97,140	0	0	0
100048094	PHOENIX	AZ		11/20/2020	03/07/2023	57,290	0	(8,387)	0	0	(8,387)	0	57,290	57,290	0	0	0
100047183	DOWNINGTOWN	PA		11/20/2020	01/07/2023	63,155	0	(16,105)	0	0	(16,105)	0	63,155	63,155	0	0	0
100048016	BELLA VISTA	AR		11/20/2020	01/07/2023	75,095	0	305	0	0	305	0	75,095	75,095	0	0	0
100048605	NORTHBOROUGH	MA		11/20/2020	03/07/2023	234,588	0	(16,783)	0	0	(16,783)	0	234,588	234,588	0	0	0
100048545	MINNEAPOLIS	MN		11/20/2020	01/07/2023	95,558	0	(5,144)	0	0	(5,144)	0	95,558	95,558	0	0	0
100049818	SMYRNA	DE		11/20/2020	02/07/2023	201,355	0	(12,149)	0	0	(12,149)	0	201,355	201,355	0	0	0
100059781	WICHITA	KS		06/01/2021	01/07/2023	122,917	0	565	0	0	565	0	122,917	122,917	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100061567	GOLDSBORO	NC		07/01/2021	01/20/2023	34,047	0	(598)	0	0	(598)	0	34,047	34,047	0	0	0
100061966	NORTH CHARLESTON	SC		07/01/2021	01/20/2023	128,450	0	(1,025)	0	0	(1,025)	0	128,450	128,450	0	0	0
100062267	MIDDLEBURG	FL		07/01/2021	03/20/2023	40,215	0	(678)	0	0	(678)	0	40,215	40,215	0	0	0
100063960	ACTON	CA		07/01/2021	03/20/2023	588,670	0	117	0	0	117	0	588,670	588,670	0	0	0
100064181	SHREVEPORT	LA		07/01/2021	01/07/2023	28,411	0	944	0	0	944	0	28,411	28,411	0	0	0
100064202	ELMA	WA		07/01/2021	02/20/2023	130,407	0	4,432	0	0	4,432	0	130,407	130,407	0	0	0
100063526	LOUISVILLE	KY		07/01/2021	02/20/2023	102,035	0	1,197	0	0	1,197	0	102,035	102,035	0	0	0
100063595	STAPLES	MN		07/01/2021	01/07/2023	13,548	0	(211)	0	0	(211)	0	13,548	13,548	0	0	0
100063797	RED OAK	OK		07/01/2021	02/07/2023	71,526	0	(899)	0	0	(899)	0	71,526	71,526	0	0	0
100063469	FREDERICK	MD		07/01/2021	02/14/2023	160,916	0	(3,790)	0	0	(3,790)	0	160,916	160,916	0	0	0
100064347	WEST CHESTER	OH		07/01/2021	02/20/2023	125,678	0	3,158	0	0	3,158	0	125,678	125,678	0	0	0
100064594	NEWARK	NJ		07/01/2021	01/20/2023	375,324	0	8,905	0	0	8,905	0	375,324	375,324	0	0	0
100066163	MEDFORD	OR		08/02/2021	03/20/2023	131,204	0	(4,259)	0	0	(4,259)	0	131,204	131,204	0	0	0
100066179	KILLEEN	TX		08/02/2021	02/20/2023	97,904	0	(792)	0	0	(792)	0	97,904	97,904	0	0	0
100066604	PELL CITY	AL		08/02/2021	02/20/2023	123,744	0	(2,071)	0	0	(2,071)	0	123,744	123,744	0	0	0
100066545	COUNCIL BLUFFS	IA		08/02/2021	03/20/2023	50,178	0	(441)	0	0	(441)	0	50,178	50,178	0	0	0
100068839	FRANKFORT	KY		09/01/2021	01/23/2023	61,591	0	(549)	0	0	(549)	0	61,591	61,591	0	0	0
100069332	OCALA	FL		09/01/2021	02/20/2023	164,285	0	(1,058)	0	0	(1,058)	0	164,285	164,285	0	0	0
100069373	CLOVIS	CA		09/01/2021	01/20/2023	194,355	0	(2,421)	0	0	(2,421)	0	194,355	194,355	0	0	0
100069377	BARGERSVILLE	IN		09/01/2021	02/21/2023	122,725	0	(3,105)	0	0	(3,105)	0	122,725	122,725	0	0	0
100068935	HOUSTON	TX		09/01/2021	01/07/2023	165,399	0	(1,974)	0	0	(1,974)	0	165,399	165,399	0	0	0
100069472	CHICAGO	IL		09/01/2021	01/10/2023	140,793	0	(35)	0	0	(35)	0	140,793	140,793	0	0	0
100069973	LAKE CHARLES	LA		09/01/2021	02/10/2023	68,966	0	2,030	0	0	2,030	0	68,966	68,966	0	0	0
100068862	SHAKOPEE	MN		09/01/2021	01/20/2023	5	0	0	0	0	0	0	5	5	0	0	0
100069393	RIO RANCHO	NM		09/01/2021	02/22/2023	176,434	0	53	0	0	53	0	176,434	176,434	0	0	0
100069432	DOVER	DE		09/01/2021	03/20/2023	215,316	0	(5,324)	0	0	(5,324)	0	215,316	215,316	0	0	0
100069439	ALPENA	SD		09/01/2021	03/20/2023	60,858	0	(2,000)	0	0	(2,000)	0	60,858	60,858	0	0	0
100073505	VIDOR	TX		11/01/2021	02/23/2023	101,878	0	1,553	0	0	1,553	0	101,878	101,878	0	0	0
100073468	PATERSON	NJ		11/01/2021	03/20/2023	134,883	0	3,090	0	0	3,090	0	134,883	134,883	0	0	0
100076528	ELIZABETH	NJ		12/30/2021	03/09/2023	292,400	0	(2,587)	0	0	(2,587)	0	292,400	292,400	0	0	0
100050713	GREATER LONDON	GBR		03/02/2021	01/24/2023	165,883	0	0	0	0	0	28,992	194,875	194,875	(21,798)	0	(21,798)
100050717	GREATER LONDON	GBR		03/02/2021	03/20/2023	881,138	0	0	0	0	0	159,151	1,040,289	1,040,289	(149,147)	0	(149,147)
100050658	SOUTH EAST	GBR		03/02/2021	02/21/2023	152,856	0	0	0	0	0	27,834	180,690	180,690	(27,332)	0	(27,332)
100050662	GREATER LONDON	GBR		03/02/2021	01/24/2023	92,073	0	0	0	0	0	16,083	108,156	108,156	(12,043)	0	(12,043)
100050671	GREATER LONDON	GBR		03/02/2021	01/24/2023	71,012	0	0	0	0	0	12,462	83,474	83,474	(9,660)	0	(9,660)
100055944	GREATER LONDON	GBR		03/31/2021	02/21/2023	395,173	0	0	0	0	0	66,059	461,232	461,232	(70,515)	0	(70,515)
100055945	GREATER LONDON	GBR		03/31/2021	01/24/2023	736,523	0	0	0	0	0	118,142	854,665	854,665	(96,329)	0	(96,329)
100057151	GREATER LONDON	GBR		04/30/2021	03/20/2023	348,038	0	0	0	0	0	59,364	407,402	407,402	(58,940)	0	(58,940)
100050663	EAST OF ENGLAND	GBR		03/02/2021	01/07/2023	2	0	0	0	0	0	0	2	2	2	0	2
100050707	GREATER LONDON	GBR		03/02/2021	01/07/2023	2,411	0	0	0	0	0	0	2,411	2,411	2,411	0	2,411
100055949	GREATER LONDON	GBR		03/31/2021	01/07/2023	2,563	0	0	0	0	0	0	2,563	2,563	2,563	0	2,563
100060334	EAST OF ENGLAND	GBR		06/30/2021	01/07/2023	5	0	0	0	0	0	0	5	5	5	0	5
100065870	GREATER LONDON	GBR		07/30/2021	01/07/2023	2	0	0	0	0	0	0	2	2	2	0	2
100050659	SOUTH EAST	GBR		03/02/2021	01/07/2023	4	0	0	0	0	0	0	4	4	4	0	4
100044995	STOCKTON	CA		11/19/2020	09/07/2023	192,144	0	4,609	0	0	4,609	0	192,144	192,144	0	0	0
100045034	MIAMI	FL		11/19/2020	11/07/2023	80,847	0	6,299	0	0	6,299	0	80,847	80,847	0	0	0
100046503	MILFORD	CT		11/25/2020	05/07/2023	136,218	0	331	0	0	331	0	136,218	136,218	0	0	0
100049510	CORNELIUS	OR		11/20/2020	11/07/2023	154,032	0	(7,581)	0	0	(7,581)	0	154,032	154,032	0	0	0
100061657	ROSSVILLE	GA		07/01/2021	08/20/2023	60,886	0	(38)	0	0	(38)	0	60,886	60,886	0	0	0
100061662	BALTIMORE	MD		07/01/2021	08/31/2023	120,698	0	(2,175)	0	0	(2,175)	0	120,698	120,698	0	0	0
100063868	TOLEDO	OH		07/01/2021	06/05/2023	113,105	0	996	0	0	996	0	113,105	113,105	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100066487	LAYTON	UT		08/02/2021	11/20/2023	197,476	0	(2,489)	0	0	(2,489)	0	197,476	197,476	0	0	0
100069006	CLERMONT	FL		09/01/2021	12/20/2023	129,035	0	(1,625)	0	0	(1,625)	0	129,035	129,035	0	0	0
100069015	WINTER HAVEN	FL		09/01/2021	04/20/2023	182,305	0	(3,577)	0	0	(3,577)	0	182,305	182,305	0	0	0
100069979	TEMPLE HILLS	MD		09/01/2021	08/20/2023	261,152	0	6,325	0	0	6,325	0	261,152	261,152	0	0	0
100069986	MIAMI GARDENS	FL		09/01/2021	05/20/2023	206,985	0	3,334	0	0	3,334	0	206,985	206,985	0	0	0
100070004	BROWNSBURG	IN		09/01/2021	11/20/2023	190,817	0	6,721	0	0	6,721	0	190,817	190,817	0	0	0
100044378	RICHMOND	VA		11/19/2020	04/07/2023	144,779	0	(10,399)	0	0	(10,399)	0	144,779	144,779	0	0	0
100044485	PLEASANTON	CA		11/19/2020	10/07/2023	949,212	0	(37,223)	0	0	(37,223)	0	949,212	949,212	0	0	0
100044802	PHILADELPHIA	PA		11/19/2020	12/07/2023	60,132	0	1,684	0	0	1,684	0	60,132	60,132	0	0	0
100044840	SPOKANE	WA		11/19/2020	12/07/2023	138,911	0	1,419	0	0	1,419	0	138,911	138,911	0	0	0
100045051	BYRON	GA		11/19/2020	12/07/2023	112,884	0	227	0	0	227	0	112,884	112,884	0	0	0
100045056	BROCKTON	MA		11/19/2020	10/07/2023	104,400	0	(3,179)	0	0	(3,179)	0	104,400	104,400	0	0	0
100045266	BROWNSVILLE	TX		11/25/2020	12/07/2023	4,962	0	(91)	0	0	(91)	0	4,962	4,962	0	0	0
100045403	FAYETTEVILLE	PA		11/25/2020	12/07/2023	89,287	0	(4,966)	0	0	(4,966)	0	89,287	89,287	0	0	0
100045429	KASKA	PA		11/25/2020	12/07/2023	26,542	0	5,218	0	0	5,218	0	26,542	26,542	0	0	0
100044936	PALM BAY	FL		11/19/2020	04/07/2023	123,962	0	(10,009)	0	0	(10,009)	0	123,962	123,962	0	0	0
100045363	LOUISVILLE	KY		11/25/2020	08/07/2023	2,888	0	(2)	0	0	(2)	0	2,888	2,888	0	0	0
100045382	OAKBORO	NC		11/25/2020	12/07/2023	23,388	0	(2,443)	0	0	(2,443)	0	23,388	23,388	0	0	0
100044524	SAN FRANCISCO	CA		11/19/2020	04/07/2023	407,783	0	30,725	0	0	30,725	0	407,783	407,783	0	0	0
100044905	STONE MOUNTAIN	GA		11/19/2020	05/07/2023	69,793	0	912	0	0	912	0	69,793	69,793	0	0	0
100045301	BETHLEHEM	PA		11/25/2020	08/07/2023	101,069	0	(4,483)	0	0	(4,483)	0	101,069	101,069	0	0	0
100045328	MERCEDES	TX		11/25/2020	06/07/2023	5,117	0	9	0	0	9	0	5,117	5,117	0	0	0
100045653	JONESBORO	AR		11/25/2020	05/07/2023	109,094	0	(989)	0	0	(989)	0	109,094	109,094	0	0	0
100045592	SPANAWAY	WA		11/25/2020	07/07/2023	56,395	0	(540)	0	0	(540)	0	56,395	56,395	0	0	0
100045624	WARE SHOALS	SC		11/25/2020	07/07/2023	2,336	0	6	0	0	6	0	2,336	2,336	0	0	0
100045957	BROOKLYN	NY		11/25/2020	11/07/2023	455,585	0	(17,471)	0	0	(17,471)	0	455,585	455,585	0	0	0
100046157	UNIONTOWN	OH		11/25/2020	08/07/2023	67,843	0	(9,579)	0	0	(9,579)	0	67,843	67,843	0	0	0
100046167	MARKHAM	IL		11/25/2020	06/07/2023	58,456	0	(8,279)	0	0	(8,279)	0	58,456	58,456	0	0	0
100046673	FORT MYERS	FL		11/25/2020	06/07/2023	4,461	0	(450)	0	0	(450)	0	4,461	4,461	0	0	0
100045924	GARLAND	TX		11/25/2020	12/07/2023	84,908	0	(1,867)	0	0	(1,867)	0	84,908	84,908	0	0	0
100046090	LADYS ISLAND	SC		11/25/2020	05/07/2023	78,020	0	(41)	0	0	(41)	0	78,020	78,020	0	0	0
100046255	HEDGESVILLE	WV		11/25/2020	10/07/2023	101,643	0	(14,288)	0	0	(14,288)	0	101,643	101,643	0	0	0
100046269	HILLSIDE	NJ		11/25/2020	09/07/2023	270,261	0	(19,361)	0	0	(19,361)	0	270,261	270,261	0	0	0
100046281	LAWTON	MI		11/25/2020	10/07/2023	157,716	0	(9,713)	0	0	(9,713)	0	157,716	157,716	0	0	0
100046397	INDIANAPOLIS	IN		11/25/2020	04/07/2023	1,447	0	(3)	0	0	(3)	0	1,447	1,447	0	0	0
100046005	CALUMET CITY	IL		11/25/2020	05/07/2023	35,663	0	(384)	0	0	(384)	0	35,663	35,663	0	0	0
100046232	THOMSON	GA		11/25/2020	10/07/2023	38,748	0	(5,620)	0	0	(5,620)	0	38,748	38,748	0	0	0
100046608	ROCK HILL	SC		11/25/2020	07/07/2023	2,465	0	(36)	0	0	(36)	0	2,465	2,465	0	0	0
100047401	FORT LAUDERDALE	FL		11/20/2020	12/07/2023	65,915	0	304	0	0	304	0	65,915	65,915	0	0	0
100047669	CAMDEN	SC		11/20/2020	12/07/2023	81,836	0	(7,775)	0	0	(7,775)	0	81,836	81,836	0	0	0
100048079	HOLIDAY	FL		11/20/2020	05/07/2023	76,966	0	(278)	0	0	(278)	0	76,966	76,966	0	0	0
100047424	ELSIE	MI		11/20/2020	11/07/2023	49,477	0	(395)	0	0	(395)	0	49,477	49,477	0	0	0
100048022	GRIFFIN	GA		11/20/2020	08/07/2023	33,170	0	(2,032)	0	0	(2,032)	0	33,170	33,170	0	0	0
100048391	CATHEDRAL CITY	CA		11/20/2020	05/07/2023	156,490	0	(9,427)	0	0	(9,427)	0	156,490	156,490	0	0	0
100048399	CHICAGO	IL		11/20/2020	12/07/2023	78,542	0	(26,309)	0	0	(26,309)	0	78,542	78,542	0	0	0
100047594	LA QUINTA	CA		11/20/2020	04/07/2023	74,486	0	(8,172)	0	0	(8,172)	0	74,486	74,486	0	0	0
100047797	LAWRENCEVILLE	GA		11/20/2020	05/07/2023	85,095	0	(1,339)	0	0	(1,339)	0	85,095	85,095	0	0	0
100048339	SPENCER	MA		11/20/2020	07/07/2023	107,880	0	(6,197)	0	0	(6,197)	0	107,880	107,880	0	0	0
100048341	ROCKFORD	WA		11/20/2020	06/07/2023	161,257	0	(10,270)	0	0	(10,270)	0	161,257	161,257	0	0	0
100048522	HARRISONBURG	VA		11/20/2020	04/07/2023	109,801	0	(10,377)	0	0	(10,377)	0	109,801	109,801	0	0	0
100048914	MONROE	NC		11/20/2020	11/07/2023	117,813	0	2,753	0	0	2,753	0	117,813	117,813	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048926	OAKDALE	CA		11/20/2020	11/07/2023	258,404	0	(17,188)	0	0	(17,188)	0	258,404	258,404	0	0	0
100048811	SAN BERNARDINO	CA		11/20/2020	11/07/2023	249,787	0	995	0	0	995	0	249,787	249,787	0	0	0
100049287	OGDEN	UT		11/20/2020	06/07/2023	305,854	0	(683)	0	0	(683)	0	305,854	305,854	0	0	0
100049452	DEARBORN HEIGHTS	MI		11/20/2020	09/07/2023	158,811	0	(8,648)	0	0	(8,648)	0	158,811	158,811	0	0	0
100049470	SAINT PETERSBURG	FL		11/20/2020	05/07/2023	95,792	0	(6,683)	0	0	(6,683)	0	95,792	95,792	0	0	0
100049072	MERRIMACK	NH		11/20/2020	10/07/2023	210,428	0	(10,718)	0	0	(10,718)	0	210,428	210,428	0	0	0
100049637	SOUTHAMPTON	PA		11/20/2020	06/07/2023	298,304	0	(10,467)	0	0	(10,467)	0	298,304	298,304	0	0	0
100050351	FARMINGDALE	NY		11/20/2020	06/07/2023	242,045	0	(13,077)	0	0	(13,077)	0	242,045	242,045	0	0	0
100050377	RUCKERSVILLE	VA		11/20/2020	06/07/2023	166,865	0	(22,242)	0	0	(22,242)	0	166,865	166,865	0	0	0
100050290	ANDERSON	SC		11/20/2020	08/07/2023	43,913	0	(5,977)	0	0	(5,977)	0	43,913	43,913	0	0	0
100050181	SUMTER	SC		11/20/2020	04/07/2023	84,422	0	(7,834)	0	0	(7,834)	0	84,422	84,422	0	0	0
100057195	PATERSON	NJ		04/29/2021	06/09/2023	110,720	0	(6,881)	0	0	(6,881)	0	110,720	110,720	0	0	0
100057197	LAS VEGAS	NV		04/29/2021	06/09/2023	325,227	0	(20,647)	0	0	(20,647)	0	325,227	325,227	0	0	0
100058647	DALLAS	TX		06/01/2021	06/05/2023	123,835	0	17	0	0	17	0	123,835	123,835	0	(2,823)	(2,823)
100058649	SANTA ROSA	CA		06/01/2021	06/05/2023	305,400	0	46	0	0	46	0	305,400	305,400	0	(9,578)	(9,578)
100058650	NORTH RICHLAND HILLS	TX		06/01/2021	06/05/2023	74,490	0	11	0	0	11	0	74,490	74,490	0	(2,175)	(2,175)
100058656	VALLEJO	CA		06/01/2021	06/05/2023	141,120	0	21	0	0	21	0	141,120	141,120	0	(3,741)	(3,741)
100058658	LYNNWOOD	WA		06/01/2021	06/05/2023	144,220	0	22	0	0	22	0	144,220	144,220	0	(4,556)	(4,556)
100058659	SHEPHERDSVILLE	KY		06/01/2021	06/05/2023	79,043	0	8	0	0	8	0	79,043	79,043	0	(1,615)	(1,615)
100058663	SAN DIEGO	CA		06/01/2021	06/05/2023	295,079	0	44	0	0	44	0	295,079	295,079	0	(7,747)	(7,747)
100058664	CHATTANOOGA	TN		06/01/2021	06/05/2023	88,220	0	14	0	0	14	0	88,220	88,220	0	(2,822)	(2,822)
100058665	FORT COLLINS	CO		06/01/2021	06/05/2023	97,505	0	15	0	0	15	0	97,505	97,505	0	(3,125)	(3,125)
100058666	LONG BEACH	CA		06/01/2021	06/05/2023	213,329	0	25	0	0	25	0	213,329	213,329	0	(4,219)	(4,219)
100058667	RICHMOND	VA		06/01/2021	06/05/2023	78,979	0	12	0	0	12	0	78,979	78,979	0	(2,523)	(2,523)
100058668	SAN JACINTO	CA		06/01/2021	06/05/2023	104,128	0	13	0	0	13	0	104,128	104,128	0	(2,757)	(2,757)
100058670	OCEANSIDE	CA		06/01/2021	06/05/2023	165,845	0	21	0	0	21	0	165,845	165,845	0	(5,425)	(5,425)
100058672	LAS VEGAS	NV		06/01/2021	06/05/2023	152,458	0	19	0	0	19	0	152,458	152,458	0	(4,504)	(4,504)
100058677	PROVIDENCE	RI		06/01/2021	06/05/2023	116,397	0	14	0	0	14	0	116,397	116,397	0	(3,412)	(3,412)
100058678	DEARBORN HEIGHTS	MI		06/01/2021	06/05/2023	56,067	0	7	0	0	7	0	56,067	56,067	0	(1,324)	(1,324)
100058684	HOUSTON	TX		06/01/2021	06/05/2023	77,826	0	11	0	0	11	0	77,826	77,826	0	(1,597)	(1,597)
100058690	MARIETTA	GA		06/01/2021	06/05/2023	49,585	0	7	0	0	7	0	49,585	49,585	0	(1,175)	(1,175)
100058696	AURORA	CO		06/01/2021	06/05/2023	87,659	0	12	0	0	12	0	87,659	87,659	0	(2,623)	(2,623)
100058698	SANTA ANA	CA		06/01/2021	06/05/2023	291,176	0	44	0	0	44	0	291,176	291,176	0	(6,957)	(6,957)
100058703	CLEVELAND	TN		06/01/2021	06/05/2023	98,798	0	14	0	0	14	0	98,798	98,798	0	(2,041)	(2,041)
100058709	MONROEVILLE	NJ		06/01/2021	06/05/2023	129,478	0	16	0	0	16	0	129,478	129,478	0	(1,812)	(1,812)
100058712	HARRODSBURG	KY		06/01/2021	06/05/2023	100,179	0	10	0	0	10	0	100,179	100,179	0	(2,150)	(2,150)
100058720	STOCKBRIDGE	GA		06/01/2021	06/05/2023	64,230	0	7	0	0	7	0	64,230	64,230	0	(973)	(973)
100058738	KNOXVILLE	TN		06/01/2021	06/05/2023	47,968	0	6	0	0	6	0	47,968	47,968	0	(654)	(654)
100058760	BRAWLEY	CA		06/01/2021	06/05/2023	101,753	0	11	0	0	11	0	101,753	101,753	0	(2,700)	(2,700)
100058768	BRILLIANT	AL		06/01/2021	06/05/2023	105,254	0	24	0	0	24	0	105,254	105,254	0	(1,751)	(1,751)
100058773	KNOXVILLE	TN		06/01/2021	06/05/2023	90,066	0	10	0	0	10	0	90,066	90,066	0	(2,208)	(2,208)
100058791	CHARLOTTE	NC		06/01/2021	06/05/2023	75,361	0	10	0	0	10	0	75,361	75,361	0	(1,686)	(1,686)
100058820	ALTO	GA		06/01/2021	06/05/2023	123,321	0	15	0	0	15	0	123,321	123,321	0	(2,373)	(2,373)
100058831	SCURRY	TX		06/01/2021	06/05/2023	103,957	0	14	0	0	14	0	103,957	103,957	0	(1,744)	(1,744)
100058843	ANAHEIM	CA		06/01/2021	06/05/2023	272,031	0	36	0	0	36	0	272,031	272,031	0	(8,700)	(8,700)
100058889	MONTGOMERY	AL		06/01/2021	06/05/2023	216,796	0	36	0	0	36	0	216,796	216,796	0	(3,390)	(3,390)
100058916	REX	GA		06/01/2021	06/05/2023	68,920	0	6	0	0	6	0	68,920	68,920	0	(1,796)	(1,796)
100058921	BATON ROUGE	LA		06/01/2021	06/05/2023	132,963	0	12	0	0	12	0	132,963	132,963	0	(2,068)	(2,068)
100058944	PHILADELPHIA	PA		06/01/2021	06/05/2023	80,094	0	10	0	0	10	0	80,094	80,094	0	(2,038)	(2,038)
100058992	MESA	AZ		06/01/2021	06/05/2023	97,037	0	2	0	0	2	0	97,037	97,037	0	(1,719)	(1,719)
100059001	TOOELE	UT		06/01/2021	04/20/2023	136,610	0	617	0	0	617	0	136,610	136,610	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100059015	WHITTIER	CA		06/01/2021	06/05/2023	263,511	0	33	0	0	33	0	263,511	263,511	0	(8,164)	(8,164)
100059069	BALTIMORE	MD		06/01/2021	06/05/2023	175,459	0	1	0	0	1	0	175,459	175,459	0	(3,864)	(3,864)
100059075	MESA	AZ		06/01/2021	06/05/2023	120,011	0	14	0	0	14	0	120,011	120,011	0	(3,608)	(3,608)
100059080	TEMPLE	GA		06/01/2021	06/05/2023	88,541	0	10	0	0	10	0	88,541	88,541	0	(1,905)	(1,905)
100058216	WINTER HAVEN	FL		06/01/2021	06/05/2023	33,309	0	4	0	0	4	0	33,309	33,309	0	(244)	(244)
100058217	LAWSON	MO		06/01/2021	06/05/2023	85,212	0	12	0	0	12	0	85,212	85,212	0	(1,301)	(1,301)
100058226	CHARLOTTE	NC		06/01/2021	06/05/2023	63,256	0	11	0	0	11	0	63,256	63,256	0	(781)	(781)
100058227	CLEVELAND	OH		06/01/2021	06/05/2023	63,843	0	7	0	0	7	0	63,843	63,843	0	502	502
100058235	LITTLETON	CO		06/01/2021	06/05/2023	287,148	0	32	0	0	32	0	287,148	287,148	0	(7,546)	(7,546)
100058290	KINGSLAND	TX		06/01/2021	06/05/2023	79,327	0	8	0	0	8	0	79,327	79,327	0	(1,712)	(1,712)
100058329	ARLINGTON	TX		06/01/2021	06/05/2023	101,826	0	17	0	0	17	0	101,826	101,826	0	(2,148)	(2,148)
100058339	DUDLEY	MA		06/01/2021	06/05/2023	198,458	0	8	0	0	8	0	198,458	198,458	0	(4,979)	(4,979)
100058342	MISHAWAKA	IN		06/01/2021	06/05/2023	41,163	0	3	0	0	3	0	41,163	41,163	0	(646)	(646)
100058344	GASTONIA	NC		06/01/2021	06/05/2023	100,843	0	15	0	0	15	0	100,843	100,843	0	(3,227)	(3,227)
100058346	PANORAMA CITY	CA		06/01/2021	06/05/2023	92,283	0	13	0	0	13	0	92,283	92,283	0	(1,991)	(1,991)
100058347	CEDAR PARK	TX		06/01/2021	06/05/2023	133,060	0	22	0	0	22	0	133,060	133,060	0	(3,478)	(3,478)
100058355	CALHAN	CO		06/01/2021	06/05/2023	212,730	0	27	0	0	27	0	212,730	212,730	0	(5,979)	(5,979)
100058371	CALDWELL	ID		06/01/2021	06/05/2023	77,120	0	9	0	0	9	0	77,120	77,120	0	(2,373)	(2,373)
100058382	CERES	CA		06/01/2021	06/05/2023	114,907	0	17	0	0	17	0	114,907	114,907	0	(3,383)	(3,383)
100058397	AUSTIN	TX		06/01/2021	06/05/2023	169,557	0	26	0	0	26	0	169,557	169,557	0	(5,325)	(5,325)
100058399	SAN ANTONIO	TX		06/01/2021	06/05/2023	91,530	0	18	0	0	18	0	91,530	91,530	0	(2,876)	(2,876)
100058401	SPRING	TX		06/01/2021	06/05/2023	51,765	0	21	0	0	21	0	51,765	51,765	0	(987)	(987)
100058444	MOUNT HOLLY	NC		06/01/2021	06/05/2023	138,680	0	12	0	0	12	0	138,680	138,680	0	(2,812)	(2,812)
100058467	JEFFERSON CITY	MO		06/01/2021	06/05/2023	97,897	0	15	0	0	15	0	97,897	97,897	0	(3,163)	(3,163)
100058489	WELSH	LA		06/01/2021	06/05/2023	145,522	0	7	0	0	7	0	145,522	145,522	0	(1,960)	(1,960)
100058506	INDIAN HEAD	MD		06/01/2021	06/05/2023	211,771	0	32	0	0	32	0	211,771	211,771	0	(6,628)	(6,628)
100058536	UNIVERSITY PLACE	WA		06/01/2021	06/05/2023	221,887	0	27	0	0	27	0	221,887	221,887	0	(6,664)	(6,664)
100058541	PORT SAINT LUCIE	FL		06/01/2021	06/05/2023	240,838	0	22	0	0	22	0	240,838	240,838	0	1,066	1,066
100058547	MONTGOMERY	AL		06/01/2021	06/05/2023	103,238	0	10	0	0	10	0	103,238	103,238	0	(611)	(611)
100058554	SAN DIEGO	CA		06/01/2021	06/05/2023	421,432	0	64	0	0	64	0	421,432	421,432	0	(13,327)	(13,327)
100058555	RICHMOND	CA		06/01/2021	06/05/2023	191,794	0	29	0	0	29	0	191,794	191,794	0	(6,158)	(6,158)
100058567	SEVEN VALLEYS	PA		06/01/2021	06/05/2023	161,365	0	16	0	0	16	0	161,365	161,365	0	(2,202)	(2,202)
100058570	PHOENIX	AZ		06/01/2021	06/05/2023	197,708	0	25	0	0	25	0	197,708	197,708	0	(1,657)	(1,657)
100058609	GRIFFIN	GA		06/01/2021	06/05/2023	134,126	0	12	0	0	12	0	134,126	134,126	0	(3,264)	(3,264)
100058623	SAN ANTONIO	TX		06/01/2021	06/05/2023	102,856	0	15	0	0	15	0	102,856	102,856	0	(1,882)	(1,882)
100058625	FAIRFIELD	CA		06/01/2021	06/05/2023	126,375	0	19	0	0	19	0	126,375	126,375	0	(1,999)	(1,999)
100058630	ATHENS	AL		06/01/2021	06/05/2023	74,646	0	24	0	0	24	0	74,646	74,646	0	(927)	(927)
100058632	ANTELOPE	CA		06/01/2021	06/05/2023	139,643	0	21	0	0	21	0	139,643	139,643	0	(3,209)	(3,209)
100058636	NASHVILLE	TN		06/01/2021	06/05/2023	90,819	0	15	0	0	15	0	90,819	90,819	0	(2,397)	(2,397)
100058637	MEMPHIS	TN		06/01/2021	06/05/2023	110,604	0	17	0	0	17	0	110,604	110,604	0	(2,927)	(2,927)
100058639	BULLARD	TX		06/01/2021	06/05/2023	133,192	0	23	0	0	23	0	133,192	133,192	0	(3,147)	(3,147)
100058641	ROSEVILLE	CA		06/01/2021	06/05/2023	160,840	0	31	0	0	31	0	160,840	160,840	0	(5,162)	(5,162)
100059840	NEWPORT	MN		06/01/2021	06/05/2023	178,230	0	17	0	0	17	0	178,230	178,230	0	(1,053)	(1,053)
100059844	ORANGE BEACH	AL		06/01/2021	06/05/2023	199,646	0	44	0	0	44	0	199,646	199,646	0	(660)	(660)
100059866	CHICKASAW	AL		06/01/2021	06/05/2023	66,055	0	7	0	0	7	0	66,055	66,055	0	(37)	(37)
100059867	SAINT PAUL	MN		06/01/2021	06/05/2023	144,209	0	11	0	0	11	0	144,209	144,209	0	(2,142)	(2,142)
100059886	MOBILE	AL		06/01/2021	06/05/2023	147,285	0	16	0	0	16	0	147,285	147,285	0	(3,771)	(3,771)
100059899	EL PASO	TX		06/01/2021	06/05/2023	140,155	0	13	0	0	13	0	140,155	140,155	0	(2,037)	(2,037)
100059903	WICHITA	KS		06/01/2021	06/05/2023	88,702	0	10	0	0	10	0	88,702	88,702	0	(1,268)	(1,268)
100059908	SEMINOLE	OK		06/01/2021	06/05/2023	89,685	0	413	0	0	413	0	89,685	89,685	0	0	0
100059913	MONTAGUE	MI		06/01/2021	06/05/2023	143,508	0	10	0	0	10	0	143,508	143,508	0	(1,772)	(1,772)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100059921	CROSSVILLE	TN		06/01/2021	06/05/2023	194,526	0	17	0	0	17	0	194,526	194,526	0	(4,355)	(4,355)
100059922	COLUMBUS	OH		06/01/2021	06/05/2023	160,448	0	28	0	0	28	0	160,448	160,448	0	(4,100)	(4,100)
100059929	PONTIAC	MI		06/01/2021	06/05/2023	75,582	0	(3)	0	0	(3)	0	75,582	75,582	0	(842)	(842)
100059930	SAN ANTONIO	TX		06/01/2021	06/05/2023	188,102	0	18	0	0	18	0	188,102	188,102	0	752	752
100059932	HUNTSVILLE	AL		06/01/2021	06/05/2023	183,529	0	14	0	0	14	0	183,529	183,529	0	(2,491)	(2,491)
100059935	DEARBORN HEIGHTS	MI		06/01/2021	06/05/2023	76,889	0	8	0	0	8	0	76,889	76,889	0	(1,814)	(1,814)
100059937	PARK HILLS	MO		06/01/2021	06/05/2023	54,866	0	4	0	0	4	0	54,866	54,866	0	(870)	(870)
100059940	HINESVILLE	GA		06/01/2021	06/05/2023	95,130	0	10	0	0	10	0	95,130	95,130	0	(2,153)	(2,153)
100059947	WENTZVILLE	MO		06/01/2021	06/05/2023	161,120	0	17	0	0	17	0	161,120	161,120	0	(5,038)	(5,038)
100059950	MONTEVALLO	AL		06/01/2021	06/05/2023	156,746	0	14	0	0	14	0	156,746	156,746	0	(2,279)	(2,279)
100059953	DENHAM SPGS	LA		06/01/2021	06/05/2023	217,596	0	21	0	0	21	0	217,596	217,596	0	(2,915)	(2,915)
100059956	BELTSVILLE	MD		06/01/2021	06/05/2023	375,944	0	45	0	0	45	0	375,944	375,944	0	(9,510)	(9,510)
100059962	COLUMBUS	GA		06/01/2021	06/05/2023	86,307	0	9	0	0	9	0	86,307	86,307	0	(2,002)	(2,002)
100059969	LEXINGTON	NC		06/01/2021	06/05/2023	126,688	0	16	0	0	16	0	126,688	126,688	0	(3,250)	(3,250)
100059974	TEXAS CITY	TX		06/01/2021	06/05/2023	178,592	0	18	0	0	18	0	178,592	178,592	0	(4,742)	(4,742)
100059976	COLONIAL HEIGHTS	VA		06/01/2021	06/05/2023	145,498	0	14	0	0	14	0	145,498	145,498	0	(3,655)	(3,655)
100059981	RINCON	GA		06/01/2021	06/05/2023	176,745	0	18	0	0	18	0	176,745	176,745	0	(5,361)	(5,361)
100059992	VIRGINIA BEACH	VA		06/01/2021	06/05/2023	241,514	0	29	0	0	29	0	241,514	241,514	0	(6,740)	(6,740)
100059998	VIDOR	TX		06/01/2021	06/05/2023	157,385	0	16	0	0	16	0	157,385	157,385	0	(4,784)	(4,784)
100060001	FREDERICKSBURG	VA		06/01/2021	06/05/2023	190,937	0	23	0	0	23	0	190,937	190,937	0	(4,953)	(4,953)
100060004	GONZALES	TX		06/01/2021	06/05/2023	434,506	0	42	0	0	42	0	434,506	434,506	0	(3,614)	(3,614)
100060007	WEST PLAINS	MO		06/01/2021	06/05/2023	123,896	0	12	0	0	12	0	123,896	123,896	0	(2,932)	(2,932)
100058013	WASHINGTON	DC		06/01/2021	06/05/2023	334,606	0	37	0	0	37	0	334,606	334,606	0	(3,327)	(3,327)
100058023	BARTLESVILLE	OK		06/01/2021	06/05/2023	15,175	0	19	0	0	19	0	15,175	15,175	0	(20)	(20)
100058035	WAVERLY	TN		06/01/2021	06/05/2023	38,774	0	4	0	0	4	0	38,774	38,774	0	614	614
100058037	JEANNETTE	PA		06/01/2021	06/05/2023	77,654	0	(3)	0	0	(3)	0	77,654	77,654	0	(1,315)	(1,315)
100058038	WEST FORK	AR		06/01/2021	06/05/2023	42,744	0	7	0	0	7	0	42,744	42,744	0	814	814
100058048	STUART	VA		06/01/2021	06/05/2023	24,072	0	20	0	0	20	0	24,072	24,072	0	(111)	(111)
100058055	MORTON GROVE	IL		06/01/2021	06/05/2023	219,167	0	55	0	0	55	0	219,167	219,167	0	(7,320)	(7,320)
100058060	FRANKLIN	TN		06/01/2021	06/05/2023	324,993	0	89	0	0	89	0	324,993	324,993	0	(6,634)	(6,634)
100058062	CHARLES CITY	VA		06/01/2021	06/05/2023	94,315	0	13	0	0	13	0	94,315	94,315	0	(2,151)	(2,151)
100058065	LEOMINSTER	MA		06/01/2021	06/05/2023	163,722	0	27	0	0	27	0	163,722	163,722	0	(3,396)	(3,396)
100058070	RIALTO	CA		06/01/2021	06/05/2023	102,208	0	15	0	0	15	0	102,208	102,208	0	(3,274)	(3,274)
100058074	ARLINGTON	TX		06/01/2021	06/05/2023	88,401	0	15	0	0	15	0	88,401	88,401	0	(1,875)	(1,875)
100058076	ATTLEBORO	MA		06/01/2021	06/05/2023	170,937	0	26	0	0	26	0	170,937	170,937	0	(2,166)	(2,166)
100058083	ROMEOVILLE	IL		06/01/2021	06/05/2023	35,152	0	19	0	0	19	0	35,152	35,152	0	(291)	(291)
100058088	PASADENA	TX		06/01/2021	06/05/2023	54,380	0	8	0	0	8	0	54,380	54,380	0	(685)	(685)
100058098	KNOXVILLE	TN		06/01/2021	06/05/2023	164,476	0	25	0	0	25	0	164,476	164,476	0	(4,639)	(4,639)
100058106	TEA	SD		06/01/2021	06/05/2023	207,946	0	32	0	0	32	0	207,946	207,946	0	(5,952)	(5,952)
100058118	MOBILE	AL		06/01/2021	06/05/2023	40,731	0	9	0	0	9	0	40,731	40,731	0	(337)	(337)
100058128	BAYTOWN	TX		06/01/2021	06/05/2023	118,863	0	18	0	0	18	0	118,863	118,863	0	(3,523)	(3,523)
100058141	CHELTENHAM	MD		06/01/2021	06/05/2023	195,357	0	30	0	0	30	0	195,357	195,357	0	(5,075)	(5,075)
100058142	LOCUST GROVE	GA		06/01/2021	06/05/2023	256,339	0	24	0	0	24	0	256,339	256,339	0	(2,178)	(2,178)
100058144	CHULA VISTA	CA		06/01/2021	06/05/2023	517,025	0	44	0	0	44	0	517,025	517,025	0	(3,373)	(3,373)
100058147	MARSHALLTOWN	IA		06/01/2021	06/05/2023	43,256	0	0	0	0	0	0	43,256	43,256	0	1,236	1,236
100058156	SULPHUR	LA		06/01/2021	06/05/2023	30,149	0	19	0	0	19	0	30,149	30,149	0	5	5
100058157	MIDVALE	UT		06/01/2021	06/05/2023	131,228	0	14	0	0	14	0	131,228	131,228	0	(2,262)	(2,262)
100058167	COLUMBIA	LA		06/01/2021	06/05/2023	89,445	0	7	0	0	7	0	89,445	89,445	0	(2,834)	(2,834)
100058170	APEX	NC		06/01/2021	06/05/2023	90,132	0	68	0	0	68	0	90,132	90,132	0	(793)	(793)
100058172	STERLING HEIGHTS	MI		06/01/2021	06/05/2023	94,508	0	13	0	0	13	0	94,508	94,508	0	(2,610)	(2,610)
100058176	RIVERDALE	GA		06/01/2021	06/05/2023	34,669	0	21	0	0	21	0	34,669	34,669	0	(279)	(279)

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100058193	SPRING	TX		06/01/2021	06/05/2023	95,923	0	12	0	0	12	0	95,923	95,923	0	(1,989)	(1,989)
100058197	HOUSTON	TX		06/01/2021	06/05/2023	99,733	0	(32)	0	0	(32)	0	99,733	99,733	0	(1,958)	(1,958)
100058203	CHANDLER	TX		06/01/2021	06/05/2023	109,850	0	10	0	0	10	0	109,850	109,850	0	(2,859)	(2,859)
100058204	POMONA	CA		06/01/2021	06/05/2023	146,141	0	22	0	0	22	0	146,141	146,141	0	(2,588)	(2,588)
100058209	SOUTH CHARLESTON	WV		06/01/2021	06/05/2023	53,697	0	9	0	0	9	0	53,697	53,697	0	1,026	1,026
100058211	ANTELOPE	CA		06/01/2021	06/05/2023	112,761	0	12	0	0	12	0	112,761	112,761	0	(2,894)	(2,894)
100058212	DENVER	CO		06/01/2021	06/05/2023	73,144	0	7	0	0	7	0	73,144	73,144	0	(1,592)	(1,592)
100058213	KATY	TX		06/01/2021	06/05/2023	109,358	0	14	0	0	14	0	109,358	109,358	0	(3,624)	(3,624)
100059095	BALTIMORE	MD		06/01/2021	06/05/2023	132,690	0	16	0	0	16	0	132,690	132,690	0	(4,170)	(4,170)
100059119	CASTLE ROCK	CO		06/01/2021	06/05/2023	119,016	0	9	0	0	9	0	119,016	119,016	0	(2,472)	(2,472)
100059120	SEYMOUR	TN		06/01/2021	06/05/2023	106,961	0	14	0	0	14	0	106,961	106,961	0	(3,728)	(3,728)
100059136	ADAIRSVILLE	GA		06/01/2021	06/05/2023	147,597	0	11	0	0	11	0	147,597	147,597	0	(4,957)	(4,957)
100059149	LOXAHATCHEE	FL		06/01/2021	06/05/2023	140,194	0	18	0	0	18	0	140,194	140,194	0	(4,054)	(4,054)
100059180	PALMDALE	CA		06/01/2021	06/05/2023	208,472	0	26	0	0	26	0	208,472	208,472	0	(7,721)	(7,721)
100059187	REDFORD	MI		06/01/2021	06/05/2023	65,731	0	7	0	0	7	0	65,731	65,731	0	(1,290)	(1,290)
100059221	FRESNO	CA		06/01/2021	06/05/2023	79,670	0	8	0	0	8	0	79,670	79,670	0	(52)	(52)
100059241	OGDEN	UT		06/01/2021	06/05/2023	89,187	0	11	0	0	11	0	89,187	89,187	0	(3,083)	(3,083)
100059245	FRESNO	CA		06/01/2021	06/05/2023	198,797	0	24	0	0	24	0	198,797	198,797	0	(5,609)	(5,609)
100059260	COLTON	CA		06/01/2021	06/05/2023	173,736	0	21	0	0	21	0	173,736	173,736	0	(4,930)	(4,930)
100059280	CHARLOTTE	NC		06/01/2021	06/05/2023	178,382	0	16	0	0	16	0	178,382	178,382	0	(106)	(106)
100059281	NORTH LAS VEGAS	NV		06/01/2021	06/05/2023	127,944	0	30	0	0	30	0	127,944	127,944	0	(2,895)	(2,895)
100059339	PONCA CITY	OK		06/01/2021	06/05/2023	97,805	0	11	0	0	11	0	97,805	97,805	0	(1,940)	(1,940)
100059430	RIVERDALE	GA		06/01/2021	06/05/2023	56,244	0	6	0	0	6	0	56,244	56,244	0	(1,185)	(1,185)
100059455	ROSE HILL	KS		06/01/2021	06/05/2023	148,242	0	4	0	0	4	0	148,242	148,242	0	(2,522)	(2,522)
100059510	MANDEVILLE	LA		06/01/2021	06/05/2023	253,983	0	21	0	0	21	0	253,983	253,983	0	(4,466)	(4,466)
100059585	OXFORD	AL		06/01/2021	06/05/2023	95,980	0	12	0	0	12	0	95,980	95,980	0	(606)	(606)
100059591	HOUSTON	TX		06/01/2021	06/05/2023	119,461	0	12	0	0	12	0	119,461	119,461	0	(373)	(373)
100059614	CROWLEY	LA		06/01/2021	08/31/2023	11,915	0	54	0	0	54	0	11,915	11,915	0	0	0
100059635	LOGANVILLE	GA		06/01/2021	06/05/2023	231,734	0	83	0	0	83	0	231,734	231,734	0	(902)	(902)
100059641	WHITE CASTLE	LA		06/01/2021	06/05/2023	67,967	0	7	0	0	7	0	67,967	67,967	0	(44)	(44)
100059665	SWANSEA	IL		06/01/2021	06/05/2023	143,509	0	16	0	0	16	0	143,509	143,509	0	(104)	(104)
100059683	LOUISVILLE	KY		06/01/2021	06/05/2023	139,777	0	12	0	0	12	0	139,777	139,777	0	1,375	1,375
100059711	CAMBRIDGE SPRINGS	PA		06/01/2021	06/05/2023	141,446	0	13	0	0	13	0	141,446	141,446	0	308	308
100059713	MOBILE	AL		06/01/2021	06/05/2023	173,532	0	16	0	0	16	0	173,532	173,532	0	319	319
100059720	ELSA	TX		06/01/2021	06/05/2023	110,863	0	11	0	0	11	0	110,863	110,863	0	1,025	1,025
100059734	CHICAGO	IL		06/01/2021	06/05/2023	230,115	0	19	0	0	19	0	230,115	230,115	0	394	394
100059737	WOOLWICH TOWNSHIP	NJ		06/01/2021	06/05/2023	207,434	0	13	0	0	13	0	207,434	207,434	0	450	450
100059753	LAKE WALES	FL		06/01/2021	06/05/2023	121,452	0	10	0	0	10	0	121,452	121,452	0	1,107	1,107
100059759	PLATTE CITY	MO		06/01/2021	06/05/2023	131,977	0	11	0	0	11	0	131,977	131,977	0	(3,032)	(3,032)
100059777	SPRING	TX		06/01/2021	06/05/2023	168,769	0	12	0	0	12	0	168,769	168,769	0	1,764	1,764
100061750	LOGANVILLE	GA		07/01/2021	11/20/2023	70,655	0	(893)	0	0	(893)	0	70,655	70,655	0	0	0
100061754	DEPEW	NY		07/01/2021	09/20/2023	65,104	0	351	0	0	351	0	65,104	65,104	0	0	0
100062354	DOVER	FL		07/01/2021	06/05/2023	183,683	0	(127)	0	0	(127)	0	183,683	183,683	0	0	0
100062592	ORANGE	TX		07/01/2021	04/20/2023	171,239	0	9	0	0	9	0	171,239	171,239	0	0	0
100062388	RICHMOND	VA		07/01/2021	09/30/2023	122,474	0	(552)	0	0	(552)	0	122,474	122,474	0	0	0
100062628	DUNDEE	FL		07/01/2021	12/20/2023	53,673	0	(923)	0	0	(923)	0	53,673	53,673	0	0	0
100062633	OGDEN	UT		07/01/2021	06/04/2023	110,482	0	(918)	0	0	(918)	0	110,482	110,482	0	0	0
100063671	GAINESVILLE	GA		07/01/2021	10/20/2023	88,247	0	(89)	0	0	(89)	0	88,247	88,247	0	0	0
100063958	TOLEDO	OH		07/01/2021	06/04/2023	86,801	0	1,854	0	0	1,854	0	86,801	86,801	0	0	0
100064197	SILVERLAKE	WA		07/01/2021	05/20/2023	143,064	0	788	0	0	788	0	143,064	143,064	0	0	0
100063842	HOLLYWOOD	FL		07/01/2021	11/20/2023	319,285	0	5,528	0	0	5,528	0	319,285	319,285	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064102	HIGHLAND	NY		07/01/2021	12/20/2023	166,398	0	6,101	0	0	6,101	0	166,398	166,398	0	0	0
100064664	DAVENPORT	FL		07/01/2021	10/20/2023	270,696	0	12,546	0	0	12,546	0	270,696	270,696	0	0	0
100063776	SHIRLEY	NY		07/01/2021	07/20/2023	255,262	0	(240)	0	0	(240)	0	255,262	255,262	0	0	0
100064070	MILWAUKEE	WI		07/01/2021	06/04/2023	68,786	0	226	0	0	226	0	68,786	68,786	0	0	0
100066633	VINELAND	NJ		08/02/2021	11/17/2023	128,705	0	(95)	0	0	(95)	0	128,705	128,705	0	0	0
100066495	COLLEGE PARK	MD		08/02/2021	06/04/2023	203,863	0	87	0	0	87	0	203,863	203,863	0	0	0
100066927	GLENWOOD	IL		08/02/2021	08/20/2023	146,721	0	16	0	0	16	0	146,721	146,721	0	0	0
100067164	ORANGE PARK	FL		08/02/2021	08/31/2023	152,446	0	3,729	0	0	3,729	0	152,446	152,446	0	0	0
100067118	SACRAMENTO	CA		08/02/2021	04/20/2023	79,722	0	1,345	0	0	1,345	0	79,722	79,722	0	0	0
100067383	CABO SAN LUCAS	MEX		08/13/2021	06/19/2023	369,239	0	0	0	0	0	0	369,239	369,239	0	0	0
100068832	WINDER	GA		09/01/2021	06/04/2023	188,334	0	(1,301)	0	0	(1,301)	0	188,334	188,334	0	0	0
100069075	KISSIMMEE	FL		09/01/2021	09/20/2023	300,993	0	(1,716)	0	0	(1,716)	0	300,993	300,993	0	0	0
100069111	NORTH BABYLON	NY		09/01/2021	09/20/2023	292,699	0	(2,093)	0	0	(2,093)	0	292,699	292,699	0	0	0
100069346	BELLEVILLE	IL		09/01/2021	07/20/2023	105,337	0	(1,489)	0	0	(1,489)	0	105,337	105,337	0	0	0
100069600	PALM BAY	FL		09/01/2021	09/29/2023	210,736	0	(1,512)	0	0	(1,512)	0	210,736	210,736	0	0	0
100068976	WESLEY CHAPEL	FL		09/01/2021	08/20/2023	187,741	0	(2,310)	0	0	(2,310)	0	187,741	187,741	0	0	0
100069519	PERU	IN		09/01/2021	09/30/2023	105,922	0	(1,327)	0	0	(1,327)	0	105,922	105,922	0	0	0
100069935	MARGATE	FL		09/01/2021	10/20/2023	205,262	0	1,895	0	0	1,895	0	205,262	205,262	0	0	0
100069943	EWA BEACH	HI		09/01/2021	06/04/2023	412,202	0	11,986	0	0	11,986	0	412,202	412,202	0	0	0
100069185	OLIVEHURST	CA		09/01/2021	05/20/2023	177,837	0	(1,848)	0	0	(1,848)	0	177,837	177,837	0	0	0
100069828	KLAMATH FALLS	OR		09/01/2021	05/20/2023	145,055	0	5,223	0	0	5,223	0	145,055	145,055	0	0	0
100070094	TOPEKA	KS		09/01/2021	06/05/2023	64,763	0	2,600	0	0	2,600	0	64,763	64,763	0	0	0
100070137	MIAMI	FL		09/01/2021	11/20/2023	245,106	0	8,162	0	0	8,162	0	245,106	245,106	0	0	0
100073508	GREENSBURG	KY		11/01/2021	09/20/2023	109,540	0	2,845	0	0	2,845	0	109,540	109,540	0	0	0
100073458	ABERDEEN	MD		11/01/2021	11/20/2023	301,254	0	(2,988)	0	0	(2,988)	0	301,254	301,254	0	0	0
100075893	TUCSON	AZ		12/01/2021	08/20/2023	4,396	0	(40)	0	0	(40)	0	4,396	4,396	0	0	0
100076857	FRANKLIN LAKES	NJ		12/21/2021	07/09/2023	1,679,186	0	(39,024)	0	0	(39,024)	0	1,679,186	1,679,186	0	0	0
100050656	EAST OF ENGLAND	GBR		03/02/2021	04/20/2023	286,875	0	0	0	0	0	50,650	337,525	337,525	(41,015)	0	(41,015)
100050657	EAST OF ENGLAND	GBR		03/02/2021	06/20/2023	386,298	0	0	0	0	0	65,426	451,724	451,724	(37,247)	0	(37,247)
100050660	GREATER LONDON	GBR		03/02/2021	08/21/2023	221,451	0	0	0	0	0	37,402	258,853	258,853	(20,673)	0	(20,673)
100050661	GREATER LONDON	GBR		03/02/2021	04/20/2023	462,621	0	0	0	0	0	81,771	544,392	544,392	(66,734)	0	(66,734)
100050664	GREATER LONDON	GBR		03/02/2021	04/20/2023	406,335	0	0	0	0	0	71,754	478,089	478,089	(58,176)	0	(58,176)
100050668	EAST OF ENGLAND	GBR		03/02/2021	05/22/2023	161,789	0	0	0	0	0	27,577	189,366	189,366	(16,735)	0	(16,735)
100050692	GREATER LONDON	GBR		03/02/2021	05/22/2023	100,538	0	0	0	0	0	17,169	117,707	117,707	(10,611)	0	(10,611)
100050700	GREATER LONDON	GBR		03/02/2021	07/20/2023	77,593	0	0	0	0	0	12,657	90,250	90,250	(4,341)	0	(4,341)
100050740	NORTH WEST	GBR		03/02/2021	04/20/2023	70,895	0	0	0	0	0	12,559	83,454	83,454	(10,409)	0	(10,409)
100055948	GREATER LONDON	GBR		03/31/2021	09/20/2023	256,001	0	0	0	0	0	41,279	297,280	297,280	(35,002)	0	(35,002)
100057502	GREATER LONDON	GBR		05/31/2021	09/20/2023	191,652	0	0	0	0	0	37,776	229,428	229,428	(26,172)	0	(26,172)
100068715	MANCHESTER	GBR		08/30/2021	07/20/2023	98,267	0	0	0	0	0	14,140	112,407	112,407	(5,154)	0	(5,154)
100068716	BARNSLEY	GBR		08/30/2021	08/21/2023	37,983	0	0	0	0	0	5,666	43,649	43,649	(3,459)	0	(3,459)
100070369	NORTH EAST	GBR		08/31/2021	09/20/2023	31,394	0	0	0	0	0	4,857	36,251	36,251	(4,127)	0	(4,127)
100070370	NORTH WEST	GBR		08/31/2021	10/20/2023	90,575	0	0	0	0	0	13,947	104,522	104,522	(11,435)	0	(11,435)
100070371	NORTH WEST	GBR		08/31/2021	12/20/2023	91,229	0	0	0	0	0	13,200	104,429	104,429	(5,316)	0	(5,316)
100070372	NORTH WEST	GBR		08/31/2021	09/20/2023	48,817	0	0	0	0	0	7,553	56,370	56,370	(6,429)	0	(6,429)
100070373	SOUTH WALES	GBR		08/31/2021	09/20/2023	40,101	0	0	0	0	0	6,204	46,305	46,305	(5,280)	0	(5,280)
100071415	NORTH WEST	GBR		09/30/2021	09/20/2023	140,460	0	0	0	0	0	18,411	158,871	158,871	(18,385)	0	(18,385)
100071416	WEST MIDLANDS	GBR		09/30/2021	10/20/2023	84,918	0	0	0	0	0	11,085	96,003	96,003	(10,716)	0	(10,716)
100071420	SHEFFIELD	GBR		09/30/2021	11/20/2023	43,845	0	0	0	0	0	5,444	49,289	49,289	(3,122)	0	(3,122)
100075836	COVENTRY	GBR		11/24/2021	07/20/2023	138,991	0	0	0	0	0	15,099	154,090	154,090	(7,549)	0	(7,549)
100075838	NEWCASTLE UPON TYNE	GBR		11/24/2021	04/20/2023	41,981	0	0	0	0	0	4,953	46,934	46,934	(6,094)	0	(6,094)
100075839	LEEDS	GBR		11/24/2021	11/20/2023	44,207	0	0	0	0	0	4,880	49,087	49,087	(3,155)	0	(3,155)

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100075840	LIVERPOOL	GBR		11/24/2021	12/20/2023	77,438	0	0	0	0	0	8,439	85,877	85,877	(4,465)	0	(4,465)
100075843	MANCHESTER	GBR		11/24/2021	12/20/2023	35,084	0	0	0	0	0	3,823	38,907	38,907	(2,016)	0	(2,016)
100077852	MILTON KEYNES	GBR		12/29/2021	12/20/2023	41,686	0	0	0	0	0	4,119	45,805	45,805	(2,397)	0	(2,397)
100077856	SOUTH WEST LONDON	GBR		12/29/2021	12/20/2023	1,320,905	0	0	0	0	0	130,609	1,451,514	1,451,514	(76,906)	0	(76,906)
100082080	TWICKENHAM	GBR		03/30/2022	12/20/2023	31,702	0	0	0	0	0	2,882	34,584	34,584	(1,846)	0	(1,846)
100082075	TWICKENHAM	GBR		03/30/2022	09/20/2023	30,062	0	0	0	0	0	2,921	32,983	32,983	(3,941)	0	(3,941)
100083442	WORCESTER	GBR		05/27/2022	05/22/2023	94,358	0	0	0	0	0	3,824	98,182	98,182	(9,474)	0	(9,474)
100050691	GREATER LONDON	GBR		03/02/2021	04/20/2023	422,458	0	0	0	0	0	75,065	497,523	497,523	(63,484)	0	(63,484)
100063928	BENTON	AR		07/01/2021	04/20/2023	128,469	0	29	0	0	29	0	128,469	128,469	0	0	0
100046251	MIDLOTHIAN	VA		11/25/2020	04/07/2023	633	0	0	0	0	0	0	633	633	0	0	0
100058654	VICTORVILLE	CA		06/01/2021	06/05/2023	80,543	0	0	0	0	0	0	80,543	80,543	0	(238)	(238)
100058535	FALL CITY	WA		06/01/2021	06/05/2023	240,325	0	10	0	0	10	0	240,325	240,325	0	(5,722)	(5,722)
100059876	MOODY	AL		06/01/2021	06/05/2023	162,816	0	31	0	0	31	0	162,816	162,816	0	(2,743)	(2,743)
100059553	SAN ANTONIO	TX		06/01/2021	06/05/2023	128,023	0	27	0	0	27	0	128,023	128,023	0	(2,348)	(2,348)
100069170	VANCOUVER	WA		09/01/2021	04/20/2023	217,221	0	(1,832)	0	0	(1,832)	0	217,221	217,221	0	0	0
100070076	PALMYRA	MI		09/01/2021	06/05/2023	122,726	0	(1,606)	0	0	(1,606)	0	122,726	122,726	0	0	0
100073484	ROYSE CITY	TX		11/01/2021	06/05/2023	140,243	0	(292)	0	0	(292)	0	140,243	140,243	0	0	0
100073476	IMPERIAL	MO		11/01/2021	04/20/2023	139,459	0	52	0	0	52	0	139,459	139,459	0	0	0
100059670	BRADY	TX		06/01/2021	05/20/2023	179,027	0	824	0	0	824	0	179,027	179,027	0	0	0
100067287	INMAN	KS		08/02/2021	06/05/2023	124,126	0	3,688	0	0	3,688	0	124,126	124,126	0	0	0
100047450	TULSA	OK		11/20/2020	06/07/2023	53,602	0	(3,300)	0	0	(3,300)	0	53,602	53,602	0	0	0
100058794	CUDAHY	WI		06/01/2021	06/05/2023	80,158	0	8	0	0	8	0	80,158	80,158	0	(1,285)	(1,285)
100061566	QUITMAN	MS		07/01/2021	08/31/2023	38,648	0	(353)	0	0	(353)	0	38,648	38,648	0	0	0
100066662	WOODVILLE	WI		08/02/2021	12/20/2023	178,295	0	305	0	0	305	0	178,295	178,295	0	0	0
100066547	LARGO	FL		08/02/2021	11/20/2023	137,752	0	(2,052)	0	0	(2,052)	0	137,752	137,752	0	0	0
100070125	INDIANAPOLIS	IN		09/01/2021	08/31/2023	131,971	0	4,086	0	0	4,086	0	131,971	131,971	0	0	0
100046023	PLATTE CITY	MO		11/25/2020	06/07/2023	3,968	0	(35)	0	0	(35)	0	3,968	3,968	0	0	0
100058835	BAR NUNN	WY		06/01/2021	06/05/2023	196,625	0	(5)	0	0	(5)	0	196,625	196,625	0	(2,563)	(2,563)
100058288	LAS VEGAS	NV		06/01/2021	06/05/2023	124,995	0	0	0	0	0	0	124,995	124,995	0	(180)	(180)
100058405	ST GEORGE	UT		06/01/2021	06/05/2023	186,398	0	8	0	0	8	0	186,398	186,398	0	(3,591)	(3,591)
100058480	HENDERSONVILLE	NC		06/01/2021	06/05/2023	89,998	0	0	0	0	0	0	89,998	89,998	0	(1,186)	(1,186)
100059806	WILMINGTON	DE		06/01/2021	06/05/2023	118,831	0	0	0	0	0	0	118,831	118,831	0	13,289	13,289
100059963	GRAND RAPIDS	MI		06/01/2021	06/05/2023	132,534	0	4	0	0	4	0	132,534	132,534	0	(2,394)	(2,394)
100058010	SPRING	TX		06/01/2021	06/05/2023	45,801	0	(1)	0	0	(1)	0	45,801	45,801	0	(782)	(782)
100058084	CROMWELL	CT		06/01/2021	06/05/2023	120,364	0	0	0	0	0	0	120,364	120,364	0	(1,740)	(1,740)
100058201	CHRISTIANSBURG	VA		06/01/2021	06/05/2023	93,771	0	6	0	0	6	0	93,771	93,771	0	(1,457)	(1,457)
100059083	DAVENPORT	IA		06/01/2021	06/05/2023	79,035	0	0	0	0	0	0	79,035	79,035	0	(1,833)	(1,833)
100059390	PONCHATOULA	LA		06/01/2021	06/05/2023	134,811	0	0	0	0	0	0	134,811	134,811	0	(1,202)	(1,202)
100059621	BREMEN	GA		06/01/2021	06/05/2023	147,726	0	11	0	0	11	0	147,726	147,726	0	955	955
100059650	ROCKINGHAM	NC		06/01/2021	06/05/2023	109,979	0	500	0	0	500	0	109,979	109,979	0	518	518
100059707	SUMMERVILLE	SC		06/01/2021	06/05/2023	235,987	0	0	0	0	0	0	235,987	235,987	0	24,459	24,459
100059741	JEFFERSON	TX		06/01/2021	06/04/2023	130,158	0	600	0	0	600	0	130,158	130,158	0	0	0
100062597	PORTSMOUTH	VA		07/01/2021	06/04/2023	133,856	0	(1,470)	0	0	(1,470)	0	133,856	133,856	0	0	0
100063577	PERRYTON	TX		07/01/2021	06/04/2023	16,475	0	(314)	0	0	(314)	0	16,475	16,475	0	0	0
100063803	HOUSTON	TX		07/01/2021	06/04/2023	175,304	0	(3,133)	0	0	(3,133)	0	175,304	175,304	0	0	0
100064016	ORLANDO	FL		07/01/2021	06/04/2023	311,423	0	(947)	0	0	(947)	0	311,423	311,423	0	0	0
100069236	GATES	NY		09/01/2021	06/04/2023	92,089	0	2,944	0	0	2,944	0	92,089	92,089	0	0	0
100068882	SAINT PAUL	MN		09/01/2021	06/04/2023	186,841	0	3,121	0	0	3,121	0	186,841	186,841	0	0	0
100070080	SANTA TERESA	NM		09/01/2021	06/04/2023	158,446	0	5,358	0	0	5,358	0	158,446	158,446	0	0	0
100061619	DEMING	NM		07/01/2021	07/31/2023	140,350	0	(2,648)	0	0	(2,648)	0	140,350	140,350	0	0	0
100061782	SAINT PETERSBURG	FL		07/01/2021	07/20/2023	137,613	0	(2,508)	0	0	(2,508)	0	137,613	137,613	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
100064015	YOUNGSTOWN	OH		07/01/2021	07/31/2023	696	0	(14)	0	0	(14)	0	696	696	0	0	0
100066516	PORTAGE	IN		08/02/2021	07/31/2023	75,546	0	150	0	0	150	0	75,546	75,546	0	0	0
100066525	WOODLAWN	VA		08/02/2021	07/31/2023	85,746	0	(605)	0	0	(605)	0	85,746	85,746	0	0	0
100069305	SNYDER	TX		09/01/2021	07/31/2023	148,018	0	(1,448)	0	0	(1,448)	0	148,018	148,018	0	0	0
100063948	BOURG	LA		07/01/2021	10/03/2023	226,912	0	4,127	0	0	4,127	0	226,912	226,912	0	0	0
100063609	SINTON	TX		07/01/2021	08/31/2023	84,387	0	(1,124)	0	0	(1,124)	0	84,387	84,387	0	0	0
100064089	WADSWORTH	OH		07/01/2021	08/31/2023	64,859	0	1,323	0	0	1,323	0	64,859	64,859	0	0	0
100070143	BIRMINGHAM	AL		09/01/2021	08/31/2023	108,564	0	1,646	0	0	1,646	0	108,564	108,564	0	0	0
100061561	BEAUFORT	SC		07/01/2021	09/20/2023	100,623	0	(954)	0	0	(954)	0	100,623	100,623	0	0	0
100062684	DECATUR	GA		07/01/2021	09/20/2023	41,235	0	(287)	0	0	(287)	0	41,235	41,235	0	0	0
100064068	ALTAMONTE SPRINGS	FL		07/01/2021	09/20/2023	151,634	0	4,381	0	0	4,381	0	151,634	151,634	0	0	0
100070055	ALDIE	VA		09/01/2021	09/08/2023	323,953	0	10,228	0	0	10,228	0	323,953	323,953	0	0	0
100073522	COLUMBUS	OH		11/01/2021	09/26/2023	146,187	0	(1,221)	0	0	(1,221)	0	146,187	146,187	0	0	0
100046140	LEICESTER	NC		11/25/2020	11/30/2023	86,421	0	(9,736)	0	0	(9,736)	0	86,421	86,421	0	0	0
100064103	ATLANTIC CITY	NJ		07/01/2021	12/20/2023	113,219	0	3,275	0	0	3,275	0	113,219	113,219	0	0	0
100070136	GEORGETOWN	IN		09/01/2021	12/20/2023	75,799	0	3,989	0	0	3,989	0	75,799	75,799	0	0	0
206001	NEWINGTON	CT		06/13/2003	07/03/2023	463,907	0	0	0	0	0	0	463,907	463,907	0	0	0
12104A1	COLUMBUS	OH		11/25/2022	03/31/2023	3,697,994	0	0	0	0	0	0	3,697,994	3,697,994	0	0	0
12104B1	COLUMBUS	OH		03/06/2013	03/31/2023	210,854	0	0	0	0	0	0	210,854	210,854	0	0	0
1213101	SHERMAN OAKS	CA		04/01/2013	05/01/2023	2,851,080	0	0	0	0	0	0	2,851,080	2,851,080	0	0	0
1303001	WAYNE	PA		08/23/2013	08/25/2023	12,447,365	0	0	0	0	0	0	12,447,365	12,447,365	0	0	0
1303401	ST. PETERS	MO		11/25/2022	09/28/2023	6,374,032	0	0	0	0	0	0	6,374,032	6,374,032	0	0	0
1306201	LOS ANGELES	CA		02/03/2014	01/18/2023	9,260,377	0	0	0	0	0	0	9,260,377	9,260,377	0	0	0
1308001	INDIANAPOLIS	IN		02/27/2014	08/14/2023	3,139,092	0	0	0	0	0	0	3,139,092	3,139,092	0	0	0
1308401	ROMEOVILLE	IL		02/04/2014	12/21/2023	23,150,000	0	0	0	0	0	0	23,150,000	23,150,000	0	0	0
1404001	LOUISVILLE	KY		10/01/2014	12/15/2023	10,259,540	0	0	0	0	0	0	10,259,540	10,259,540	0	0	0
1406201	BELLEVUE	WA		02/17/2015	05/11/2023	9,485,987	0	0	0	0	0	0	9,485,987	9,485,987	0	0	0
1500401	ERLANGER	KY		05/15/2015	05/11/2023	7,270,994	0	0	0	0	0	0	7,270,994	7,270,994	0	0	0
1500601	CHARLESTON	SC		07/16/2015	06/27/2023	4,316,179	0	0	0	0	0	0	4,316,179	4,316,179	0	0	0
15006A1	CHARLESTON	SC		09/12/2018	06/27/2023	1,650,191	0	0	0	0	0	0	1,650,191	1,650,191	0	0	0
1600801	SEATTLE	WA		03/31/2016	03/29/2023	36,502,064	0	0	0	0	0	0	36,502,064	36,502,064	0	0	0
1602301	WESTERVILLE	OH		11/25/2022	04/14/2023	14,379,090	0	0	0	0	0	0	14,379,090	14,379,090	0	0	0
1604201	GREELEY	CO		07/28/2016	08/01/2023	13,783,428	0	0	0	0	0	0	13,783,428	13,783,428	0	0	0
1606601	EVANSTON	IL		12/15/2016	12/14/2023	4,663,564	0	0	0	0	0	0	4,663,564	4,663,564	0	0	0
1803001	PLANTATION	FL		09/25/2018	09/29/2023	27,350,000	0	0	0	0	0	0	27,350,000	27,350,000	0	0	0
18J0101	BENNINGTON	VT		10/01/2018	03/01/2023	262,411	0	(17,502)	0	0	(17,502)	0	244,909	244,909	0	0	0
18J0301	STATE COLLEGE	PA		10/01/2018	03/31/2023	12,318,910	0	(71,389)	0	0	(71,389)	0	12,247,521	12,247,521	0	0	0
18J0401	SUCCASUNNA	NJ		10/01/2018	10/11/2023	24,903,934	0	(417,873)	0	0	(417,873)	0	24,486,061	24,486,061	0	0	0
18J3601	CARLE PLACE	NY		10/01/2018	11/30/2023	22,913,360	0	(11,109)	0	0	(11,109)	0	22,902,251	22,902,251	0	0	0
1902801	ASHLAND	VA		12/23/2019	09/15/2023	8,688,345	0	0	0	0	0	0	8,688,345	8,688,345	0	0	0
2000901	RALEIGH	NC		06/09/2020	02/28/2023	33,678,000	0	0	0	0	0	0	33,678,000	33,678,000	0	0	0
2100301	NOVATO	CA		05/27/2021	03/09/2023	12,036,090	0	0	0	0	0	0	12,036,090	12,036,090	0	0	0
2101501	ST. HELENA	CA		12/23/2021	09/28/2023	7,795,070	0	0	0	0	0	0	7,795,070	7,795,070	0	0	0
2101901	TUSTIN	CA		01/18/2022	08/09/2023	9,189,523	0	0	0	0	0	0	9,189,523	9,189,523	0	0	0
1102201	WEST CHESTER	PA		09/07/2011	07/26/2023	13,139,227	0	0	0	0	0	0	13,139,227	13,139,227	0	0	0
1707901	NOVATO	CA		11/16/2017	07/26/2023	13,339,457	0	0	0	0	0	0	13,339,457	13,339,457	0	0	0
2201401	LOUISVILLE	KY		10/03/2022	07/26/2023	11,177,200	0	0	0	0	0	0	11,177,200	11,177,200	0	0	0
2203001	PFLUGERVILLE	TX		03/03/2023	07/26/2023	8,960,000	0	0	0	0	0	0	8,960,000	8,960,000	0	0	0
2203501	BEVERLY HILLS	CA		12/15/2022	07/26/2023	20,000,000	0	0	0	0	0	0	20,000,000	20,000,000	0	0	0
0199999. Mortgages closed by repayment						1,707,845,958	0	1,396,255	0	0	1,396,255	12,883,602	1,722,487,807	1,722,487,807	(11,578,405)	(6,705,614)	(18,284,019)
2011023	WEST GROVE	PA		09/07/2011		697,398	0	0	0	0	0	0	697,398	697,398	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
2012120	WALNUT CREEK	CA		06/06/2013		317,602	0	0	0	0	0	0	317,602	317,602	0	0	0
2014001	VENTURA	CA		03/31/2014		1,046,267	0	0	0	0	0	0	1,046,267	1,046,267	0	0	0
2014039	BURBANK	CA		07/30/2014		602,972	0	0	0	0	0	0	602,972	602,972	0	0	0
2014048	STUDIO CITY	CA		12/22/2014		1,225,307	0	0	0	0	0	0	1,225,307	1,225,307	0	0	0
2014058	AUSTIN	TX		04/01/2015		253,034	0	0	0	0	0	0	253,034	253,034	0	0	0
2014069	ELKTON	FL		03/25/2015		2,744,525	0	0	0	0	0	0	2,744,525	2,744,525	0	0	0
2015010	NEWARK	NJ		06/30/2015		1,282,421	0	0	0	0	0	0	1,282,421	1,282,421	0	0	0
2015011	NEWARK	NJ		06/30/2015		698,529	0	0	0	0	0	0	698,529	698,529	0	0	0
2015031	CHASKA	MN		10/30/2015		2,683,685	0	0	0	0	0	0	2,683,685	2,683,685	0	0	0
2015034	WILSONVILLE	OR		12/01/2015		459,828	0	0	0	0	0	0	459,828	459,828	0	0	0
2015060	JUPITER	FL		02/17/2016		505,088	0	0	0	0	0	0	505,088	505,088	0	0	0
2016028	FRANKLIN	WI		08/31/2016		961,488	0	0	0	0	0	0	961,488	961,488	0	0	0
2016032	WASHINGTON	DC		06/01/2016		389,822	0	0	0	0	0	0	389,822	389,822	0	0	0
2016043	IRVINE	CA		09/29/2016		779,715	0	0	0	0	0	0	779,715	779,715	0	0	0
2016050	YUKON	OK		09/01/2016		1,620,822	0	0	0	0	0	0	1,620,822	1,620,822	0	0	0
2016056	ALBUQUERQUE	NM		11/30/2016		668,562	0	0	0	0	0	0	668,562	668,562	0	0	0
2016071	SAN RAMON	CA		02/09/2017		1,051,158	0	0	0	0	0	0	1,051,158	1,051,158	0	0	0
2016075	CHANDLER	AZ		04/11/2017		857,447	0	0	0	0	0	0	857,447	857,447	0	0	0
2017039	MOORESTOWN	NJ		09/06/2017		619,593	0	0	0	0	0	0	619,593	619,593	0	0	0
2017057	ALEXANDRIA	VA		11/20/2017		1,781,031	0	0	0	0	0	0	1,781,031	1,781,031	0	0	0
2017061	ARLINGTON	VA		01/31/2018		805,040	0	0	0	0	0	0	805,040	805,040	0	0	0
2017066	LOS ANGELES	CA		09/29/2017		585,010	0	0	0	0	0	0	585,010	585,010	0	0	0
2017080	SAN FRANCISCO	CA		01/10/2018		527,641	0	0	0	0	0	0	527,641	527,641	0	0	0
2017087	LAGUNA NIGUEL	CA		05/30/2018		754,020	0	0	0	0	0	0	754,020	754,020	0	0	0
2018025	CRANBURY TOWNSHIP	NJ		03/14/2019		1,025,985	0	0	0	0	0	0	1,025,985	1,025,985	0	0	0
2018026	CRANBURY	NJ		03/14/2019		909,836	0	0	0	0	0	0	909,836	909,836	0	0	0
2018039	ATLANTA	GA		01/25/2019		876,537	0	0	0	0	0	0	876,537	876,537	0	0	0
2019037	HERNDON	VA		11/01/2019		348,409	0	0	0	0	0	0	348,409	348,409	0	0	0
2019045	PASADENA	CA		11/19/2019		780,834	0	0	0	0	0	0	780,834	780,834	0	0	0
7200354	FIFE	GBR		11/02/2020		156,144	0	0	0	0	0	0	156,144	156,144	(56,309)	0	(56,309)
7200462	DUBLIN	IRL		07/12/2021		(898)	0	0	0	0	0	0	(898)	(898)	(898)	0	(898)
7200435	VARIOUS	GBR		02/26/2021		892,708	0	0	0	0	0	0	892,708	892,708	(1,713,953)	0	(1,713,953)
7200430	SAN FRANCISCO	CA		04/01/2021		81	0	0	0	0	0	0	81	81	0	0	0
7200446	CHICAGO	IL		05/10/2021		39,235,446	0	0	0	0	0	0	39,235,446	39,235,446	0	0	0
2018008	PLEASANT PRAIRIE	WI		08/31/2018		94,400	0	0	0	0	0	0	94,400	94,400	0	0	0
7200423	LONDON	GBR		01/15/2021		(346,136)	0	0	0	0	0	0	(346,136)	(346,136)	(346,136)	0	(346,136)
7200412	LONDON	GBR		01/08/2021		(322,904)	0	0	0	0	0	0	(322,904)	(322,904)	(322,904)	0	(322,904)
7200519	LONDON	GBR		01/21/2022		(121,023)	0	0	0	0	0	0	(121,023)	(121,023)	(121,023)	0	(121,023)
7200424	MANCHESTER	GBR		01/15/2021		(232,086)	0	0	0	0	0	0	(232,086)	(232,086)	(232,086)	0	(232,086)
7200445	LONDON	GBR		05/19/2021		(319,105)	0	0	0	0	0	0	(319,105)	(319,105)	(319,105)	0	(319,105)
7200420	PARIS	FRA		12/15/2020		(338,329)	0	0	0	0	0	0	(338,329)	(338,329)	(338,329)	0	(338,329)
4020179265	New Haven	CT		03/12/2021		111,676	0	0	0	0	0	0	111,676	111,676	0	0	0
4020234984	Suwanee	GA		03/12/2021		23,182	0	0	0	0	0	0	23,182	23,182	0	0	0
4020241028	Detroit	MI		03/12/2021		20,496	0	0	0	0	0	0	20,496	20,496	0	0	0
4020241370	Baltimore	MD		03/12/2021		44,574	0	0	0	0	0	0	44,574	44,574	0	0	0
4020248844	Griffin	GA		03/12/2021		24,735	0	0	0	0	0	0	24,735	24,735	0	0	0
4020255939	Newark	NJ		03/12/2021		112,848	0	0	0	0	0	0	112,848	112,848	0	0	0
4020256395	Griffin	GA		03/12/2021		16,082	0	0	0	0	0	0	16,082	16,082	0	0	0
4020260156	Willingboro	NJ		03/12/2021		27,705	0	0	0	0	0	0	27,705	27,705	0	0	0
4020277831	Groton	CT		03/12/2021		23,124	0	0	0	0	0	0	23,124	23,124	0	0	0
4020290624	West Haven	CT		03/12/2021		31,367	0	0	0	0	0	0	31,367	31,367	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
19349	MIAMI	FL		01/25/2022		44,497,417	0	0	0	0	0	0	44,497,417	44,497,417	0	0	0
3310040152	PERTH AMBOY	NJ		10/19/2022		66,924	0	0	0	0	0	0	66,924	66,924	0	0	0
3310025856	JERSEY CITY	NJ		10/22/2021		130,484	0	0	0	0	0	0	130,484	130,484	0	0	0
3310037933	JERSEY CITY	NJ		07/25/2022		49,835	0	0	0	0	0	0	49,835	49,835	0	0	0
3310030325	UPPER DARBY	PA		01/31/2022		75,024	0	0	0	0	0	0	75,024	75,024	0	0	0
3310027990	BELLEVUE	WA		03/09/2022		3,960	0	0	0	0	0	0	3,960	3,960	0	0	0
3310031591	SPRING VALLEY	NY		03/22/2022		20,988	0	0	0	0	0	0	20,988	20,988	0	0	0
3310041261	BROOKLYN	NY		11/10/2022		79,200	0	0	0	0	0	0	79,200	79,200	0	0	0
3310042127	HUNTINGTON STATION	NY		11/10/2022		18	0	0	0	0	0	0	18	18	0	0	0
19348	EL SEGUNDO	CA		09/10/2021		40,000,000	0	0	0	0	0	0	40,000,000	40,000,000	0	0	0
3310042884	MANSFIELD	OH		02/27/2023		23,760	0	0	0	0	0	0	23,760	23,760	0	0	0
3310053565	MASSAPEQUA	NY		06/08/2023		26	0	0	0	0	0	0	26	26	0	0	0
3310052361	WATERBURY	CT		06/08/2023		28,884	0	0	0	0	0	0	28,884	28,884	0	0	0
3310047268	BRONX	NY		02/13/2023		4,950	0	0	0	0	0	0	4,950	4,950	0	0	0
3310042885	MANSFIELD	OH		02/27/2023		26,530	0	0	0	0	0	0	26,530	26,530	0	0	0
3310053119	WATERBURY	CT		05/18/2023		40,166	0	0	0	0	0	0	40,166	40,166	0	0	0
3310048895	SYRACUSE	NY		06/29/2023		19,958	0	0	0	0	0	0	19,958	19,958	0	0	0
3310054192	COLUMBUS	OH		06/21/2023		9,320	0	0	0	0	0	0	9,320	9,320	0	0	0
3310039592	PATERSON	NJ		08/08/2022		145,479	0	0	0	0	0	0	145,479	145,479	0	0	0
3310041618	MONROE	CT		11/10/2022		390,619	0	0	0	0	0	0	390,619	390,619	0	0	0
3310034716	HARTFORD	CT		07/07/2022		289,275	0	0	0	0	0	0	289,275	289,275	0	0	0
3310041274	PHILADELPHIA	PA		11/10/2022		55,863	0	0	0	0	0	0	55,863	55,863	0	0	0
3310052017	WATERBURY	CT		06/29/2023		657,360	0	0	0	0	0	0	657,360	657,360	0	0	0
3310054828	CHICAGO	IL		06/29/2023		75,359	0	0	0	0	0	0	75,359	75,359	0	0	0
3310041983	WATERBURY	CT		11/10/2022		153,287	0	0	0	0	0	0	153,287	153,287	0	0	0
3310053715	OXFORD	NC		08/31/2023		9,900	0	0	0	0	0	0	9,900	9,900	0	0	0
3300004589	KEARNY	NJ		08/24/2023		421	0	0	0	0	0	0	421	421	0	0	0
100044991	DAYTON	OH		11/19/2020		5,086	0	0	0	0	0	0	5,086	5,086	0	0	0
100044992	IONE	CA		11/19/2020		2,475	0	0	0	0	0	0	2,475	2,475	0	0	0
100044993	BELTON	SC		11/19/2020		5,750	0	0	0	0	0	0	5,750	5,750	0	0	0
100044994	LAWRENCEVILLE	GA		11/19/2020		5,271	0	0	0	0	0	0	5,271	5,271	0	0	0
100044997	MIDLOTHIAN	VA		11/19/2020		8,918	0	0	0	0	0	0	8,918	8,918	0	0	0
100044998	BOONE	NC		11/19/2020		6,124	0	0	0	0	0	0	6,124	6,124	0	0	0
100045001	FARMINGTON	NM		11/19/2020		4,562	0	0	0	0	0	0	4,562	4,562	0	0	0
100045004	JAMUL	CA		11/19/2020		9,778	0	0	0	0	0	0	9,778	9,778	0	0	0
100045005	WILMINGTON	DE		11/19/2020		4,126	0	0	0	0	0	0	4,126	4,126	0	0	0
100045009	MONROE	MI		11/19/2020		3,306	0	0	0	0	0	0	3,306	3,306	0	0	0
100045010	COLUMBUS	OH		11/19/2020		3,606	0	0	0	0	0	0	3,606	3,606	0	0	0
100045014	CAPE CORAL	FL		11/19/2020		2,980	0	0	0	0	0	0	2,980	2,980	0	0	0
100045020	LITHIA SPRINGS	GA		11/19/2020		2,616	0	0	0	0	0	0	2,616	2,616	0	0	0
100045021	PAULS VALLEY	OK		11/19/2020		3,533	0	0	0	0	0	0	3,533	3,533	0	0	0
100045022	THEODORE	AL		11/19/2020		3,958	0	0	0	0	0	0	3,958	3,958	0	0	0
100045023	OMAHA	NE		11/19/2020		3,864	0	0	0	0	0	0	3,864	3,864	0	0	0
100045024	LAMBERTVILLE	MI		11/19/2020		3,479	0	0	0	0	0	0	3,479	3,479	0	0	0
100045027	PORT SAINT LUCIE	FL		11/19/2020		1,165	0	0	0	0	0	0	1,165	1,165	0	0	0
100045028	BRUNSWICK	OH		11/19/2020		256	0	0	0	0	0	0	256	256	0	0	0
100045031	FREDERICKSBURG	VA		11/19/2020		7,732	0	0	0	0	0	0	7,732	7,732	0	0	0
100045035	PHOENIX	AZ		11/19/2020		6,597	0	0	0	0	0	0	6,597	6,597	0	0	0
100045037	PASADENA	CA		11/19/2020		4,947	0	0	0	0	0	0	4,947	4,947	0	0	0
100045039	HOUSTON	TX		11/19/2020		1,777	0	0	0	0	0	0	1,777	1,777	0	0	0
100045040	ALBUQUERQUE	NM		11/19/2020		5,267	0	0	0	0	0	0	5,267	5,267	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100045041	BETHLEHEM	PA		11/19/2020		4,321	0	0	0	0	0	0	4,321	4,321	0	0	0
100045747	PENN VALLEY	CA		11/25/2020		3,445	0	0	0	0	0	0	3,445	3,445	0	0	0
100045748	EFFINGHAM	SC		11/25/2020		6,113	0	0	0	0	0	0	6,113	6,113	0	0	0
100045752	RANCHO CORDOVA	CA		11/25/2020		1,384	0	0	0	0	0	0	1,384	1,384	0	0	0
100045754	GRETNA	VA		11/25/2020		2,810	0	0	0	0	0	0	2,810	2,810	0	0	0
100045755	MEMPHIS	TN		11/25/2020		1,221	0	0	0	0	0	0	1,221	1,221	0	0	0
100045760	SLIDELL	LA		11/25/2020		2,903	0	0	0	0	0	0	2,903	2,903	0	0	0
100045763	GREENBRIER	AR		11/25/2020		2,949	0	0	0	0	0	0	2,949	2,949	0	0	0
100045764	RIDGEFIELD PARK	NJ		11/25/2020		3,399	0	0	0	0	0	0	3,399	3,399	0	0	0
100045769	EDINBURG	VA		11/25/2020		1,949	0	0	0	0	0	0	1,949	1,949	0	0	0
100045770	MIDDLETOWN	OH		11/25/2020		1,338	0	0	0	0	0	0	1,338	1,338	0	0	0
100045772	ALLENTOWN	PA		11/25/2020		737	0	0	0	0	0	0	737	737	0	0	0
100045773	MADISONVILLE	KY		11/25/2020		978	0	0	0	0	0	0	978	978	0	0	0
100045776	SHENANDOAH	PA		11/25/2020		1,349	0	0	0	0	0	0	1,349	1,349	0	0	0
100045777	PIKE RD	AL		11/25/2020		243	0	0	0	0	0	0	243	243	0	0	0
100045778	RINCON	GA		11/25/2020		4,108	0	0	0	0	0	0	4,108	4,108	0	0	0
100045780	MIDDLETOWN	MD		11/25/2020		10,354	0	0	0	0	0	0	10,354	10,354	0	0	0
100045781	WINNETKA	CA		11/25/2020		3,430	0	0	0	0	0	0	3,430	3,430	0	0	0
100045783	HARRISBURG	NC		11/25/2020		2,704	0	0	0	0	0	0	2,704	2,704	0	0	0
100045785	SPRING	TX		11/25/2020		1,830	0	0	0	0	0	0	1,830	1,830	0	0	0
100045786	RUBY	SC		11/25/2020		530	0	0	0	0	0	0	530	530	0	0	0
100045791	LAKESIDE	CA		11/25/2020		4,236	0	0	0	0	0	0	4,236	4,236	0	0	0
100045794	SAINT LOUIS	MO		11/25/2020		2,814	0	0	0	0	0	0	2,814	2,814	0	0	0
100045798	ATLANTA	GA		11/25/2020		3,724	0	0	0	0	0	0	3,724	3,724	0	0	0
100046451	HERSEY	MI		11/25/2020		3,278	0	0	0	0	0	0	3,278	3,278	0	0	0
100046452	JOHNSTOWN	PA		11/25/2020		3,083	0	0	0	0	0	0	3,083	3,083	0	0	0
100046458	PITTSFIELD	MA		11/25/2020		637	0	0	0	0	0	0	637	637	0	0	0
100046460	GALVESTON	TX		11/25/2020		2,303	0	0	0	0	0	0	2,303	2,303	0	0	0
100046461	PALM HARBOR	FL		11/25/2020		757	0	0	0	0	0	0	757	757	0	0	0
100046462	BURBANK	CA		11/25/2020		3,824	0	0	0	0	0	0	3,824	3,824	0	0	0
100046465	COLUMBIA	SC		11/25/2020		3,617	0	0	0	0	0	0	3,617	3,617	0	0	0
100046469	PHOENIX	AZ		11/25/2020		4,108	0	0	0	0	0	0	4,108	4,108	0	0	0
100046472	ROCKMART	GA		11/25/2020		2,228	0	0	0	0	0	0	2,228	2,228	0	0	0
100046476	THOUSAND OAKS	CA		11/25/2020		8,222	0	0	0	0	0	0	8,222	8,222	0	0	0
100046478	SAN DIEGO	CA		11/25/2020		5,459	0	0	0	0	0	0	5,459	5,459	0	0	0
100046482	DEKALB	IL		11/25/2020		1,406	0	0	0	0	0	0	1,406	1,406	0	0	0
100046483	PATASKALA	OH		11/25/2020		9,994	0	0	0	0	0	0	9,994	9,994	0	0	0
100046486	ALSIP	IL		11/25/2020		1,732	0	0	0	0	0	0	1,732	1,732	0	0	0
100046487	HOUSTON	TX		11/25/2020		1,967	0	0	0	0	0	0	1,967	1,967	0	0	0
100046488	PORTLAND	OR		11/25/2020		2,170	0	0	0	0	0	0	2,170	2,170	0	0	0
100046490	WEST HAMPSTEAD	NY		11/25/2020		2,937	0	0	0	0	0	0	2,937	2,937	0	0	0
100046493	SCRANTON	PA		11/25/2020		1,071	0	0	0	0	0	0	1,071	1,071	0	0	0
100046494	POTTSTOWN	PA		11/25/2020		5,284	0	0	0	0	0	0	5,284	5,284	0	0	0
100046498	REDDICK	FL		11/25/2020		595	0	0	0	0	0	0	595	595	0	0	0
100046500	MOBILE	AL		11/25/2020		360	0	0	0	0	0	0	360	360	0	0	0
100046504	MIRAMAR	FL		11/25/2020		4,266	0	0	0	0	0	0	4,266	4,266	0	0	0
100046505	SACRAMENTO	CA		11/25/2020		2,980	0	0	0	0	0	0	2,980	2,980	0	0	0
100047245	SILVIS	IL		11/20/2020		1,267	0	0	0	0	0	0	1,267	1,267	0	0	0
100047248	ALSIP	IL		11/20/2020		5,015	0	0	0	0	0	0	5,015	5,015	0	0	0
100047249	GREEN SEA	SC		11/20/2020		863	0	0	0	0	0	0	863	863	0	0	0
100047256	SUMMERVILLE	SC		11/20/2020		1,633	0	0	0	0	0	0	1,633	1,633	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047259	CERES	CA		11/20/2020		10,379	0	0	0	0	0	0	10,379	10,379	0	0	0
100047265	MOUNT MORRIS	MI		11/20/2020		2,351	0	0	0	0	0	0	2,351	2,351	0	0	0
100047266	LAKELAND	FL		11/20/2020		1,687	0	0	0	0	0	0	1,687	1,687	0	0	0
100047274	WYANDOTTE	MI		11/20/2020		1,604	0	0	0	0	0	0	1,604	1,604	0	0	0
100047280	SOUTHFIELD	MI		11/20/2020		12,267	0	0	0	0	0	0	12,267	12,267	0	0	0
100047282	NEW BERLIN	WI		11/20/2020		1,650	0	0	0	0	0	0	1,650	1,650	0	0	0
100047290	CATHEDRAL CITY	CA		11/20/2020		1,235	0	0	0	0	0	0	1,235	1,235	0	0	0
100048025	SNELLVILLE	GA		11/20/2020		6,031	0	0	0	0	0	0	6,031	6,031	0	0	0
100048028	HEMET	CA		11/20/2020		6,130	0	0	0	0	0	0	6,130	6,130	0	0	0
100048031	LA GRANGE	CA		11/20/2020		6,177	0	0	0	0	0	0	6,177	6,177	0	0	0
100048032	PHOENIX	AZ		11/20/2020		1,950	0	0	0	0	0	0	1,950	1,950	0	0	0
100048034	DENVER	CO		11/20/2020		2,921	0	0	0	0	0	0	2,921	2,921	0	0	0
100048035	EL CAJON	CA		11/20/2020		4,696	0	0	0	0	0	0	4,696	4,696	0	0	0
100048038	LIVINGSTON	CA		11/20/2020		5,762	0	0	0	0	0	0	5,762	5,762	0	0	0
100048049	UPPER MARLBORO	MD		11/20/2020		4,332	0	0	0	0	0	0	4,332	4,332	0	0	0
100048053	NORTH KINGSTOWN	RI		11/20/2020		2,661	0	0	0	0	0	0	2,661	2,661	0	0	0
100048054	RANDLEMAN	NC		11/20/2020		2,180	0	0	0	0	0	0	2,180	2,180	0	0	0
100048057	RANCHO CUCAMONGA	CA		11/20/2020		4,511	0	0	0	0	0	0	4,511	4,511	0	0	0
100048059	OXFORD	AL		11/20/2020		2,203	0	0	0	0	0	0	2,203	2,203	0	0	0
100048060	LAS VEGAS	NV		11/20/2020		2,824	0	0	0	0	0	0	2,824	2,824	0	0	0
100048061	BONITA SPRINGS	FL		11/20/2020		8,735	0	0	0	0	0	0	8,735	8,735	0	0	0
100048062	KISSIMMEE	FL		11/20/2020		1,621	0	0	0	0	0	0	1,621	1,621	0	0	0
100048066	MINNEAPOLIS	MN		11/20/2020		11,362	0	0	0	0	0	0	11,362	11,362	0	0	0
100048068	DELANO	CA		11/20/2020		4,725	0	0	0	0	0	0	4,725	4,725	0	0	0
100048069	MIAMI	FL		11/20/2020		2,994	0	0	0	0	0	0	2,994	2,994	0	0	0
100048073	HENDERSON	NV		11/20/2020		4,015	0	0	0	0	0	0	4,015	4,015	0	0	0
100048074	HOMESTEAD	FL		11/20/2020		11,659	0	0	0	0	0	0	11,659	11,659	0	0	0
100048075	GOFFSTOWN	NH		11/20/2020		3,783	0	0	0	0	0	0	3,783	3,783	0	0	0
100048758	UPPER MARLBORO	MD		11/20/2020		3,861	0	0	0	0	0	0	3,861	3,861	0	0	0
100048772	MINNEAPOLIS	MN		11/20/2020		6,290	0	0	0	0	0	0	6,290	6,290	0	0	0
100048779	RIVIERA BEACH	FL		11/20/2020		4,752	0	0	0	0	0	0	4,752	4,752	0	0	0
100048781	HOLLYWOOD	FL		11/20/2020		3,369	0	0	0	0	0	0	3,369	3,369	0	0	0
100048787	GERMANTOWN	NY		11/20/2020		2,255	0	0	0	0	0	0	2,255	2,255	0	0	0
100048791	MODESTO	CA		11/20/2020		8,945	0	0	0	0	0	0	8,945	8,945	0	0	0
100048795	LOS ANGELES	CA		11/20/2020		3,797	0	0	0	0	0	0	3,797	3,797	0	0	0
100048803	MIAMI	FL		11/20/2020		1,759	0	0	0	0	0	0	1,759	1,759	0	0	0
100048805	COOLIDGE	AZ		11/20/2020		12,720	0	0	0	0	0	0	12,720	12,720	0	0	0
100048806	BUENA PARK	CA		11/20/2020		6,750	0	0	0	0	0	0	6,750	6,750	0	0	0
100049482	EMPORIA	KS		11/20/2020		2,934	0	0	0	0	0	0	2,934	2,934	0	0	0
100049483	MONTCLAIR	CA		11/20/2020		3,407	0	0	0	0	0	0	3,407	3,407	0	0	0
100049486	RICHMOND	VA		11/20/2020		4,893	0	0	0	0	0	0	4,893	4,893	0	0	0
100049494	HAVERHILL	MA		11/20/2020		4,080	0	0	0	0	0	0	4,080	4,080	0	0	0
100049497	BROWNSVILLE	TX		11/20/2020		2,802	0	0	0	0	0	0	2,802	2,802	0	0	0
100049502	FOREST GROVE	OR		11/20/2020		7,489	0	0	0	0	0	0	7,489	7,489	0	0	0
100049504	WARRENTON	VA		11/20/2020		10,997	0	0	0	0	0	0	10,997	10,997	0	0	0
100049506	BATON ROUGE	LA		11/20/2020		2,002	0	0	0	0	0	0	2,002	2,002	0	0	0
100049511	JOLIET	IL		11/20/2020		2,343	0	0	0	0	0	0	2,343	2,343	0	0	0
100049520	BURTONSVILLE	MD		11/20/2020		6,584	0	0	0	0	0	0	6,584	6,584	0	0	0
100049524	BRENTWOOD	NY		11/20/2020		4,090	0	0	0	0	0	0	4,090	4,090	0	0	0
100050231	HIALEAH	FL		11/20/2020		3,280	0	0	0	0	0	0	3,280	3,280	0	0	0
100050232	MOUNT VERNON	OH		11/20/2020		3,856	0	0	0	0	0	0	3,856	3,856	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100050238	GRAHAM	NC		11/20/2020		6,157	0	0	0	0	0	0	6,157	6,157	0	0	0
100050243	MODESTO	CA		11/20/2020		3,059	0	0	0	0	0	0	3,059	3,059	0	0	0
100050244	ANTIOCH	TN		11/20/2020		1,365	0	0	0	0	0	0	1,365	1,365	0	0	0
100050245	WILLOW GROVE	PA		11/20/2020		2,572	0	0	0	0	0	0	2,572	2,572	0	0	0
100050248	DENVER	CO		11/20/2020		6,695	0	0	0	0	0	0	6,695	6,695	0	0	0
100050250	ADAIRVILLE	KY		11/20/2020		364	0	0	0	0	0	0	364	364	0	0	0
100050259	NEWARK	NJ		11/20/2020		6,351	0	0	0	0	0	0	6,351	6,351	0	0	0
100050264	OAKLAND	TN		11/20/2020		2,484	0	0	0	0	0	0	2,484	2,484	0	0	0
100050267	AURORA	CO		11/20/2020		2,970	0	0	0	0	0	0	2,970	2,970	0	0	0
100050275	CONYERS	GA		11/20/2020		12,014	0	0	0	0	0	0	12,014	12,014	0	0	0
100050279	ALBUQUERQUE	NM		11/20/2020		8,453	0	0	0	0	0	0	8,453	8,453	0	0	0
100057178	BRANFORD	CT		04/29/2021		1,882	0	0	0	0	0	0	1,882	1,882	0	0	0
100057179	HUNTINGTON BEACH	CA		04/29/2021		7,607	0	0	0	0	0	0	7,607	7,607	0	0	0
100057180	ORLANDO	FL		04/29/2021		2,500	0	0	0	0	0	0	2,500	2,500	0	0	0
100057182	ALTAVISTA	VA		04/29/2021		2,442	0	0	0	0	0	0	2,442	2,442	0	0	0
100061634	LYNNWOOD	WA		07/01/2021		1,175	0	0	0	0	0	0	1,175	1,175	0	0	0
100061638	FREMONT	OH		07/01/2021		2,005	0	0	0	0	0	0	2,005	2,005	0	0	0
100061641	GOOSE CREEK	SC		07/01/2021		2,895	0	0	0	0	0	0	2,895	2,895	0	0	0
100061650	AUGUSTA	GA		07/01/2021		1,804	0	0	0	0	0	0	1,804	1,804	0	0	0
100061658	CINCINNATI	OH		07/01/2021		2,548	0	0	0	0	0	0	2,548	2,548	0	0	0
100061659	CANTON	SD		07/01/2021		3,822	0	0	0	0	0	0	3,822	3,822	0	0	0
100061664	OMAHA	NE		07/01/2021		3,679	0	0	0	0	0	0	3,679	3,679	0	0	0
100061672	VALLEY SPRINGS	SD		07/01/2021		2,915	0	0	0	0	0	0	2,915	2,915	0	0	0
100061678	MOUNT POCONO	PA		07/01/2021		5,942	0	0	0	0	0	0	5,942	5,942	0	0	0
100061681	BIRMINGHAM	AL		07/01/2021		2,992	0	0	0	0	0	0	2,992	2,992	0	0	0
100061684	CHARLOTTE	NC		07/01/2021		2,469	0	0	0	0	0	0	2,469	2,469	0	0	0
100061685	SAVANNAH	GA		07/01/2021		1,740	0	0	0	0	0	0	1,740	1,740	0	0	0
100061687	SARASOTA	FL		07/01/2021		9,882	0	0	0	0	0	0	9,882	9,882	0	0	0
100061688	COON RAPIDS	MN		07/01/2021		3,126	0	0	0	0	0	0	3,126	3,126	0	0	0
100061690	MERRILLVILLE	IN		07/01/2021		6,018	0	0	0	0	0	0	6,018	6,018	0	0	0
100061693	CAVE CITY	KY		07/01/2021		1,415	0	0	0	0	0	0	1,415	1,415	0	0	0
100061694	BOERNE	TX		07/01/2021		4,778	0	0	0	0	0	0	4,778	4,778	0	0	0
100061697	SAINT CLOUD	FL		07/01/2021		3,310	0	0	0	0	0	0	3,310	3,310	0	0	0
100061701	GLENAIRE	MO		07/01/2021		3,102	0	0	0	0	0	0	3,102	3,102	0	0	0
100061703	KATY	TX		07/01/2021		3,210	0	0	0	0	0	0	3,210	3,210	0	0	0
100061704	LOS ANGELES	CA		07/01/2021		2,055	0	0	0	0	0	0	2,055	2,055	0	0	0
100061710	COLUMBUS	OH		07/01/2021		2,485	0	0	0	0	0	0	2,485	2,485	0	0	0
100061714	CHICAGO	IL		07/01/2021		4,719	0	0	0	0	0	0	4,719	4,719	0	0	0
100061716	WILSON	NY		07/01/2021		1,671	0	0	0	0	0	0	1,671	1,671	0	0	0
100061720	ATLANTA	GA		07/01/2021		3,076	0	0	0	0	0	0	3,076	3,076	0	0	0
100061722	PHILADELPHIA	PA		07/01/2021		2,416	0	0	0	0	0	0	2,416	2,416	0	0	0
100062807	SAINT LOUIS	MO		07/01/2021		2,364	0	0	0	0	0	0	2,364	2,364	0	0	0
100063862	NORTH LAS VEGAS	NV		07/01/2021		5,563	0	0	0	0	0	0	5,563	5,563	0	0	0
100063865	PITTSFIELD	MA		07/01/2021		3,515	0	0	0	0	0	0	3,515	3,515	0	0	0
100063866	KATY	TX		07/01/2021		6,404	0	0	0	0	0	0	6,404	6,404	0	0	0
100063867	CALUMET CITY	IL		07/01/2021		2,510	0	0	0	0	0	0	2,510	2,510	0	0	0
100063869	MIAMI	FL		07/01/2021		5,414	0	0	0	0	0	0	5,414	5,414	0	0	0
100063873	RICHTON PARK	IL		07/01/2021		1,702	0	0	0	0	0	0	1,702	1,702	0	0	0
100063884	WALHALLA	SC		07/01/2021		5,972	0	0	0	0	0	0	5,972	5,972	0	0	0
100063886	PHILADELPHIA	PA		07/01/2021		2,106	0	0	0	0	0	0	2,106	2,106	0	0	0
100063892	CHAPEL HILL	NC		07/01/2021		5,377	0	0	0	0	0	0	5,377	5,377	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100063896	PHARR	TX		07/01/2021		3,181	0	0	0	0	0	0	3,181	3,181	0	0	0
100063902	EAST HARTFORD	CT		07/01/2021		4,068	0	0	0	0	0	0	4,068	4,068	0	0	0
100063905	KESWICK	VA		07/01/2021		3,164	0	0	0	0	0	0	3,164	3,164	0	0	0
100063907	SUMMERFIELD	FL		07/01/2021		4,711	0	0	0	0	0	0	4,711	4,711	0	0	0
100063911	SAINT LOUIS	MO		07/01/2021		1,629	0	0	0	0	0	0	1,629	1,629	0	0	0
100063914	WESTFIELD	MA		07/01/2021		1,618	0	0	0	0	0	0	1,618	1,618	0	0	0
100063916	WEST PALM BEACH	FL		07/01/2021		5,684	0	0	0	0	0	0	5,684	5,684	0	0	0
100063924	HOMESTEAD	FL		07/01/2021		4,743	0	0	0	0	0	0	4,743	4,743	0	0	0
100063926	COLUMBIA	SC		07/01/2021		2,916	0	0	0	0	0	0	2,916	2,916	0	0	0
100063930	HURST	TX		07/01/2021		6,656	0	0	0	0	0	0	6,656	6,656	0	0	0
100063931	PHILADELPHIA	PA		07/01/2021		2,761	0	0	0	0	0	0	2,761	2,761	0	0	0
100063934	DAYTON	OH		07/01/2021		1,577	0	0	0	0	0	0	1,577	1,577	0	0	0
100063935	DINUBA	CA		07/01/2021		4,744	0	0	0	0	0	0	4,744	4,744	0	0	0
100066408	LAKE CHARLES	LA		08/02/2021		6,609	0	0	0	0	0	0	6,609	6,609	0	0	0
100066414	TRAINER	PA		08/02/2021		2,804	0	0	0	0	0	0	2,804	2,804	0	0	0
100066419	BALTIMORE	MD		08/02/2021		4,174	0	0	0	0	0	0	4,174	4,174	0	0	0
100066426	SPARKS	NV		08/02/2021		5,904	0	0	0	0	0	0	5,904	5,904	0	0	0
100066428	LONGVIEW	TX		08/02/2021		2,676	0	0	0	0	0	0	2,676	2,676	0	0	0
100066430	WICHITA	KS		08/02/2021		5,509	0	0	0	0	0	0	5,509	5,509	0	0	0
100066432	MIRAMAR	FL		08/02/2021		1,110	0	0	0	0	0	0	1,110	1,110	0	0	0
100066446	PHILADELPHIA	PA		08/02/2021		2,978	0	0	0	0	0	0	2,978	2,978	0	0	0
100066447	AUBURN	NY		08/02/2021		1,889	0	0	0	0	0	0	1,889	1,889	0	0	0
100066458	SAN JACINTO	CA		08/02/2021		5,779	0	0	0	0	0	0	5,779	5,779	0	0	0
100066469	RICHMOND	VA		08/02/2021		6,227	0	0	0	0	0	0	6,227	6,227	0	0	0
100066473	GRAND HAVEN	MI		08/02/2021		2,426	0	0	0	0	0	0	2,426	2,426	0	0	0
100066476	BEL AIR	MD		08/02/2021		8,221	0	0	0	0	0	0	8,221	8,221	0	0	0
100066478	MOSHEIM	TN		08/02/2021		3,289	0	0	0	0	0	0	3,289	3,289	0	0	0
100068991	DEARBORN HEIGHTS	MI		09/01/2021		2,067	0	0	0	0	0	0	2,067	2,067	0	0	0
100068992	CONROE	TX		09/01/2021		3,033	0	0	0	0	0	0	3,033	3,033	0	0	0
100069001	DELRAN	NJ		09/01/2021		1,788	0	0	0	0	0	0	1,788	1,788	0	0	0
100069014	GROVELAND	FL		09/01/2021		4,160	0	0	0	0	0	0	4,160	4,160	0	0	0
100069019	HUMBLE	TX		09/01/2021		5,671	0	0	0	0	0	0	5,671	5,671	0	0	0
100069027	NORTH ST PAUL	MN		09/01/2021		11,691	0	0	0	0	0	0	11,691	11,691	0	0	0
100069029	AUSTIN	TX		09/01/2021		1,780	0	0	0	0	0	0	1,780	1,780	0	0	0
100069034	FALL RIVER	MA		09/01/2021		8,890	0	0	0	0	0	0	8,890	8,890	0	0	0
100069044	WOODLAND PARK	NJ		09/01/2021		8,195	0	0	0	0	0	0	8,195	8,195	0	0	0
100069052	HOUSTON	TX		09/01/2021		4,807	0	0	0	0	0	0	4,807	4,807	0	0	0
100069060	BROWNSVILLE	PA		09/01/2021		3,308	0	0	0	0	0	0	3,308	3,308	0	0	0
100069062	MOUNT HOLLY	NJ		09/01/2021		891	0	0	0	0	0	0	891	891	0	0	0
100069983	HENDERSON	TN		09/01/2021		3,416	0	0	0	0	0	0	3,416	3,416	0	0	0
100069989	HOUSTON	TX		09/01/2021		1,543	0	0	0	0	0	0	1,543	1,543	0	0	0
100069993	LAUREL	MD		09/01/2021		3,793	0	0	0	0	0	0	3,793	3,793	0	0	0
100069999	HAMILTON	NJ		09/01/2021		7,464	0	0	0	0	0	0	7,464	7,464	0	0	0
100070002	BALTIMORE	MD		09/01/2021		3,235	0	0	0	0	0	0	3,235	3,235	0	0	0
100070007	FORT WORTH	TX		09/01/2021		5,519	0	0	0	0	0	0	5,519	5,519	0	0	0
100070008	FRESNO	CA		09/01/2021		5,161	0	0	0	0	0	0	5,161	5,161	0	0	0
100070010	BURIEN	WA		09/01/2021		7,564	0	0	0	0	0	0	7,564	7,564	0	0	0
100070013	DELANO	CA		09/01/2021		2,165	0	0	0	0	0	0	2,165	2,165	0	0	0
100070018	RINGWOOD	NJ		09/01/2021		5,737	0	0	0	0	0	0	5,737	5,737	0	0	0
100070030	ANDREWS	TX		09/01/2021		4,720	0	0	0	0	0	0	4,720	4,720	0	0	0
100070034	LONG BRANCH	NJ		09/01/2021		6,409	0	0	0	0	0	0	6,409	6,409	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100070035	LARGO	FL		09/01/2021		5,121	0	0	0	0	0	0	5,121	5,121	0	0	0
100070036	RIO RICO	AZ		09/01/2021		3,094	0	0	0	0	0	0	3,094	3,094	0	0	0
100070037	SNELLVILLE	GA		09/01/2021		3,847	0	0	0	0	0	0	3,847	3,847	0	0	0
100070040	BULLS GAP	TN		09/01/2021		2,276	0	0	0	0	0	0	2,276	2,276	0	0	0
100044357	BROWNSTOWN	MI		11/19/2020		5,924	0	0	0	0	0	0	5,924	5,924	0	0	0
100044360	SPRINGFIELD	OH		11/19/2020		2,957	0	0	0	0	0	0	2,957	2,957	0	0	0
100044362	MIAMI	FL		11/19/2020		2,231	0	0	0	0	0	0	2,231	2,231	0	0	0
100044363	MAGNA	UT		11/19/2020		7,271	0	0	0	0	0	0	7,271	7,271	0	0	0
100044365	SAN JUAN	TX		11/19/2020		2,978	0	0	0	0	0	0	2,978	2,978	0	0	0
100044369	CINCINNATI	OH		11/19/2020		3,117	0	0	0	0	0	0	3,117	3,117	0	0	0
100044373	DALLAS	TX		11/19/2020		1,792	0	0	0	0	0	0	1,792	1,792	0	0	0
100044376	MARYSVILLE	WA		11/19/2020		8,827	0	0	0	0	0	0	8,827	8,827	0	0	0
100044380	HOUSTON	TX		11/19/2020		470	0	0	0	0	0	0	470	470	0	0	0
100044383	HIGHLAND LAKES	NJ		11/19/2020		2,222	0	0	0	0	0	0	2,222	2,222	0	0	0
100044388	YUBA CITY	CA		11/19/2020		2,541	0	0	0	0	0	0	2,541	2,541	0	0	0
100044391	NEW CITY	NY		11/19/2020		3,245	0	0	0	0	0	0	3,245	3,245	0	0	0
100044392	KENT	WA		11/19/2020		3,790	0	0	0	0	0	0	3,790	3,790	0	0	0
100044394	CORAL SPRINGS	FL		11/19/2020		3,385	0	0	0	0	0	0	3,385	3,385	0	0	0
100044399	MARIETTA	GA		11/19/2020		4,401	0	0	0	0	0	0	4,401	4,401	0	0	0
100044404	LITTLE ROCK	AR		11/19/2020		3,099	0	0	0	0	0	0	3,099	3,099	0	0	0
100044406	SOUTH SAN FRANCISCO	CA		11/19/2020		17,735	0	0	0	0	0	0	17,735	17,735	0	0	0
100044466	FORT WORTH	TX		11/19/2020		3,957	0	0	0	0	0	0	3,957	3,957	0	0	0
100044470	OAKLAND	NJ		11/19/2020		4,385	0	0	0	0	0	0	4,385	4,385	0	0	0
100044471	FORT PAYNE	AL		11/19/2020		5,084	0	0	0	0	0	0	5,084	5,084	0	0	0
100044473	SAINT LOUIS	MO		11/19/2020		2,589	0	0	0	0	0	0	2,589	2,589	0	0	0
100044476	SIMI VALLEY	CA		11/19/2020		1,210	0	0	0	0	0	0	1,210	1,210	0	0	0
100044477	LONG BEACH	CA		11/19/2020		4,765	0	0	0	0	0	0	4,765	4,765	0	0	0
100044478	SOUTH SETAUKET	NY		11/19/2020		6,010	0	0	0	0	0	0	6,010	6,010	0	0	0
100044479	VAN NUYS AREA	CA		11/19/2020		3,490	0	0	0	0	0	0	3,490	3,490	0	0	0
100044480	SAN ANTONIO	TX		11/19/2020		2,459	0	0	0	0	0	0	2,459	2,459	0	0	0
100044487	CYPRESS	TX		11/19/2020		4,593	0	0	0	0	0	0	4,593	4,593	0	0	0
100044489	PASADENA	CA		11/19/2020		8,760	0	0	0	0	0	0	8,760	8,760	0	0	0
100044494	SAINT ALBANS	NY		11/19/2020		16,451	0	0	0	0	0	0	16,451	16,451	0	0	0
100044497	BLUE SPRINGS	MO		11/19/2020		4,820	0	0	0	0	0	0	4,820	4,820	0	0	0
100044505	FORT WORTH	TX		11/19/2020		6,306	0	0	0	0	0	0	6,306	6,306	0	0	0
100044507	ST CLOUD	FL		11/19/2020		5,135	0	0	0	0	0	0	5,135	5,135	0	0	0
100044509	FREMONT	CA		11/19/2020		19,260	0	0	0	0	0	0	19,260	19,260	0	0	0
100044510	SANTA ROSA	CA		11/19/2020		10,891	0	0	0	0	0	0	10,891	10,891	0	0	0
100044516	SHOAL CREEK	AL		11/19/2020		4,224	0	0	0	0	0	0	4,224	4,224	0	0	0
100044518	SAN DIEGO	CA		11/19/2020		4,691	0	0	0	0	0	0	4,691	4,691	0	0	0
100044635	WEST BABYLON	NY		11/19/2020		5,294	0	0	0	0	0	0	5,294	5,294	0	0	0
100044645	COTTONWOOD	CA		11/19/2020		5,357	0	0	0	0	0	0	5,357	5,357	0	0	0
100044646	CIRCLE PINES	MN		11/19/2020		8,409	0	0	0	0	0	0	8,409	8,409	0	0	0
100044647	SANTA MARIA	CA		11/19/2020		3,198	0	0	0	0	0	0	3,198	3,198	0	0	0
100044650	SAN JOSE	CA		11/19/2020		14,299	0	0	0	0	0	0	14,299	14,299	0	0	0
100044651	RIALTO	CA		11/19/2020		6,148	0	0	0	0	0	0	6,148	6,148	0	0	0
100044652	BEND	OR		11/19/2020		2,781	0	0	0	0	0	0	2,781	2,781	0	0	0
100044654	HAWTHORN WOODS	IL		11/19/2020		14,662	0	0	0	0	0	0	14,662	14,662	0	0	0
100044655	POWAY	CA		11/19/2020		20,260	0	0	0	0	0	0	20,260	20,260	0	0	0
100044656	GLENDALE	AZ		11/19/2020		8,957	0	0	0	0	0	0	8,957	8,957	0	0	0
100044664	OKLAHOMA CITY	OK		11/19/2020		37,485	0	0	0	0	0	0	37,485	37,485	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100044665	COOPER CITY	FL		11/19/2020		2,039	0	0	0	0	0	0	2,039	2,039	0	0	0
100044668	WOODBRIDGE	VA		11/19/2020		13,590	0	0	0	0	0	0	13,590	13,590	0	0	0
100044669	COLUMBUS	OH		11/19/2020		1,100	0	0	0	0	0	0	1,100	1,100	0	0	0
100044670	SADDLE BROOK	NJ		11/19/2020		1,134	0	0	0	0	0	0	1,134	1,134	0	0	0
100044673	LAS VEGAS	NV		11/19/2020		3,512	0	0	0	0	0	0	3,512	3,512	0	0	0
100044676	PROSPECT HEIGHTS	IL		11/19/2020		6,718	0	0	0	0	0	0	6,718	6,718	0	0	0
100044678	BRIDGEWATER	NJ		11/19/2020		2,768	0	0	0	0	0	0	2,768	2,768	0	0	0
100044681	RANDOLPH T/O RANDOLPH	NJ		11/19/2020		4,064	0	0	0	0	0	0	4,064	4,064	0	0	0
100044682	MIAMI	FL		11/19/2020		3,091	0	0	0	0	0	0	3,091	3,091	0	0	0
100044683	LAKELAND	FL		11/19/2020		21,428	0	0	0	0	0	0	21,428	21,428	0	0	0
100044688	GREEN COVE SPRINGS	FL		11/19/2020		5,234	0	0	0	0	0	0	5,234	5,234	0	0	0
100044689	ORRVILLE	OH		11/19/2020		2,685	0	0	0	0	0	0	2,685	2,685	0	0	0
100044690	HAMPSHIRE	IL		11/19/2020		2,649	0	0	0	0	0	0	2,649	2,649	0	0	0
100044692	MIAMI	FL		11/19/2020		3,628	0	0	0	0	0	0	3,628	3,628	0	0	0
100044805	TRUSSVILLE	AL		11/19/2020		1,757	0	0	0	0	0	0	1,757	1,757	0	0	0
100044806	TOPEKA	KS		11/19/2020		2,727	0	0	0	0	0	0	2,727	2,727	0	0	0
100044809	COLUMBIA	MO		11/19/2020		2,415	0	0	0	0	0	0	2,415	2,415	0	0	0
100044811	CARMEL	NY		11/19/2020		5,345	0	0	0	0	0	0	5,345	5,345	0	0	0
100044812	DELTONA	FL		11/19/2020		2,579	0	0	0	0	0	0	2,579	2,579	0	0	0
100044814	NORTH HIGHLANDS	CA		11/19/2020		2,474	0	0	0	0	0	0	2,474	2,474	0	0	0
100044819	EL PASO	TX		11/19/2020		2,068	0	0	0	0	0	0	2,068	2,068	0	0	0
100044831	CORONA	CA		11/19/2020		10,017	0	0	0	0	0	0	10,017	10,017	0	0	0
100044832	KENOSHA	WI		11/19/2020		3,245	0	0	0	0	0	0	3,245	3,245	0	0	0
100044833	DAPHNE	AL		11/19/2020		1,833	0	0	0	0	0	0	1,833	1,833	0	0	0
100044834	NOVI	MI		11/19/2020		5,130	0	0	0	0	0	0	5,130	5,130	0	0	0
100044835	FORT LAUDERDALE	FL		11/19/2020		4,607	0	0	0	0	0	0	4,607	4,607	0	0	0
100044836	KANSAS CITY	MO		11/19/2020		1,438	0	0	0	0	0	0	1,438	1,438	0	0	0
100044841	PHOENIX	AZ		11/19/2020		2,244	0	0	0	0	0	0	2,244	2,244	0	0	0
100044845	MIAMI	FL		11/19/2020		3,334	0	0	0	0	0	0	3,334	3,334	0	0	0
100044850	LEEDS	AL		11/19/2020		7,441	0	0	0	0	0	0	7,441	7,441	0	0	0
100044854	HAYWARD	CA		11/19/2020		3,440	0	0	0	0	0	0	3,440	3,440	0	0	0
100044855	MIDDLESEX	NC		11/19/2020		4,876	0	0	0	0	0	0	4,876	4,876	0	0	0
100044859	PARLIER	CA		11/19/2020		1,246	0	0	0	0	0	0	1,246	1,246	0	0	0
100044860	BROOKLYN	NY		11/19/2020		5,176	0	0	0	0	0	0	5,176	5,176	0	0	0
100044862	SARATOGA SPRINGS	NY		11/19/2020		2,521	0	0	0	0	0	0	2,521	2,521	0	0	0
100045042	FARMINGTON HILLS	MI		11/19/2020		2,333	0	0	0	0	0	0	2,333	2,333	0	0	0
100045043	HOUSTON	TX		11/19/2020		6,348	0	0	0	0	0	0	6,348	6,348	0	0	0
100045044	HARVEY	LA		11/19/2020		6,723	0	0	0	0	0	0	6,723	6,723	0	0	0
100045046	LOUISVILLE	KY		11/19/2020		5,664	0	0	0	0	0	0	5,664	5,664	0	0	0
100045048	RANDALLSTOWN	MD		11/19/2020		5,176	0	0	0	0	0	0	5,176	5,176	0	0	0
100045054	SANFORD	NC		11/19/2020		4,572	0	0	0	0	0	0	4,572	4,572	0	0	0
100045057	GOSHEN	IN		11/19/2020		2,695	0	0	0	0	0	0	2,695	2,695	0	0	0
100045058	OAK LEAF	TX		11/19/2020		1,669	0	0	0	0	0	0	1,669	1,669	0	0	0
100045059	REEDLEY	CA		11/19/2020		7,183	0	0	0	0	0	0	7,183	7,183	0	0	0
100045060	LAKE ELSINORE	CA		11/19/2020		11,544	0	0	0	0	0	0	11,544	11,544	0	0	0
100045061	PELZER	SC		11/19/2020		1,448	0	0	0	0	0	0	1,448	1,448	0	0	0
100045064	STATEN ISLAND	NY		11/19/2020		9,947	0	0	0	0	0	0	9,947	9,947	0	0	0
100045066	WHITE PLAINS	NY		11/19/2020		4,156	0	0	0	0	0	0	4,156	4,156	0	0	0
100045067	MILWAUKEE	WI		11/19/2020		7,220	0	0	0	0	0	0	7,220	7,220	0	0	0
100045068	DULUTH	GA		11/19/2020		8,423	0	0	0	0	0	0	8,423	8,423	0	0	0
100045071	WOODSTOCK	GA		11/19/2020		3,969	0	0	0	0	0	0	3,969	3,969	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100045072	HOLLYWOOD	FL		11/19/2020		2,178	0	0	0	0	0	0	2,178	2,178	0	0	0
100045073	TUCKER	GA		11/19/2020		4,195	0	0	0	0	0	0	4,195	4,195	0	0	0
100045075	STEVENS POINT	WI		11/19/2020		2,244	0	0	0	0	0	0	2,244	2,244	0	0	0
100045078	CHULA VISTA	CA		11/19/2020		16,763	0	0	0	0	0	0	16,763	16,763	0	0	0
100045079	CRAIG	CO		11/19/2020		2,630	0	0	0	0	0	0	2,630	2,630	0	0	0
100045090	ORLAND PARK	IL		11/19/2020		3,000	0	0	0	0	0	0	3,000	3,000	0	0	0
100045092	YUMA	AZ		11/19/2020		14,369	0	0	0	0	0	0	14,369	14,369	0	0	0
100045099	PALM BEACH GARDENS	FL		11/19/2020		1,349	0	0	0	0	0	0	1,349	1,349	0	0	0
100045223	LINCOLN	NE		11/25/2020		9,887	0	0	0	0	0	0	9,887	9,887	0	0	0
100045228	MARSHALLTOWN	IA		11/25/2020		735	0	0	0	0	0	0	735	735	0	0	0
100045232	WAUCHULA	FL		11/25/2020		3,278	0	0	0	0	0	0	3,278	3,278	0	0	0
100045234	BERWYN	IL		11/25/2020		2,828	0	0	0	0	0	0	2,828	2,828	0	0	0
100045238	VICTORIA	TX		11/25/2020		213	0	0	0	0	0	0	213	213	0	0	0
100045239	JACKSONVILLE	FL		11/25/2020		3,740	0	0	0	0	0	0	3,740	3,740	0	0	0
100045241	HICKORY	PA		11/25/2020		1,374	0	0	0	0	0	0	1,374	1,374	0	0	0
100045247	LANCASTER	PA		11/25/2020		6,142	0	0	0	0	0	0	6,142	6,142	0	0	0
100045248	PHOENIX	AZ		11/25/2020		1,324	0	0	0	0	0	0	1,324	1,324	0	0	0
100045251	SURPRISE	AZ		11/25/2020		4,920	0	0	0	0	0	0	4,920	4,920	0	0	0
100045254	CLINTON	IA		11/25/2020		1,059	0	0	0	0	0	0	1,059	1,059	0	0	0
100045255	STANHOPE	NJ		11/25/2020		3,637	0	0	0	0	0	0	3,637	3,637	0	0	0
100045257	PARRISH	FL		11/25/2020		4,826	0	0	0	0	0	0	4,826	4,826	0	0	0
100045258	DETROIT	MI		11/25/2020		2,296	0	0	0	0	0	0	2,296	2,296	0	0	0
100045260	KITTANNING	PA		11/25/2020		1,823	0	0	0	0	0	0	1,823	1,823	0	0	0
100045261	SPARTANBURG	SC		11/25/2020		7,245	0	0	0	0	0	0	7,245	7,245	0	0	0
100045269	ORLANDO	FL		11/25/2020		1,573	0	0	0	0	0	0	1,573	1,573	0	0	0
100045270	BLUE RIDGE	GA		11/25/2020		3,392	0	0	0	0	0	0	3,392	3,392	0	0	0
100045273	NEW CASTLE	PA		11/25/2020		3,079	0	0	0	0	0	0	3,079	3,079	0	0	0
100045274	CHICAGO	IL		11/25/2020		4,144	0	0	0	0	0	0	4,144	4,144	0	0	0
100045277	ARCHER	FL		11/25/2020		811	0	0	0	0	0	0	811	811	0	0	0
100045393	LOS ALAMITOS	CA		11/25/2020		14,401	0	0	0	0	0	0	14,401	14,401	0	0	0
100045396	LONG ISLAND CITY	NY		11/25/2020		15,564	0	0	0	0	0	0	15,564	15,564	0	0	0
100045406	GREENVILLE	TX		11/25/2020		3,552	0	0	0	0	0	0	3,552	3,552	0	0	0
100045407	HARVEY	LA		11/25/2020		1,133	0	0	0	0	0	0	1,133	1,133	0	0	0
100045409	ARDMORE	OK		11/25/2020		6,310	0	0	0	0	0	0	6,310	6,310	0	0	0
100045410	CASSELBERRY	FL		11/25/2020		1,801	0	0	0	0	0	0	1,801	1,801	0	0	0
100045413	MOUNT AIRY	NC		11/25/2020		1,315	0	0	0	0	0	0	1,315	1,315	0	0	0
100045415	JOHNSON CITY	NY		11/25/2020		2,892	0	0	0	0	0	0	2,892	2,892	0	0	0
100045417	MCALLEN	TX		11/25/2020		7,522	0	0	0	0	0	0	7,522	7,522	0	0	0
100045419	HOYT	KS		11/25/2020		1,260	0	0	0	0	0	0	1,260	1,260	0	0	0
100045420	LOS ANGELES	CA		11/25/2020		5,396	0	0	0	0	0	0	5,396	5,396	0	0	0
100045422	NORTHFIELD VILLAGE	OH		11/25/2020		5,381	0	0	0	0	0	0	5,381	5,381	0	0	0
100045423	KAHULUI	HI		11/25/2020		3,199	0	0	0	0	0	0	3,199	3,199	0	0	0
100045425	TWENTYNINE PALMS	CA		11/25/2020		8,015	0	0	0	0	0	0	8,015	8,015	0	0	0
100045426	BATON ROUGE	LA		11/25/2020		3,208	0	0	0	0	0	0	3,208	3,208	0	0	0
100045435	HARRISBURG	PA		11/25/2020		6,223	0	0	0	0	0	0	6,223	6,223	0	0	0
100045436	MALDEN	MA		11/25/2020		4,976	0	0	0	0	0	0	4,976	4,976	0	0	0
100045445	GREENSBORO	NC		11/25/2020		2,643	0	0	0	0	0	0	2,643	2,643	0	0	0
100045448	OXFORD	MA		11/25/2020		8,503	0	0	0	0	0	0	8,503	8,503	0	0	0
100045449	BIRDSBORO	PA		11/25/2020		2,644	0	0	0	0	0	0	2,644	2,644	0	0	0
100045450	MOUNT RAINIER	MD		11/25/2020		4,033	0	0	0	0	0	0	4,033	4,033	0	0	0
100045453	ORANGEBURG	SC		11/25/2020		1,705	0	0	0	0	0	0	1,705	1,705	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100044414	PETERSBURG	TN		11/19/2020		3,287	0	0	0	0	0	0	3,287	3,287	0	0	0
100044419	NEW ORLEANS	LA		11/19/2020		4,508	0	0	0	0	0	0	4,508	4,508	0	0	0
100044422	FAYETTEVILLE	GA		11/19/2020		1,747	0	0	0	0	0	0	1,747	1,747	0	0	0
100044423	SAN FRANCISCO	CA		11/19/2020		8,374	0	0	0	0	0	0	8,374	8,374	0	0	0
100044424	JACKSONVILLE	FL		11/19/2020		2,871	0	0	0	0	0	0	2,871	2,871	0	0	0
100044425	CHULA VISTA	CA		11/19/2020		4,814	0	0	0	0	0	0	4,814	4,814	0	0	0
100044428	SAHUARITA	AZ		11/19/2020		1,395	0	0	0	0	0	0	1,395	1,395	0	0	0
100044434	MIAMI	FL		11/19/2020		2,299	0	0	0	0	0	0	2,299	2,299	0	0	0
100044435	COVINA	CA		11/19/2020		12,475	0	0	0	0	0	0	12,475	12,475	0	0	0
100044440	OXNARD	CA		11/19/2020		5,387	0	0	0	0	0	0	5,387	5,387	0	0	0
100044441	READING	PA		11/19/2020		3,855	0	0	0	0	0	0	3,855	3,855	0	0	0
100044443	STOCKTON	CA		11/19/2020		6,014	0	0	0	0	0	0	6,014	6,014	0	0	0
100044444	OCOEE	FL		11/19/2020		4,914	0	0	0	0	0	0	4,914	4,914	0	0	0
100044446	FREMONT	WI		11/19/2020		1,332	0	0	0	0	0	0	1,332	1,332	0	0	0
100044451	LOS ANGELES	CA		11/19/2020		94,133	0	0	0	0	0	0	94,133	94,133	0	0	0
100044453	CHICAGO	IL		11/19/2020		1,319	0	0	0	0	0	0	1,319	1,319	0	0	0
100044457	LYNN	MA		11/19/2020		8,736	0	0	0	0	0	0	8,736	8,736	0	0	0
100044462	ORLANDO	FL		11/19/2020		1,801	0	0	0	0	0	0	1,801	1,801	0	0	0
100044463	STATEN ISLAND	NY		11/19/2020		18,302	0	0	0	0	0	0	18,302	18,302	0	0	0
100044580	LATHROP	CA		11/19/2020		2,673	0	0	0	0	0	0	2,673	2,673	0	0	0
100044584	ANTIOCH	TN		11/19/2020		7,062	0	0	0	0	0	0	7,062	7,062	0	0	0
100044586	SAN JOSE	CA		11/19/2020		12,180	0	0	0	0	0	0	12,180	12,180	0	0	0
100044587	NORRISTOWN	PA		11/19/2020		2,527	0	0	0	0	0	0	2,527	2,527	0	0	0
100044588	SALINAS	CA		11/19/2020		6,692	0	0	0	0	0	0	6,692	6,692	0	0	0
100044589	NORTHVALE	NJ		11/19/2020		10,518	0	0	0	0	0	0	10,518	10,518	0	0	0
100044593	POLAND	IN		11/19/2020		2,027	0	0	0	0	0	0	2,027	2,027	0	0	0
100044600	ONTARIO	CA		11/19/2020		4,510	0	0	0	0	0	0	4,510	4,510	0	0	0
100044602	CARSON	CA		11/19/2020		6,128	0	0	0	0	0	0	6,128	6,128	0	0	0
100044606	UNION CITY	CA		11/19/2020		15,689	0	0	0	0	0	0	15,689	15,689	0	0	0
100044609	SAN MARCOS	CA		11/19/2020		6,047	0	0	0	0	0	0	6,047	6,047	0	0	0
100044614	BALTIMORE	MD		11/19/2020		1,231	0	0	0	0	0	0	1,231	1,231	0	0	0
100044617	DIAMOND BAR	CA		11/19/2020		7,963	0	0	0	0	0	0	7,963	7,963	0	0	0
100044622	LOS BANOS	CA		11/19/2020		5,922	0	0	0	0	0	0	5,922	5,922	0	0	0
100044624	SAN DIEGO	CA		11/19/2020		5,192	0	0	0	0	0	0	5,192	5,192	0	0	0
100044626	MISSION VIEJO	CA		11/19/2020		7,097	0	0	0	0	0	0	7,097	7,097	0	0	0
100044627	MONCKS CORNER	SC		11/19/2020		1,743	0	0	0	0	0	0	1,743	1,743	0	0	0
100044629	PACOIMA	CA		11/19/2020		4,661	0	0	0	0	0	0	4,661	4,661	0	0	0
100044632	HIGH POINT	NC		11/19/2020		3,360	0	0	0	0	0	0	3,360	3,360	0	0	0
100044750	RANCHO CUCAMONGA	CA		11/19/2020		2,370	0	0	0	0	0	0	2,370	2,370	0	0	0
100044757	HOMESTEAD	FL		11/19/2020		2,873	0	0	0	0	0	0	2,873	2,873	0	0	0
100044759	CITRUS SPRINGS	FL		11/19/2020		568	0	0	0	0	0	0	568	568	0	0	0
100044762	LAUREL	MD		11/19/2020		4,150	0	0	0	0	0	0	4,150	4,150	0	0	0
100044763	ALBUQUERQUE	NM		11/19/2020		2,191	0	0	0	0	0	0	2,191	2,191	0	0	0
100044766	CAPE CORAL	FL		11/19/2020		2,909	0	0	0	0	0	0	2,909	2,909	0	0	0
100044767	LOS ANGELES	CA		11/19/2020		5,560	0	0	0	0	0	0	5,560	5,560	0	0	0
100044769	SOUTH LAKE TAHOE	CA		11/19/2020		19,991	0	0	0	0	0	0	19,991	19,991	0	0	0
100044773	EAST ALTON	IL		11/19/2020		1,284	0	0	0	0	0	0	1,284	1,284	0	0	0
100044775	HUNTSVILLE	AL		11/19/2020		1,048	0	0	0	0	0	0	1,048	1,048	0	0	0
100044776	KANSAS CITY	MO		11/19/2020		831	0	0	0	0	0	0	831	831	0	0	0
100044779	PASADENA	MD		11/19/2020		2,448	0	0	0	0	0	0	2,448	2,448	0	0	0
100044780	LAWRENCEVILLE	VA		11/19/2020		963	0	0	0	0	0	0	963	963	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100044781	RIVERDALE	MD		11/19/2020		4,112	0	0	0	0	0	0	4,112	4,112	0	0	0
100044786	CARTERET	NJ		11/19/2020		3,717	0	0	0	0	0	0	3,717	3,717	0	0	0
100044787	DEPTFORD	NJ		11/19/2020		2,153	0	0	0	0	0	0	2,153	2,153	0	0	0
100044788	GREENSBORO	NC		11/19/2020		1,095	0	0	0	0	0	0	1,095	1,095	0	0	0
100044791	IRVINGTON	NJ		11/19/2020		1,723	0	0	0	0	0	0	1,723	1,723	0	0	0
100044793	ORMOND BEACH	FL		11/19/2020		469	0	0	0	0	0	0	469	469	0	0	0
100044797	BELLEVILLE	NJ		11/19/2020		1,178	0	0	0	0	0	0	1,178	1,178	0	0	0
100044929	SAINT LOUIS	MO		11/19/2020		3,327	0	0	0	0	0	0	3,327	3,327	0	0	0
100044933	DESOTO	TX		11/19/2020		9,696	0	0	0	0	0	0	9,696	9,696	0	0	0
100044934	WAUKEE	IA		11/19/2020		5,085	0	0	0	0	0	0	5,085	5,085	0	0	0
100044935	RIVERDALE	GA		11/19/2020		2,172	0	0	0	0	0	0	2,172	2,172	0	0	0
100044940	GEISMAR	LA		11/19/2020		5,909	0	0	0	0	0	0	5,909	5,909	0	0	0
100044946	LITHONIA	GA		11/19/2020		1,007	0	0	0	0	0	0	1,007	1,007	0	0	0
100044949	SCHAUMBURG	IL		11/19/2020		4,416	0	0	0	0	0	0	4,416	4,416	0	0	0
100044951	HOLLYWOOD	FL		11/19/2020		3,337	0	0	0	0	0	0	3,337	3,337	0	0	0
100044952	OKLAHOMA CITY	OK		11/19/2020		3,520	0	0	0	0	0	0	3,520	3,520	0	0	0
100044955	KENNESAW	GA		11/19/2020		3,693	0	0	0	0	0	0	3,693	3,693	0	0	0
100044960	SILER CITY	NC		11/19/2020		4,185	0	0	0	0	0	0	4,185	4,185	0	0	0
100044962	LANCASTER	TX		11/19/2020		2,698	0	0	0	0	0	0	2,698	2,698	0	0	0
100044972	BALTIMORE	MD		11/19/2020		7,515	0	0	0	0	0	0	7,515	7,515	0	0	0
100044973	NATIONAL CITY	CA		11/19/2020		12,026	0	0	0	0	0	0	12,026	12,026	0	0	0
100044974	MIAMI	FL		11/19/2020		3,466	0	0	0	0	0	0	3,466	3,466	0	0	0
100044975	JANESVILLE	WI		11/19/2020		3,248	0	0	0	0	0	0	3,248	3,248	0	0	0
100044976	FLAT ROCK	MI		11/19/2020		171	0	0	0	0	0	0	171	171	0	0	0
100044977	RANGER	GA		11/19/2020		2,619	0	0	0	0	0	0	2,619	2,619	0	0	0
100044980	GREENFIELD	IN		11/19/2020		2,632	0	0	0	0	0	0	2,632	2,632	0	0	0
100044982	JOELTON	TN		11/19/2020		1,564	0	0	0	0	0	0	1,564	1,564	0	0	0
100044984	TULARE	CA		11/19/2020		5,906	0	0	0	0	0	0	5,906	5,906	0	0	0
100044985	MIAMI	FL		11/19/2020		1,905	0	0	0	0	0	0	1,905	1,905	0	0	0
100045169	JACKSONVILLE	FL		11/25/2020		10,201	0	0	0	0	0	0	10,201	10,201	0	0	0
100045174	CALUMET CITY	IL		11/25/2020		1,509	0	0	0	0	0	0	1,509	1,509	0	0	0
100045177	PHILADELPHIA	PA		11/25/2020		772	0	0	0	0	0	0	772	772	0	0	0
100045178	WASHINGTON	DC		11/25/2020		6,176	0	0	0	0	0	0	6,176	6,176	0	0	0
100045188	GRETHEL	KY		11/25/2020		882	0	0	0	0	0	0	882	882	0	0	0
100045190	CHARLOTTE	NC		11/25/2020		1,885	0	0	0	0	0	0	1,885	1,885	0	0	0
100045192	AKRON	OH		11/25/2020		483	0	0	0	0	0	0	483	483	0	0	0
100045194	GWYNN OAK	MD		11/25/2020		1,810	0	0	0	0	0	0	1,810	1,810	0	0	0
100045196	OTTUMWA	IA		11/25/2020		1,236	0	0	0	0	0	0	1,236	1,236	0	0	0
100045197	NEW CASTLE	DE		11/25/2020		3,155	0	0	0	0	0	0	3,155	3,155	0	0	0
100045199	CHESTERTOWN	NY		11/25/2020		2,662	0	0	0	0	0	0	2,662	2,662	0	0	0
100045200	MORGANTON	NC		11/25/2020		6,098	0	0	0	0	0	0	6,098	6,098	0	0	0
100045201	PENNS GROVE	NJ		11/25/2020		1,566	0	0	0	0	0	0	1,566	1,566	0	0	0
100045202	SAINT LOUIS	MO		11/25/2020		4,798	0	0	0	0	0	0	4,798	4,798	0	0	0
100045204	INDIANAPOLIS	IN		11/25/2020		10,314	0	0	0	0	0	0	10,314	10,314	0	0	0
100045209	DES MOINES	IA		11/25/2020		1,282	0	0	0	0	0	0	1,282	1,282	0	0	0
100045211	BESSEMER	AL		11/25/2020		1,183	0	0	0	0	0	0	1,183	1,183	0	0	0
100045212	ONTARIO	CA		11/25/2020		2,899	0	0	0	0	0	0	2,899	2,899	0	0	0
100045213	MILWAUKEE	WI		11/25/2020		561	0	0	0	0	0	0	561	561	0	0	0
100045216	EL CAJON	CA		11/25/2020		3,514	0	0	0	0	0	0	3,514	3,514	0	0	0
100045217	REDONDO BEACH	CA		11/25/2020		9,669	0	0	0	0	0	0	9,669	9,669	0	0	0
100045218	BEECH CREEK	PA		11/25/2020		488	0	0	0	0	0	0	488	488	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100045219	ORLANDO	FL		11/25/2020		4,004	0	0	0	0	0	0	4,004	4,004	0	0	0
100045335	WINLOCK	WA		11/25/2020		1,027	0	0	0	0	0	0	1,027	1,027	0	0	0
100045343	YPSILANTI	MI		11/25/2020		13,121	0	0	0	0	0	0	13,121	13,121	0	0	0
100045346	COLLIERVILLE	TN		11/25/2020		2,863	0	0	0	0	0	0	2,863	2,863	0	0	0
100045348	CHATSWORTH	GA		11/25/2020		2,402	0	0	0	0	0	0	2,402	2,402	0	0	0
100045352	MYRTLE BEACH	SC		11/25/2020		2,523	0	0	0	0	0	0	2,523	2,523	0	0	0
100045353	HOUMA	LA		11/25/2020		4,812	0	0	0	0	0	0	4,812	4,812	0	0	0
100045354	ROMULUS	MI		11/25/2020		5,490	0	0	0	0	0	0	5,490	5,490	0	0	0
100045355	ALEXANDRIA	VA		11/25/2020		4,040	0	0	0	0	0	0	4,040	4,040	0	0	0
100045357	KINGSPORT	TN		11/25/2020		5,700	0	0	0	0	0	0	5,700	5,700	0	0	0
100045359	NEW MILFORD	CT		11/25/2020		2,841	0	0	0	0	0	0	2,841	2,841	0	0	0
100045361	PROVO	UT		11/25/2020		6,565	0	0	0	0	0	0	6,565	6,565	0	0	0
100045364	WINSTON SALEM	NC		11/25/2020		1,729	0	0	0	0	0	0	1,729	1,729	0	0	0
100045370	CLINT	TX		11/25/2020		1,102	0	0	0	0	0	0	1,102	1,102	0	0	0
100045374	LOS ANGELES	CA		11/25/2020		7,588	0	0	0	0	0	0	7,588	7,588	0	0	0
100045387	JACKSONVILLE	FL		11/25/2020		580	0	0	0	0	0	0	580	580	0	0	0
100045388	RICHMOND	CA		11/25/2020		9,042	0	0	0	0	0	0	9,042	9,042	0	0	0
100045390	COLUMBUS	OH		11/25/2020		629	0	0	0	0	0	0	629	629	0	0	0
100044525	SOUTH SAN FRANCISCO	CA		11/19/2020		33,249	0	0	0	0	0	0	33,249	33,249	0	0	0
100044529	MOORESTOWN	NJ		11/19/2020		15,034	0	0	0	0	0	0	15,034	15,034	0	0	0
100044536	SAN JOSE	CA		11/19/2020		6,153	0	0	0	0	0	0	6,153	6,153	0	0	0
100044538	WAKEFIELD	MA		11/19/2020		13,673	0	0	0	0	0	0	13,673	13,673	0	0	0
100044539	SAN JOSE	CA		11/19/2020		9,136	0	0	0	0	0	0	9,136	9,136	0	0	0
100044542	SOUTH SAN FRANCISCO	CA		11/19/2020		13,471	0	0	0	0	0	0	13,471	13,471	0	0	0
100044549	BUFFALO	NY		11/19/2020		187	0	0	0	0	0	0	187	187	0	0	0
100044551	SAN LEANDRO	CA		11/19/2020		10,063	0	0	0	0	0	0	10,063	10,063	0	0	0
100044554	ANTIOCH	CA		11/19/2020		4,081	0	0	0	0	0	0	4,081	4,081	0	0	0
100044555	CARSON	CA		11/19/2020		5,638	0	0	0	0	0	0	5,638	5,638	0	0	0
100044557	UPPER MARLBORO	MD		11/19/2020		4,594	0	0	0	0	0	0	4,594	4,594	0	0	0
100044559	SAN FRANCISCO	CA		11/19/2020		10,768	0	0	0	0	0	0	10,768	10,768	0	0	0
100044563	FREMONT	CA		11/19/2020		8,550	0	0	0	0	0	0	8,550	8,550	0	0	0
100044567	SEATTLE	WA		11/19/2020		3,510	0	0	0	0	0	0	3,510	3,510	0	0	0
100044570	LEVITTOWN	PA		11/19/2020		1,393	0	0	0	0	0	0	1,393	1,393	0	0	0
100044571	ELK GROVE	CA		11/19/2020		3,272	0	0	0	0	0	0	3,272	3,272	0	0	0
100044573	PITTSBURG	CA		11/19/2020		5,194	0	0	0	0	0	0	5,194	5,194	0	0	0
100044574	BOROUGH OF FAIR LAWN	NJ		11/19/2020		3,706	0	0	0	0	0	0	3,706	3,706	0	0	0
100044575	DANVILLE	CA		11/19/2020		12,818	0	0	0	0	0	0	12,818	12,818	0	0	0
100044577	TEWKSBURY	MA		11/19/2020		5,869	0	0	0	0	0	0	5,869	5,869	0	0	0
100044578	BROOKLYN	NY		11/19/2020		8,699	0	0	0	0	0	0	8,699	8,699	0	0	0
100044694	WEST ORANGE	NJ		11/19/2020		3,426	0	0	0	0	0	0	3,426	3,426	0	0	0
100044695	ELMHURST	IL		11/19/2020		11,737	0	0	0	0	0	0	11,737	11,737	0	0	0
100044697	CATHEDRAL CITY	CA		11/19/2020		4,981	0	0	0	0	0	0	4,981	4,981	0	0	0
100044700	FLORAL PARK	NY		11/19/2020		6,271	0	0	0	0	0	0	6,271	6,271	0	0	0
100044705	CHANDLER	AZ		11/19/2020		1,215	0	0	0	0	0	0	1,215	1,215	0	0	0
100044709	OAK PARK	IL		11/19/2020		1,888	0	0	0	0	0	0	1,888	1,888	0	0	0
100044711	WOODSTOCK	IL		11/19/2020		2,729	0	0	0	0	0	0	2,729	2,729	0	0	0
100044714	MERCED	CA		11/19/2020		2,803	0	0	0	0	0	0	2,803	2,803	0	0	0
100044715	SUN CITY	CA		11/19/2020		3,738	0	0	0	0	0	0	3,738	3,738	0	0	0
100044720	JAMAICA	NY		11/19/2020		4,334	0	0	0	0	0	0	4,334	4,334	0	0	0
100044722	NEW PHILADELPHIA	OH		11/19/2020		851	0	0	0	0	0	0	851	851	0	0	0
100044723	MUNHALL	PA		11/19/2020		337	0	0	0	0	0	0	337	337	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100044732	CENTEREACH	NY		11/19/2020		4,972	0	0	0	0	0	0	4,972	4,972	0	0	0
100044735	FORT WAYNE	IN		11/19/2020		694	0	0	0	0	0	0	694	694	0	0	0
100044738	DURHAM	NC		11/19/2020		1,451	0	0	0	0	0	0	1,451	1,451	0	0	0
100044740	CINCINNATI	OH		11/19/2020		6,497	0	0	0	0	0	0	6,497	6,497	0	0	0
100044741	NEW ROCHELLE	NY		11/19/2020		1,985	0	0	0	0	0	0	1,985	1,985	0	0	0
100044743	ROSELLE	NJ		11/19/2020		1,597	0	0	0	0	0	0	1,597	1,597	0	0	0
100044744	LOS ANGELES	CA		11/19/2020		8,111	0	0	0	0	0	0	8,111	8,111	0	0	0
100044745	HEMET	CA		11/19/2020		3,710	0	0	0	0	0	0	3,710	3,710	0	0	0
100044746	JOHNS ISLAND	SC		11/19/2020		1,199	0	0	0	0	0	0	1,199	1,199	0	0	0
100044747	HOPEWELL JUNCTION	NY		11/19/2020		2,917	0	0	0	0	0	0	2,917	2,917	0	0	0
100044864	EASTON	PA		11/19/2020		2,051	0	0	0	0	0	0	2,051	2,051	0	0	0
100044865	LITHONIA	GA		11/19/2020		5,382	0	0	0	0	0	0	5,382	5,382	0	0	0
100044869	LODI	WI		11/19/2020		2,386	0	0	0	0	0	0	2,386	2,386	0	0	0
100044871	STATEN ISLAND	NY		11/19/2020		3,414	0	0	0	0	0	0	3,414	3,414	0	0	0
100044873	FOLEY	AL		11/19/2020		2,370	0	0	0	0	0	0	2,370	2,370	0	0	0
100044878	SHELTON	CT		11/19/2020		5,408	0	0	0	0	0	0	5,408	5,408	0	0	0
100044879	CLOVIS	CA		11/19/2020		3,037	0	0	0	0	0	0	3,037	3,037	0	0	0
100044882	PICO RIVERA	CA		11/19/2020		3,347	0	0	0	0	0	0	3,347	3,347	0	0	0
100044886	PARK ROW	TX		11/19/2020		4,379	0	0	0	0	0	0	4,379	4,379	0	0	0
100044893	OLATHE	KS		11/19/2020		1,952	0	0	0	0	0	0	1,952	1,952	0	0	0
100044894	JUPITER	FL		11/19/2020		1,798	0	0	0	0	0	0	1,798	1,798	0	0	0
100044895	HIXSON	TN		11/19/2020		1,522	0	0	0	0	0	0	1,522	1,522	0	0	0
100044897	DAYTON	OH		11/19/2020		13,604	0	0	0	0	0	0	13,604	13,604	0	0	0
100044898	OPA LOCKA	FL		11/19/2020		2,045	0	0	0	0	0	0	2,045	2,045	0	0	0
100044908	PELL CITY	AL		11/19/2020		4,261	0	0	0	0	0	0	4,261	4,261	0	0	0
100044909	TAMPA	FL		11/19/2020		1,836	0	0	0	0	0	0	1,836	1,836	0	0	0
100044910	ANTIOCH	IL		11/19/2020		9,454	0	0	0	0	0	0	9,454	9,454	0	0	0
100044913	LILBURN	GA		11/19/2020		10,370	0	0	0	0	0	0	10,370	10,370	0	0	0
100044914	LAUDERHILL	FL		11/19/2020		2,176	0	0	0	0	0	0	2,176	2,176	0	0	0
100044916	TRACY	CA		11/19/2020		13,154	0	0	0	0	0	0	13,154	13,154	0	0	0
100044917	WINTERSET	IA		11/19/2020		3,829	0	0	0	0	0	0	3,829	3,829	0	0	0
100044919	MONROE	NC		11/19/2020		1,536	0	0	0	0	0	0	1,536	1,536	0	0	0
100044924	GRANDVILLE	MI		11/19/2020		3,864	0	0	0	0	0	0	3,864	3,864	0	0	0
100045105	LAS VEGAS	NV		11/19/2020		2,095	0	0	0	0	0	0	2,095	2,095	0	0	0
100045108	MIDDLETON	ID		11/19/2020		1,863	0	0	0	0	0	0	1,863	1,863	0	0	0
100045110	SOUTHAMPTON	PA		11/19/2020		5,223	0	0	0	0	0	0	5,223	5,223	0	0	0
100045114	SAINT LOUIS	MO		11/19/2020		3,320	0	0	0	0	0	0	3,320	3,320	0	0	0
100045117	AKRON	OH		11/19/2020		1,776	0	0	0	0	0	0	1,776	1,776	0	0	0
100045119	TUCSON	AZ		11/25/2020		9,950	0	0	0	0	0	0	9,950	9,950	0	0	0
100045125	LINDEN	NC		11/25/2020		5,166	0	0	0	0	0	0	5,166	5,166	0	0	0
100045130	WATERTOWN	CT		11/25/2020		10,549	0	0	0	0	0	0	10,549	10,549	0	0	0
100045133	PALMDALE	CA		11/25/2020		2,684	0	0	0	0	0	0	2,684	2,684	0	0	0
100045134	SUMMERVILLE	SC		11/25/2020		10,562	0	0	0	0	0	0	10,562	10,562	0	0	0
100045135	DAVENPORT	FL		11/25/2020		4,531	0	0	0	0	0	0	4,531	4,531	0	0	0
100045136	SACRAMENTO	CA		11/25/2020		2,152	0	0	0	0	0	0	2,152	2,152	0	0	0
100045140	DISTRICT HEIGHTS	MD		11/25/2020		2,206	0	0	0	0	0	0	2,206	2,206	0	0	0
100045142	SPRING HILL	FL		11/25/2020		1,726	0	0	0	0	0	0	1,726	1,726	0	0	0
100045143	PHILADELPHIA	PA		11/25/2020		1,429	0	0	0	0	0	0	1,429	1,429	0	0	0
100045145	ANDERSON	IN		11/25/2020		5,680	0	0	0	0	0	0	5,680	5,680	0	0	0
100045149	KANSAS CITY	MO		11/25/2020		1,942	0	0	0	0	0	0	1,942	1,942	0	0	0
100045150	LITTLE FALLS	NY		11/25/2020		568	0	0	0	0	0	0	568	568	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100045153	ELM CITY	NC		11/25/2020		1,869	0	0	0	0	0	0	1,869	1,869	0	0	0
100045155	PINEY FLATS	TN		11/25/2020		193	0	0	0	0	0	0	193	193	0	0	0
100045157	BIRMINGHAM	AL		11/25/2020		3,294	0	0	0	0	0	0	3,294	3,294	0	0	0
100045160	WILMINGTON	DE		11/25/2020		9,723	0	0	0	0	0	0	9,723	9,723	0	0	0
100045162	CENTRALIA	IL		11/25/2020		2,791	0	0	0	0	0	0	2,791	2,791	0	0	0
100045163	HOLLIDAY	TX		11/25/2020		1,017	0	0	0	0	0	0	1,017	1,017	0	0	0
100045164	TOLEDO	OH		11/25/2020		3,125	0	0	0	0	0	0	3,125	3,125	0	0	0
100045165	ROSSVILLE	GA		11/25/2020		1,157	0	0	0	0	0	0	1,157	1,157	0	0	0
100045166	WILLINGBORO	NJ		11/25/2020		1,901	0	0	0	0	0	0	1,901	1,901	0	0	0
100045280	WARM SPRINGS	GA		11/25/2020		2,586	0	0	0	0	0	0	2,586	2,586	0	0	0
100045281	SAINT LOUIS	MO		11/25/2020		1,585	0	0	0	0	0	0	1,585	1,585	0	0	0
100045285	FLINT	MI		11/25/2020		567	0	0	0	0	0	0	567	567	0	0	0
100045286	SHARON	MA		11/25/2020		11,383	0	0	0	0	0	0	11,383	11,383	0	0	0
100045290	CHIEFLAND	FL		11/25/2020		406	0	0	0	0	0	0	406	406	0	0	0
100045291	MONUMENT	CO		11/25/2020		3,460	0	0	0	0	0	0	3,460	3,460	0	0	0
100045293	PHILADELPHIA	PA		11/25/2020		4,641	0	0	0	0	0	0	4,641	4,641	0	0	0
100045294	CHINQUAPIN	NC		11/25/2020		5,196	0	0	0	0	0	0	5,196	5,196	0	0	0
100045297	BATTLE GROUND	WA		11/25/2020		3,460	0	0	0	0	0	0	3,460	3,460	0	0	0
100045306	KEYPORT	NJ		11/25/2020		3,490	0	0	0	0	0	0	3,490	3,490	0	0	0
100045321	AKRON	OH		11/25/2020		869	0	0	0	0	0	0	869	869	0	0	0
100045323	BALTIMORE	MD		11/25/2020		2,264	0	0	0	0	0	0	2,264	2,264	0	0	0
100045326	SARANAC	NY		11/25/2020		5,190	0	0	0	0	0	0	5,190	5,190	0	0	0
100045327	MOUNT MORRIS	MI		11/25/2020		672	0	0	0	0	0	0	672	672	0	0	0
100045331	ELKHART	IN		11/25/2020		205	0	0	0	0	0	0	205	205	0	0	0
100045332	DETROIT	MI		11/25/2020		1,694	0	0	0	0	0	0	1,694	1,694	0	0	0
100045333	SPRINGFIELD	OH		11/25/2020		842	0	0	0	0	0	0	842	842	0	0	0
100045454	DUBLIN	GA		11/25/2020		3,747	0	0	0	0	0	0	3,747	3,747	0	0	0
100045455	BIRMINGHAM	AL		11/25/2020		1,060	0	0	0	0	0	0	1,060	1,060	0	0	0
100045457	AKRON	OH		11/25/2020		1,519	0	0	0	0	0	0	1,519	1,519	0	0	0
100045463	PHILADELPHIA	PA		11/25/2020		1,238	0	0	0	0	0	0	1,238	1,238	0	0	0
100045468	SEQUIM	WA		11/25/2020		5,049	0	0	0	0	0	0	5,049	5,049	0	0	0
100045472	BELLEVILLE	IL		11/25/2020		529	0	0	0	0	0	0	529	529	0	0	0
100045476	WILLINGBORO TOWNSHIP	NJ		11/25/2020		1,340	0	0	0	0	0	0	1,340	1,340	0	0	0
100045477	HOUSTON	TX		11/25/2020		3,497	0	0	0	0	0	0	3,497	3,497	0	0	0
100045480	MOUNT PROSPECT	IL		11/25/2020		2,568	0	0	0	0	0	0	2,568	2,568	0	0	0
100045484	BAYVILLE	NY		11/25/2020		5,596	0	0	0	0	0	0	5,596	5,596	0	0	0
100045488	WENTZVILLE	MO		11/25/2020		2,559	0	0	0	0	0	0	2,559	2,559	0	0	0
100045492	LAS VEGAS	NV		11/25/2020		2,682	0	0	0	0	0	0	2,682	2,682	0	0	0
100045495	SAN ANTONIO	TX		11/25/2020		1,716	0	0	0	0	0	0	1,716	1,716	0	0	0
100045496	HICKORY	NC		11/25/2020		1,866	0	0	0	0	0	0	1,866	1,866	0	0	0
100045499	YORK	PA		11/25/2020		1,540	0	0	0	0	0	0	1,540	1,540	0	0	0
100045501	PURCELLVILLE	VA		11/25/2020		9,176	0	0	0	0	0	0	9,176	9,176	0	0	0
100045505	CHICAGO	IL		11/25/2020		2,880	0	0	0	0	0	0	2,880	2,880	0	0	0
100045508	WOODRUFF	SC		11/25/2020		392	0	0	0	0	0	0	392	392	0	0	0
100045509	ST JOSEPH	MO		11/25/2020		759	0	0	0	0	0	0	759	759	0	0	0
100045510	GEORGETOWN	SC		11/25/2020		2,448	0	0	0	0	0	0	2,448	2,448	0	0	0
100045511	ATLANTA	GA		11/25/2020		1,370	0	0	0	0	0	0	1,370	1,370	0	0	0
100045636	MINNEAPOLIS	MN		11/25/2020		5,256	0	0	0	0	0	0	5,256	5,256	0	0	0
100045638	SHERIDAN	MI		11/25/2020		2,962	0	0	0	0	0	0	2,962	2,962	0	0	0
100045640	BROOMALL	PA		11/25/2020		3,631	0	0	0	0	0	0	3,631	3,631	0	0	0
100045644	CARLSTADT	NJ		11/25/2020		4,471	0	0	0	0	0	0	4,471	4,471	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100045650	VISALIA	CA		11/25/2020		2,295	0	0	0	0	0	0	2,295	2,295	0	0	0
100045652	CALUMET CITY	IL		11/25/2020		4,029	0	0	0	0	0	0	4,029	4,029	0	0	0
100045657	SAINT LOUIS	MO		11/25/2020		5,371	0	0	0	0	0	0	5,371	5,371	0	0	0
100045658	CLEVELAND	OH		11/25/2020		3,240	0	0	0	0	0	0	3,240	3,240	0	0	0
100045662	CLAYTON	DE		11/25/2020		1,088	0	0	0	0	0	0	1,088	1,088	0	0	0
100045666	PERRY	GA		11/25/2020		674	0	0	0	0	0	0	674	674	0	0	0
100045673	DETROIT	MI		11/25/2020		870	0	0	0	0	0	0	870	870	0	0	0
100045674	CEDAR BLUFF	AL		11/25/2020		631	0	0	0	0	0	0	631	631	0	0	0
100045675	SPRING	TX		11/25/2020		5,325	0	0	0	0	0	0	5,325	5,325	0	0	0
100045679	OCEAN CITY	NJ		11/25/2020		2,856	0	0	0	0	0	0	2,856	2,856	0	0	0
100045680	CHICAGO	IL		11/25/2020		2,827	0	0	0	0	0	0	2,827	2,827	0	0	0
100045682	PATERSON	NJ		11/25/2020		2,797	0	0	0	0	0	0	2,797	2,797	0	0	0
100045684	SAN JOSE	CA		11/25/2020		6,291	0	0	0	0	0	0	6,291	6,291	0	0	0
100045686	BUTLER	PA		11/25/2020		1,638	0	0	0	0	0	0	1,638	1,638	0	0	0
100045687	SOUTH JORDAN	UT		11/25/2020		8,335	0	0	0	0	0	0	8,335	8,335	0	0	0
100045691	HOBBS	NM		11/25/2020		756	0	0	0	0	0	0	756	756	0	0	0
100045853	ST. LOUIS	MO		11/25/2020		4,887	0	0	0	0	0	0	4,887	4,887	0	0	0
100045854	DERRY	NH		11/25/2020		2,310	0	0	0	0	0	0	2,310	2,310	0	0	0
100045855	COLUMBUS	OH		11/25/2020		2,164	0	0	0	0	0	0	2,164	2,164	0	0	0
100045856	WAYZATA	MN		11/25/2020		10,638	0	0	0	0	0	0	10,638	10,638	0	0	0
100045860	MAPLE HEIGHTS	OH		11/25/2020		2,261	0	0	0	0	0	0	2,261	2,261	0	0	0
100045861	PHILADELPHIA	PA		11/25/2020		5,986	0	0	0	0	0	0	5,986	5,986	0	0	0
100045862	EMPORIA	VA		11/25/2020		517	0	0	0	0	0	0	517	517	0	0	0
100045863	OKC	OK		11/25/2020		754	0	0	0	0	0	0	754	754	0	0	0
100045864	SUMTER	SC		11/25/2020		3,010	0	0	0	0	0	0	3,010	3,010	0	0	0
100045866	PHILADELPHIA	PA		11/25/2020		1,083	0	0	0	0	0	0	1,083	1,083	0	0	0
100045871	FONTANA	CA		11/25/2020		2,057	0	0	0	0	0	0	2,057	2,057	0	0	0
100045875	PENSACOLA	FL		11/25/2020		467	0	0	0	0	0	0	467	467	0	0	0
100045877	SAINT MATTHEWS	SC		11/25/2020		1,259	0	0	0	0	0	0	1,259	1,259	0	0	0
100045878	GREENVILLE	SC		11/25/2020		945	0	0	0	0	0	0	945	945	0	0	0
100045881	MONTICELLO	KY		11/25/2020		420	0	0	0	0	0	0	420	420	0	0	0
100045884	ATCO	NJ		11/25/2020		2,048	0	0	0	0	0	0	2,048	2,048	0	0	0
100045886	CHICAGO	IL		11/25/2020		9,493	0	0	0	0	0	0	9,493	9,493	0	0	0
100045891	ROSELLE	IL		11/25/2020		2,458	0	0	0	0	0	0	2,458	2,458	0	0	0
100045894	RALEIGH	NC		11/25/2020		2,491	0	0	0	0	0	0	2,491	2,491	0	0	0
100045895	PRYOR	OK		11/25/2020		1,697	0	0	0	0	0	0	1,697	1,697	0	0	0
100045897	TOLEDO	OH		11/25/2020		3,729	0	0	0	0	0	0	3,729	3,729	0	0	0
100045898	CINCINNATI	OH		11/25/2020		392	0	0	0	0	0	0	392	392	0	0	0
100045899	DANSVILLE	NY		11/25/2020		1,560	0	0	0	0	0	0	1,560	1,560	0	0	0
100045900	NEW LONDON	NC		11/25/2020		3,259	0	0	0	0	0	0	3,259	3,259	0	0	0
100045902	CHARLOTTE	TN		11/25/2020		2,902	0	0	0	0	0	0	2,902	2,902	0	0	0
100045573	BIRMINGHAM	AL		11/25/2020		8,574	0	0	0	0	0	0	8,574	8,574	0	0	0
100045574	ATWATER	OH		11/25/2020		2,021	0	0	0	0	0	0	2,021	2,021	0	0	0
100045575	BLOOMSBURG	PA		11/25/2020		8,385	0	0	0	0	0	0	8,385	8,385	0	0	0
100045576	SAN ANTONIO	TX		11/25/2020		990	0	0	0	0	0	0	990	990	0	0	0
100045577	EL PASO	TX		11/25/2020		530	0	0	0	0	0	0	530	530	0	0	0
100045586	EAST ORANGE	NJ		11/25/2020		1,531	0	0	0	0	0	0	1,531	1,531	0	0	0
100045588	LANCASTER	SC		11/25/2020		979	0	0	0	0	0	0	979	979	0	0	0
100045594	CHELSEA	MA		11/25/2020		3,570	0	0	0	0	0	0	3,570	3,570	0	0	0
100045598	PLAINFIELD	CT		11/25/2020		1,940	0	0	0	0	0	0	1,940	1,940	0	0	0
100045599	WEST PALM BEACH	FL		11/25/2020		1,819	0	0	0	0	0	0	1,819	1,819	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
100045601	SCHUYLKILL HAVEN	PA		11/25/2020		874	0	0	0	0	0	0	874	874	0	0	0
100045606	HOUSTON	TX		11/25/2020		3,843	0	0	0	0	0	0	3,843	3,843	0	0	0
100045607	CLOVER	VA		11/25/2020		2,088	0	0	0	0	0	0	2,088	2,088	0	0	0
100045608	WELLINGTON	FL		11/25/2020		8,589	0	0	0	0	0	0	8,589	8,589	0	0	0
100045620	LOS ANGELES	CA		11/25/2020		3,630	0	0	0	0	0	0	3,630	3,630	0	0	0
100045622	PERRIS	CA		11/25/2020		2,572	0	0	0	0	0	0	2,572	2,572	0	0	0
100045629	DAWSON	GA		11/25/2020		545	0	0	0	0	0	0	545	545	0	0	0
100045630	STRATFORD	CT		11/25/2020		2,149	0	0	0	0	0	0	2,149	2,149	0	0	0
100045632	CARTERET	NJ		11/25/2020		5,212	0	0	0	0	0	0	5,212	5,212	0	0	0
100045799	BOCA RATON	FL		11/25/2020		3,661	0	0	0	0	0	0	3,661	3,661	0	0	0
100045804	LEWIS CENTER	OH		11/25/2020		801	0	0	0	0	0	0	801	801	0	0	0
100045805	EASTOVER	SC		11/25/2020		5,135	0	0	0	0	0	0	5,135	5,135	0	0	0
100045806	LA FERIA	TX		11/25/2020		2,791	0	0	0	0	0	0	2,791	2,791	0	0	0
100045807	TAUNTON	MA		11/25/2020		2,008	0	0	0	0	0	0	2,008	2,008	0	0	0
100045810	CHICAGO	IL		11/25/2020		2,076	0	0	0	0	0	0	2,076	2,076	0	0	0
100045812	MONROE	NJ		11/25/2020		11,802	0	0	0	0	0	0	11,802	11,802	0	0	0
100045813	NOTASULGA	AL		11/25/2020		3,376	0	0	0	0	0	0	3,376	3,376	0	0	0
100045816	ATLANTA	GA		11/25/2020		1,420	0	0	0	0	0	0	1,420	1,420	0	0	0
100045819	SANDUSKY	OH		11/25/2020		801	0	0	0	0	0	0	801	801	0	0	0
100045821	MERRILLVILLE	IN		11/25/2020		2,977	0	0	0	0	0	0	2,977	2,977	0	0	0
100045823	NEW DURHAM	NH		11/25/2020		5,706	0	0	0	0	0	0	5,706	5,706	0	0	0
100045824	MCKINNEY	TX		11/25/2020		3,522	0	0	0	0	0	0	3,522	3,522	0	0	0
100045825	ELGIN	IL		11/25/2020		1,766	0	0	0	0	0	0	1,766	1,766	0	0	0
100045827	LEXINGTON PARK	MD		11/25/2020		1,809	0	0	0	0	0	0	1,809	1,809	0	0	0
100045836	HORTON	MI		11/25/2020		2,998	0	0	0	0	0	0	2,998	2,998	0	0	0
100045842	PALM COAST	FL		11/25/2020		786	0	0	0	0	0	0	786	786	0	0	0
100045844	FORT MYERS	FL		11/25/2020		1,108	0	0	0	0	0	0	1,108	1,108	0	0	0
100045845	BAY SHORE	NY		11/25/2020		3,527	0	0	0	0	0	0	3,527	3,527	0	0	0
100045847	LEVITTOWN	NY		11/25/2020		6,408	0	0	0	0	0	0	6,408	6,408	0	0	0
100045848	FAIRFIELD	PA		11/25/2020		1,909	0	0	0	0	0	0	1,909	1,909	0	0	0
100045849	PONTIAC	MI		11/25/2020		1,411	0	0	0	0	0	0	1,411	1,411	0	0	0
100045851	BAYTOWN	TX		11/25/2020		1,955	0	0	0	0	0	0	1,955	1,955	0	0	0
100045950	GROVER	PA		11/25/2020		2,855	0	0	0	0	0	0	2,855	2,855	0	0	0
100045951	TOWNSHIP OF MONTCLAIR	NJ		11/25/2020		7,684	0	0	0	0	0	0	7,684	7,684	0	0	0
100045954	DANVILLE	VA		11/25/2020		1,105	0	0	0	0	0	0	1,105	1,105	0	0	0
100045955	MASON	OH		11/25/2020		1,602	0	0	0	0	0	0	1,602	1,602	0	0	0
100045956	HAMLET	NC		11/25/2020		2,557	0	0	0	0	0	0	2,557	2,557	0	0	0
100045960	WHITEVILLE	NC		11/25/2020		675	0	0	0	0	0	0	675	675	0	0	0
100045962	COFFEYVILLE	KS		11/25/2020		395	0	0	0	0	0	0	395	395	0	0	0
100045964	HENDERSONVILLE	NC		11/25/2020		8,604	0	0	0	0	0	0	8,604	8,604	0	0	0
100045968	WORCESTER	MA		11/25/2020		4,354	0	0	0	0	0	0	4,354	4,354	0	0	0
100045969	ROLLINSFORD	NH		11/25/2020		1,725	0	0	0	0	0	0	1,725	1,725	0	0	0
100045970	MARLBORO	NJ		11/25/2020		4,133	0	0	0	0	0	0	4,133	4,133	0	0	0
100045971	JONESBORO	GA		11/25/2020		3,783	0	0	0	0	0	0	3,783	3,783	0	0	0
100045972	NAPLES	FL		11/25/2020		1,671	0	0	0	0	0	0	1,671	1,671	0	0	0
100045974	WATERBURY	CT		11/25/2020		627	0	0	0	0	0	0	627	627	0	0	0
100045975	WEST CHESTER	PA		11/25/2020		4,875	0	0	0	0	0	0	4,875	4,875	0	0	0
100045976	SARASOTA	FL		11/25/2020		6,418	0	0	0	0	0	0	6,418	6,418	0	0	0
100045977	POWHATAN	VA		11/25/2020		2,610	0	0	0	0	0	0	2,610	2,610	0	0	0
100045978	OSCEOLA	IN		11/25/2020		1,000	0	0	0	0	0	0	1,000	1,000	0	0	0
100045988	ATTLEBORO	MA		11/25/2020		8,767	0	0	0	0	0	0	8,767	8,767	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100045992	ALBUQUERQUE	NM		11/25/2020		1,299	0	0	0	0	0	0	1,299	1,299	0	0	0
100045995	LOUISVILLE	KY		11/25/2020		1,703	0	0	0	0	0	0	1,703	1,703	0	0	0
100045996	MCDONOUGH	GA		11/25/2020		1,503	0	0	0	0	0	0	1,503	1,503	0	0	0
100045997	NASHVILLE	TN		11/25/2020		1,827	0	0	0	0	0	0	1,827	1,827	0	0	0
100046127	SAINT LOUIS	MO		11/25/2020		3,078	0	0	0	0	0	0	3,078	3,078	0	0	0
100046128	BURNHAM	IL		11/25/2020		3,760	0	0	0	0	0	0	3,760	3,760	0	0	0
100046129	WYOMING	PA		11/25/2020		1,986	0	0	0	0	0	0	1,986	1,986	0	0	0
100046131	ADAMSVILLE	OH		11/25/2020		1,189	0	0	0	0	0	0	1,189	1,189	0	0	0
100046134	NEW FLORENCE	PA		11/25/2020		5,589	0	0	0	0	0	0	5,589	5,589	0	0	0
100046135	MIAMI	FL		11/25/2020		6,808	0	0	0	0	0	0	6,808	6,808	0	0	0
100046141	CLAYTON	NJ		11/25/2020		2,611	0	0	0	0	0	0	2,611	2,611	0	0	0
100046144	TOCCOA	GA		11/25/2020		2,806	0	0	0	0	0	0	2,806	2,806	0	0	0
100046148	NEWTON	NJ		11/25/2020		2,478	0	0	0	0	0	0	2,478	2,478	0	0	0
100046150	WORCESTER	MA		11/25/2020		1,803	0	0	0	0	0	0	1,803	1,803	0	0	0
100046156	MEMPHIS	TN		11/25/2020		260	0	0	0	0	0	0	260	260	0	0	0
100046163	JESUP	GA		11/25/2020		3,493	0	0	0	0	0	0	3,493	3,493	0	0	0
100046165	HOPEWELL	VA		11/25/2020		656	0	0	0	0	0	0	656	656	0	0	0
100046172	KANSAS CITY	MO		11/25/2020		1,710	0	0	0	0	0	0	1,710	1,710	0	0	0
100046173	BUNA	TX		11/25/2020		7,215	0	0	0	0	0	0	7,215	7,215	0	0	0
100046175	OGDEN	UT		11/25/2020		1,787	0	0	0	0	0	0	1,787	1,787	0	0	0
100046176	PHILADELPHIA	PA		11/25/2020		2,367	0	0	0	0	0	0	2,367	2,367	0	0	0
100046177	LUGOFF	SC		11/25/2020		787	0	0	0	0	0	0	787	787	0	0	0
100046178	BUCKHANNON	WV		11/25/2020		192	0	0	0	0	0	0	192	192	0	0	0
100046284	BELOIT	WI		11/25/2020		1,080	0	0	0	0	0	0	1,080	1,080	0	0	0
100046285	PLANO	TX		11/25/2020		1,768	0	0	0	0	0	0	1,768	1,768	0	0	0
100046286	LYNWOOD	CA		11/25/2020		17,464	0	0	0	0	0	0	17,464	17,464	0	0	0
100046287	FORT WAYNE	IN		11/25/2020		352	0	0	0	0	0	0	352	352	0	0	0
100046289	SARASOTA	FL		11/25/2020		11,527	0	0	0	0	0	0	11,527	11,527	0	0	0
100046292	PENNSAUKEN	NJ		11/25/2020		3,170	0	0	0	0	0	0	3,170	3,170	0	0	0
100046293	LITHONIA	GA		11/25/2020		2,345	0	0	0	0	0	0	2,345	2,345	0	0	0
100046294	OLATHE	KS		11/25/2020		3,115	0	0	0	0	0	0	3,115	3,115	0	0	0
100046296	LAS VEGAS	NV		11/25/2020		7,967	0	0	0	0	0	0	7,967	7,967	0	0	0
100046300	HAM LAKE	MN		11/25/2020		3,744	0	0	0	0	0	0	3,744	3,744	0	0	0
100046306	LUMBERTON	NJ		11/25/2020		2,099	0	0	0	0	0	0	2,099	2,099	0	0	0
100046307	HIGGINS LAKE	MI		11/25/2020		4,282	0	0	0	0	0	0	4,282	4,282	0	0	0
100046311	HAGERSTOWN	MD		11/25/2020		6,316	0	0	0	0	0	0	6,316	6,316	0	0	0
100046314	SPRING HILL	KS		11/25/2020		2,250	0	0	0	0	0	0	2,250	2,250	0	0	0
100046316	ZION	IL		11/25/2020		1,344	0	0	0	0	0	0	1,344	1,344	0	0	0
100046320	DE WITT	IA		11/25/2020		1,357	0	0	0	0	0	0	1,357	1,357	0	0	0
100046321	FLINT	MI		11/25/2020		2,887	0	0	0	0	0	0	2,887	2,887	0	0	0
100046329	SUMTER	SC		11/25/2020		1,475	0	0	0	0	0	0	1,475	1,475	0	0	0
100046330	WAUKESHA	WI		11/25/2020		2,190	0	0	0	0	0	0	2,190	2,190	0	0	0
100046332	PHILADELPHIA	PA		11/25/2020		2,997	0	0	0	0	0	0	2,997	2,997	0	0	0
100046333	MONTGOMERY	AL		11/25/2020		401	0	0	0	0	0	0	401	401	0	0	0
100046336	SPARTANBURG	SC		11/25/2020		6,591	0	0	0	0	0	0	6,591	6,591	0	0	0
100046510	SIOUX CITY	IA		11/25/2020		843	0	0	0	0	0	0	843	843	0	0	0
100046512	BIRMINGHAM	AL		11/25/2020		2,811	0	0	0	0	0	0	2,811	2,811	0	0	0
100046517	OMAHA	NE		11/25/2020		453	0	0	0	0	0	0	453	453	0	0	0
100046518	FORT WAYNE	IN		11/25/2020		630	0	0	0	0	0	0	630	630	0	0	0
100046519	DECATUR	GA		11/25/2020		1,299	0	0	0	0	0	0	1,299	1,299	0	0	0
100046520	BENICIA	CA		11/25/2020		4,965	0	0	0	0	0	0	4,965	4,965	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100046522	STANFIELD	NC		11/25/2020		5,230	0	0	0	0	0	0	5,230	5,230	0	0	0
100046526	JACKSBORO	TN		11/25/2020		1,053	0	0	0	0	0	0	1,053	1,053	0	0	0
100046528	BURLINGTON	KY		11/25/2020		12,151	0	0	0	0	0	0	12,151	12,151	0	0	0
100046529	LATHROP	CA		11/25/2020		5,788	0	0	0	0	0	0	5,788	5,788	0	0	0
100046530	SAN JOSE	CA		11/25/2020		4,789	0	0	0	0	0	0	4,789	4,789	0	0	0
100046531	PORT WASHINGTON	NY		11/25/2020		16,697	0	0	0	0	0	0	16,697	16,697	0	0	0
100046542	LAUREL	MD		11/25/2020		8,035	0	0	0	0	0	0	8,035	8,035	0	0	0
100046544	MACON	GA		11/25/2020		797	0	0	0	0	0	0	797	797	0	0	0
100046546	COLUMBIA	SC		11/25/2020		780	0	0	0	0	0	0	780	780	0	0	0
100046547	BECHTELSVILLE	PA		11/25/2020		2,837	0	0	0	0	0	0	2,837	2,837	0	0	0
100046548	PULASKI	VA		11/25/2020		4,001	0	0	0	0	0	0	4,001	4,001	0	0	0
100046550	POTOMAC	MD		11/25/2020		52,267	0	0	0	0	0	0	52,267	52,267	0	0	0
100046551	WHITELAW	WI		11/25/2020		3,741	0	0	0	0	0	0	3,741	3,741	0	0	0
100046554	MINDEN	LA		11/25/2020		1,691	0	0	0	0	0	0	1,691	1,691	0	0	0
100046555	CHESTER	SC		11/25/2020		3,327	0	0	0	0	0	0	3,327	3,327	0	0	0
100046556	CAMBRIA	WI		11/25/2020		3,687	0	0	0	0	0	0	3,687	3,687	0	0	0
100046557	ANTIOCH	TN		11/25/2020		609	0	0	0	0	0	0	609	609	0	0	0
100046661	JACKSONVILLE	FL		11/25/2020		493	0	0	0	0	0	0	493	493	0	0	0
100046664	MC CLOUD	CA		11/25/2020		5,280	0	0	0	0	0	0	5,280	5,280	0	0	0
100046665	MONTGOMERY	AL		11/25/2020		2,162	0	0	0	0	0	0	2,162	2,162	0	0	0
100046666	COLUMBUS	OH		11/25/2020		2,893	0	0	0	0	0	0	2,893	2,893	0	0	0
100046669	RICHMOND	KY		11/25/2020		10,679	0	0	0	0	0	0	10,679	10,679	0	0	0
100046672	ALGONQUIN	IL		11/25/2020		6,881	0	0	0	0	0	0	6,881	6,881	0	0	0
100046675	KINGMAN	AZ		11/25/2020		3,226	0	0	0	0	0	0	3,226	3,226	0	0	0
100046681	FLORENCE	SC		11/25/2020		3,856	0	0	0	0	0	0	3,856	3,856	0	0	0
100046684	BAY CITY	MI		11/25/2020		2,501	0	0	0	0	0	0	2,501	2,501	0	0	0
100046687	HOWARD CITY	MI		11/25/2020		1,574	0	0	0	0	0	0	1,574	1,574	0	0	0
100046689	WINSTON SALEM	NC		11/25/2020		852	0	0	0	0	0	0	852	852	0	0	0
100046690	FORT WORTH	TX		11/25/2020		363	0	0	0	0	0	0	363	363	0	0	0
100046691	CASCADE	VA		11/25/2020		1,462	0	0	0	0	0	0	1,462	1,462	0	0	0
100046708	HARTFORD	CT		11/20/2020		2,959	0	0	0	0	0	0	2,959	2,959	0	0	0
100046901	MILFORD	PA		11/20/2020		1,102	0	0	0	0	0	0	1,102	1,102	0	0	0
100045513	BOUND BROOK	NJ		11/25/2020		4,779	0	0	0	0	0	0	4,779	4,779	0	0	0
100045515	ALABASTER	AL		11/25/2020		8,838	0	0	0	0	0	0	8,838	8,838	0	0	0
100045516	CINCINNATI	OH		11/25/2020		585	0	0	0	0	0	0	585	585	0	0	0
100045518	WASHINGTON	DC		11/25/2020		3,037	0	0	0	0	0	0	3,037	3,037	0	0	0
100045525	HOPE MILLS	NC		11/25/2020		230	0	0	0	0	0	0	230	230	0	0	0
100045527	DISTRICT HEIGHTS	MD		11/25/2020		3,971	0	0	0	0	0	0	3,971	3,971	0	0	0
100045533	SNELLVILLE	GA		11/25/2020		3,127	0	0	0	0	0	0	3,127	3,127	0	0	0
100045540	ALTOONA	PA		11/25/2020		6,562	0	0	0	0	0	0	6,562	6,562	0	0	0
100045550	ELGIN	IL		11/25/2020		2,079	0	0	0	0	0	0	2,079	2,079	0	0	0
100045556	MOOSIC	PA		11/25/2020		707	0	0	0	0	0	0	707	707	0	0	0
100045558	SAN JOSE	CA		11/25/2020		14,759	0	0	0	0	0	0	14,759	14,759	0	0	0
100045560	PITTSBURG	CA		11/25/2020		3,766	0	0	0	0	0	0	3,766	3,766	0	0	0
100045561	BALTIMORE	MD		11/25/2020		4,201	0	0	0	0	0	0	4,201	4,201	0	0	0
100045564	MEMPHIS	TN		11/25/2020		347	0	0	0	0	0	0	347	347	0	0	0
100045567	OAK VIEW	CA		11/25/2020		4,567	0	0	0	0	0	0	4,567	4,567	0	0	0
100045569	BREMERTON	WA		11/25/2020		9,391	0	0	0	0	0	0	9,391	9,391	0	0	0
100045570	COARSEGOLD	CA		11/25/2020		8,128	0	0	0	0	0	0	8,128	8,128	0	0	0
100045693	BREAUX BRIDGE	LA		11/25/2020		1,818	0	0	0	0	0	0	1,818	1,818	0	0	0
100045694	HOWELL	NJ		11/25/2020		4,229	0	0	0	0	0	0	4,229	4,229	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100045695	FRANKLIN PARK	NJ		11/25/2020		3,448	0	0	0	0	0	0	3,448	3,448	0	0	0
100045697	RALEIGH	NC		11/25/2020		3,810	0	0	0	0	0	0	3,810	3,810	0	0	0
100045701	IRONTON	MN		11/25/2020		660	0	0	0	0	0	0	660	660	0	0	0
100045702	PATERSON	NJ		11/25/2020		7,672	0	0	0	0	0	0	7,672	7,672	0	0	0
100045706	BURLINGAME	KS		11/25/2020		1,276	0	0	0	0	0	0	1,276	1,276	0	0	0
100045708	CHICAGO	IL		11/25/2020		1,579	0	0	0	0	0	0	1,579	1,579	0	0	0
100045709	NEW CASTLE	PA		11/25/2020		6,652	0	0	0	0	0	0	6,652	6,652	0	0	0
100045710	NEWARK	DE		11/25/2020		5,203	0	0	0	0	0	0	5,203	5,203	0	0	0
100045711	MEMPHIS	TN		11/25/2020		3,462	0	0	0	0	0	0	3,462	3,462	0	0	0
100045712	CHESTER	PA		11/25/2020		2,131	0	0	0	0	0	0	2,131	2,131	0	0	0
100045713	ST LOUIS	MO		11/25/2020		4,750	0	0	0	0	0	0	4,750	4,750	0	0	0
100045718	LANSFORD	PA		11/25/2020		1,091	0	0	0	0	0	0	1,091	1,091	0	0	0
100045721	FORT GARLAND	CO		11/25/2020		1,137	0	0	0	0	0	0	1,137	1,137	0	0	0
100045722	HUNTINGTON BEACH	CA		11/25/2020		11,291	0	0	0	0	0	0	11,291	11,291	0	0	0
100045723	CAMERON PARK	CA		11/25/2020		3,866	0	0	0	0	0	0	3,866	3,866	0	0	0
100045727	LINCOLNTON	NC		11/25/2020		390	0	0	0	0	0	0	390	390	0	0	0
100045728	MANSFIELD	OH		11/25/2020		5,007	0	0	0	0	0	0	5,007	5,007	0	0	0
100045730	HACIENDA HEIGHTS	CA		11/25/2020		3,540	0	0	0	0	0	0	3,540	3,540	0	0	0
100045734	SONORA	CA		11/25/2020		2,933	0	0	0	0	0	0	2,933	2,933	0	0	0
100045735	HERTFORD	NC		11/25/2020		1,656	0	0	0	0	0	0	1,656	1,656	0	0	0
100045737	GREAT FALLS	MT		11/25/2020		1,823	0	0	0	0	0	0	1,823	1,823	0	0	0
100045739	WARESHOALS	SC		11/25/2020		95	0	0	0	0	0	0	95	95	0	0	0
100045905	BALTIMORE	MD		11/25/2020		1,072	0	0	0	0	0	0	1,072	1,072	0	0	0
100045908	KANSAS CITY	MO		11/25/2020		1,928	0	0	0	0	0	0	1,928	1,928	0	0	0
100045909	WINCHESTER	CA		11/25/2020		16,639	0	0	0	0	0	0	16,639	16,639	0	0	0
100045910	BOLINGBROOK	IL		11/25/2020		3,303	0	0	0	0	0	0	3,303	3,303	0	0	0
100045911	PHOENIX	AZ		11/25/2020		3,865	0	0	0	0	0	0	3,865	3,865	0	0	0
100045916	FAYETTEVILLE	TN		11/25/2020		2,886	0	0	0	0	0	0	2,886	2,886	0	0	0
100045917	GEORGETOWN	SC		11/25/2020		1,346	0	0	0	0	0	0	1,346	1,346	0	0	0
100045918	MONTGOMERY	TX		11/25/2020		224	0	0	0	0	0	0	224	224	0	0	0
100045919	OMAHA	NE		11/25/2020		2,272	0	0	0	0	0	0	2,272	2,272	0	0	0
100045920	ELKIN	NC		11/25/2020		2,966	0	0	0	0	0	0	2,966	2,966	0	0	0
100045922	BROOKLYN	NY		11/25/2020		15,352	0	0	0	0	0	0	15,352	15,352	0	0	0
100045923	DETROIT	MI		11/25/2020		4,484	0	0	0	0	0	0	4,484	4,484	0	0	0
100045926	MILACA	MN		11/25/2020		1,980	0	0	0	0	0	0	1,980	1,980	0	0	0
100045927	BERLIN	NJ		11/25/2020		2,586	0	0	0	0	0	0	2,586	2,586	0	0	0
100045928	PORT ORCHARD	WA		11/25/2020		5,113	0	0	0	0	0	0	5,113	5,113	0	0	0
100045930	DADE CITY	FL		11/25/2020		3,792	0	0	0	0	0	0	3,792	3,792	0	0	0
100045931	HUNTINGTON STATION	NY		11/25/2020		4,273	0	0	0	0	0	0	4,273	4,273	0	0	0
100045932	FLORENCE	SC		11/25/2020		2,536	0	0	0	0	0	0	2,536	2,536	0	0	0
100045933	HOUSTON	TX		11/25/2020		660	0	0	0	0	0	0	660	660	0	0	0
100045934	DENVER	CO		11/25/2020		3,574	0	0	0	0	0	0	3,574	3,574	0	0	0
100045935	CHICAGO	IL		11/25/2020		688	0	0	0	0	0	0	688	688	0	0	0
100045938	COSBY	TN		11/25/2020		3,919	0	0	0	0	0	0	3,919	3,919	0	0	0
100045943	OMAHA	NE		11/25/2020		1,302	0	0	0	0	0	0	1,302	1,302	0	0	0
100045944	NORTH PALM BEACH	FL		11/25/2020		1,432	0	0	0	0	0	0	1,432	1,432	0	0	0
100045945	ROCKFORD	IL		11/25/2020		1,096	0	0	0	0	0	0	1,096	1,096	0	0	0
100045946	SAINT LOUIS	MO		11/25/2020		590	0	0	0	0	0	0	590	590	0	0	0
100046070	LA VERNIA	TX		11/25/2020		2,064	0	0	0	0	0	0	2,064	2,064	0	0	0
100046083	TAMARAC	FL		11/25/2020		1,935	0	0	0	0	0	0	1,935	1,935	0	0	0
100046084	TEXAS CITY	TX		11/25/2020		1,542	0	0	0	0	0	0	1,542	1,542	0	0	0

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100046085	KEITHVILLE	LA		11/25/2020		1,010	0	0	0	0	0	0	1,010	1,010	0	0	0
100046087	SALINA	KS		11/25/2020		2,181	0	0	0	0	0	0	2,181	2,181	0	0	0
100046089	GREENWOOD	SC		11/25/2020		846	0	0	0	0	0	0	846	846	0	0	0
100046091	WALLA WALLA	WA		11/25/2020		497	0	0	0	0	0	0	497	497	0	0	0
100046102	LIHUE	HI		11/25/2020		2,793	0	0	0	0	0	0	2,793	2,793	0	0	0
100046103	HAVERHILL	MA		11/25/2020		2,959	0	0	0	0	0	0	2,959	2,959	0	0	0
100046109	LYNDONVILLE	VT		11/25/2020		938	0	0	0	0	0	0	938	938	0	0	0
100046110	GREENVILLE	TX		11/25/2020		2,192	0	0	0	0	0	0	2,192	2,192	0	0	0
100046111	HARRISBURG	PA		11/25/2020		1,364	0	0	0	0	0	0	1,364	1,364	0	0	0
100046112	NOBLESVILLE	IN		11/25/2020		3,510	0	0	0	0	0	0	3,510	3,510	0	0	0
100046113	RIDGWAY	PA		11/25/2020		4,774	0	0	0	0	0	0	4,774	4,774	0	0	0
100046114	SILVER SPRING	MD		11/25/2020		4,470	0	0	0	0	0	0	4,470	4,470	0	0	0
100046115	SHERMAN	TX		11/25/2020		2,638	0	0	0	0	0	0	2,638	2,638	0	0	0
100046116	GREENWICH	CT		11/25/2020		6,818	0	0	0	0	0	0	6,818	6,818	0	0	0
100046123	HOMEWOOD	IL		11/25/2020		1,066	0	0	0	0	0	0	1,066	1,066	0	0	0
100046125	PISGAH	AL		11/25/2020		1,367	0	0	0	0	0	0	1,367	1,367	0	0	0
100046126	BERKELEY	CA		11/25/2020		10,243	0	0	0	0	0	0	10,243	10,243	0	0	0
100046237	MYRTLE BEACH	SC		11/25/2020		1,118	0	0	0	0	0	0	1,118	1,118	0	0	0
100046238	HOLLYWOOD	FL		11/25/2020		9,344	0	0	0	0	0	0	9,344	9,344	0	0	0
100046240	ORLAND PARK	IL		11/25/2020		1,893	0	0	0	0	0	0	1,893	1,893	0	0	0
100046242	SPRING LAKE	NC		11/25/2020		3,004	0	0	0	0	0	0	3,004	3,004	0	0	0
100046243	LAUREL	MD		11/25/2020		4,471	0	0	0	0	0	0	4,471	4,471	0	0	0
100046245	LOUISVILLE	KY		11/25/2020		2,050	0	0	0	0	0	0	2,050	2,050	0	0	0
100046247	STATEN ISLAND	NY		11/25/2020		7,155	0	0	0	0	0	0	7,155	7,155	0	0	0
100046249	SHOREWOOD	IL		11/25/2020		6,187	0	0	0	0	0	0	6,187	6,187	0	0	0
100046250	PARLIN	NJ		11/25/2020		3,844	0	0	0	0	0	0	3,844	3,844	0	0	0
100046253	EUSTIS	FL		11/25/2020		1,160	0	0	0	0	0	0	1,160	1,160	0	0	0
100046256	GREER	SC		11/25/2020		498	0	0	0	0	0	0	498	498	0	0	0
100046258	NORTH	SC		11/25/2020		544	0	0	0	0	0	0	544	544	0	0	0
100046259	COATESVILLE	PA		11/25/2020		2,616	0	0	0	0	0	0	2,616	2,616	0	0	0
100046261	ALBUQUERQUE	NM		11/25/2020		2,334	0	0	0	0	0	0	2,334	2,334	0	0	0
100046262	PHILADELPHIA	PA		11/25/2020		1,610	0	0	0	0	0	0	1,610	1,610	0	0	0
100046263	ELSBERRY	MO		11/25/2020		1,564	0	0	0	0	0	0	1,564	1,564	0	0	0
100046265	FT WORTH	TX		11/25/2020		1,506	0	0	0	0	0	0	1,506	1,506	0	0	0
100046267	ALBUQUERQUE	NM		11/25/2020		2,415	0	0	0	0	0	0	2,415	2,415	0	0	0
100046271	GREENBACK	TN		11/25/2020		2,682	0	0	0	0	0	0	2,682	2,682	0	0	0
100046274	BATTLE CREEK	MI		11/25/2020		1,710	0	0	0	0	0	0	1,710	1,710	0	0	0
100046276	BIRMINGHAM	AL		11/25/2020		2,768	0	0	0	0	0	0	2,768	2,768	0	0	0
100046277	GARRETTSVILLE	OH		11/25/2020		7,370	0	0	0	0	0	0	7,370	7,370	0	0	0
100046278	FORT WORTH	TX		11/25/2020		5,910	0	0	0	0	0	0	5,910	5,910	0	0	0
100046279	ELLENWOOD	GA		11/25/2020		1,010	0	0	0	0	0	0	1,010	1,010	0	0	0
100046280	SOUTH OZONE PARK	NY		11/25/2020		6,478	0	0	0	0	0	0	6,478	6,478	0	0	0
100046394	ABINGDON	MD		11/25/2020		15,559	0	0	0	0	0	0	15,559	15,559	0	0	0
100046399	WYANDOTTE	MI		11/25/2020		1,839	0	0	0	0	0	0	1,839	1,839	0	0	0
100046400	WAYNESBORO	PA		11/25/2020		3,433	0	0	0	0	0	0	3,433	3,433	0	0	0
100046401	MEMPHIS	TN		11/25/2020		2,742	0	0	0	0	0	0	2,742	2,742	0	0	0
100046402	CASTRO VALLEY	CA		11/25/2020		20,132	0	0	0	0	0	0	20,132	20,132	0	0	0
100046403	COLLEGE PARK	GA		11/25/2020		870	0	0	0	0	0	0	870	870	0	0	0
100046405	ARCADIA	FL		11/25/2020		2,830	0	0	0	0	0	0	2,830	2,830	0	0	0
100046409	GLADWIN	MI		11/25/2020		379	0	0	0	0	0	0	379	379	0	0	0
100046411	OCALA	FL		11/25/2020		1,871	0	0	0	0	0	0	1,871	1,871	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100046413	PICO RIVERA	CA		11/25/2020		10,119	0	0	0	0	0	0	10,119	10,119	0	0	0
100046414	MEMPHIS	TN		11/25/2020		1,880	0	0	0	0	0	0	1,880	1,880	0	0	0
100046418	DETROIT	MI		11/25/2020		2,380	0	0	0	0	0	0	2,380	2,380	0	0	0
100046419	LAKEWOOD	CO		11/25/2020		7,216	0	0	0	0	0	0	7,216	7,216	0	0	0
100046422	STREAMWOOD	IL		11/25/2020		1,023	0	0	0	0	0	0	1,023	1,023	0	0	0
100046423	RIO RANCHO	NM		11/25/2020		3,712	0	0	0	0	0	0	3,712	3,712	0	0	0
100046426	REIDSVILLE	NC		11/25/2020		2,208	0	0	0	0	0	0	2,208	2,208	0	0	0
100046427	APACHE JUNCTION	AZ		11/25/2020		3,880	0	0	0	0	0	0	3,880	3,880	0	0	0
100046428	MEMPHIS	TN		11/25/2020		1,196	0	0	0	0	0	0	1,196	1,196	0	0	0
100046435	PITTSBURGH	PA		11/25/2020		1,316	0	0	0	0	0	0	1,316	1,316	0	0	0
100046438	OAKLAND	CA		11/25/2020		3,110	0	0	0	0	0	0	3,110	3,110	0	0	0
100046442	SNOHOMISH	WA		11/25/2020		6,248	0	0	0	0	0	0	6,248	6,248	0	0	0
100046443	DUNKIRK	IN		11/25/2020		5,445	0	0	0	0	0	0	5,445	5,445	0	0	0
100046444	CONCORD	NC		11/25/2020		6,311	0	0	0	0	0	0	6,311	6,311	0	0	0
100046445	GARRETT	PA		11/25/2020		423	0	0	0	0	0	0	423	423	0	0	0
100046446	MINNEAPOLIS	MN		11/25/2020		3,343	0	0	0	0	0	0	3,343	3,343	0	0	0
100046447	GRAND BAY	AL		11/25/2020		942	0	0	0	0	0	0	942	942	0	0	0
100046448	SIOUX CITY	IA		11/25/2020		3,505	0	0	0	0	0	0	3,505	3,505	0	0	0
100046449	NEW LONDON	NC		11/25/2020		987	0	0	0	0	0	0	987	987	0	0	0
100046609	MARSHALL	TX		11/25/2020		3,733	0	0	0	0	0	0	3,733	3,733	0	0	0
100046615	ERIN	NY		11/25/2020		1,422	0	0	0	0	0	0	1,422	1,422	0	0	0
100046617	WILMINGTON	NC		11/25/2020		4,395	0	0	0	0	0	0	4,395	4,395	0	0	0
100046625	THREE RIVERS	TX		11/25/2020		225	0	0	0	0	0	0	225	225	0	0	0
100046626	COATESVILLE	PA		11/25/2020		1,299	0	0	0	0	0	0	1,299	1,299	0	0	0
100046627	SUNBURY	PA		11/25/2020		1,425	0	0	0	0	0	0	1,425	1,425	0	0	0
100046628	DECATUR	TN		11/25/2020		4,950	0	0	0	0	0	0	4,950	4,950	0	0	0
100046629	ATLANTA	GA		11/25/2020		523	0	0	0	0	0	0	523	523	0	0	0
100046631	MERRICK	NY		11/25/2020		9,429	0	0	0	0	0	0	9,429	9,429	0	0	0
100046632	CLEVELAND	OH		11/25/2020		3,394	0	0	0	0	0	0	3,394	3,394	0	0	0
100046633	NORFOLK	VA		11/25/2020		1,572	0	0	0	0	0	0	1,572	1,572	0	0	0
100046639	SAN MATEO	FL		11/25/2020		1,184	0	0	0	0	0	0	1,184	1,184	0	0	0
100046640	BALTIMORE	MD		11/25/2020		4,496	0	0	0	0	0	0	4,496	4,496	0	0	0
100046641	DALLAS	TX		11/25/2020		11,717	0	0	0	0	0	0	11,717	11,717	0	0	0
100046643	STONEWALL	LA		11/25/2020		1,182	0	0	0	0	0	0	1,182	1,182	0	0	0
100046645	MEMPHIS	TN		11/25/2020		5,453	0	0	0	0	0	0	5,453	5,453	0	0	0
100046646	DAYTON	OH		11/25/2020		643	0	0	0	0	0	0	643	643	0	0	0
100046647	PITTSBURGH	PA		11/25/2020		1,258	0	0	0	0	0	0	1,258	1,258	0	0	0
100046650	MARKHAM	IL		11/25/2020		4,049	0	0	0	0	0	0	4,049	4,049	0	0	0
100046651	VALENCIA	CA		11/25/2020		6,132	0	0	0	0	0	0	6,132	6,132	0	0	0
100046652	BOKOSHE	OK		11/25/2020		1,100	0	0	0	0	0	0	1,100	1,100	0	0	0
100046654	HAWTHORNE	CA		11/25/2020		4,450	0	0	0	0	0	0	4,450	4,450	0	0	0
100046846	FRANKLIN	IN		11/20/2020		5,861	0	0	0	0	0	0	5,861	5,861	0	0	0
100046862	INDIANAPOLIS	IN		11/20/2020		2,329	0	0	0	0	0	0	2,329	2,329	0	0	0
100046004	DUNELLEN	NJ		11/25/2020		6,309	0	0	0	0	0	0	6,309	6,309	0	0	0
100046006	NORRISTOWN	PA		11/25/2020		2,031	0	0	0	0	0	0	2,031	2,031	0	0	0
100046007	ENFIELD	NC		11/25/2020		356	0	0	0	0	0	0	356	356	0	0	0
100046008	ABINGDON	MD		11/25/2020		3,848	0	0	0	0	0	0	3,848	3,848	0	0	0
100046014	LOS ANGELES	CA		11/25/2020		7,771	0	0	0	0	0	0	7,771	7,771	0	0	0
100046015	DOLTON	IL		11/25/2020		556	0	0	0	0	0	0	556	556	0	0	0
100046016	FREDERICKSBURG	PA		11/25/2020		1,229	0	0	0	0	0	0	1,229	1,229	0	0	0
100046017	BLUE RIDGE	GA		11/25/2020		3,706	0	0	0	0	0	0	3,706	3,706	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100046032	DETROIT	MI		11/25/2020		2,157	0	0	0	0	0	0	2,157	2,157	0	0	0
100046034	HOUSTON	TX		11/25/2020		1,522	0	0	0	0	0	0	1,522	1,522	0	0	0
100046035	TOLEDO	OH		11/25/2020		3,187	0	0	0	0	0	0	3,187	3,187	0	0	0
100046042	BRIDGETON	NJ		11/25/2020		2,584	0	0	0	0	0	0	2,584	2,584	0	0	0
100046047	EAST STROUDSBURG	PA		11/25/2020		2,011	0	0	0	0	0	0	2,011	2,011	0	0	0
100046048	PHILADELPHIA	PA		11/25/2020		692	0	0	0	0	0	0	692	692	0	0	0
100046050	PORTLAND	OR		11/25/2020		5,084	0	0	0	0	0	0	5,084	5,084	0	0	0
100046051	CHICAGO	IL		11/25/2020		1,698	0	0	0	0	0	0	1,698	1,698	0	0	0
100046052	JACKSONVILLE	FL		11/25/2020		1,564	0	0	0	0	0	0	1,564	1,564	0	0	0
100046053	PIERSON	MI		11/25/2020		4,891	0	0	0	0	0	0	4,891	4,891	0	0	0
100046054	WORCESTER	VT		11/25/2020		3,018	0	0	0	0	0	0	3,018	3,018	0	0	0
100046058	FLORISSANT	MO		11/25/2020		1,342	0	0	0	0	0	0	1,342	1,342	0	0	0
100046059	JACKSON	MI		11/25/2020		2,297	0	0	0	0	0	0	2,297	2,297	0	0	0
100046061	PONTIAC	MI		11/25/2020		455	0	0	0	0	0	0	455	455	0	0	0
100046063	CHICAGO	IL		11/25/2020		1,961	0	0	0	0	0	0	1,961	1,961	0	0	0
100046064	PITTSBURGH	PA		11/25/2020		3,417	0	0	0	0	0	0	3,417	3,417	0	0	0
100046068	ANNAPOLIS	MD		11/25/2020		2,726	0	0	0	0	0	0	2,726	2,726	0	0	0
100046182	BLAIRSVILLE	GA		11/25/2020		5,562	0	0	0	0	0	0	5,562	5,562	0	0	0
100046185	PIEDMONT	OK		11/25/2020		2,200	0	0	0	0	0	0	2,200	2,200	0	0	0
100046191	BEAVERTON	MI		11/25/2020		1,586	0	0	0	0	0	0	1,586	1,586	0	0	0
100046192	FREDERICK	MD		11/25/2020		2,515	0	0	0	0	0	0	2,515	2,515	0	0	0
100046193	EAST STROUDSBURG	PA		11/25/2020		3,263	0	0	0	0	0	0	3,263	3,263	0	0	0
100046197	RIVERVIEW	FL		11/25/2020		1,599	0	0	0	0	0	0	1,599	1,599	0	0	0
100046198	BAKERSFIELD	CA		11/25/2020		4,341	0	0	0	0	0	0	4,341	4,341	0	0	0
100046201	DOUSMAN	WI		11/25/2020		1,651	0	0	0	0	0	0	1,651	1,651	0	0	0
100046203	CHICAGO	IL		11/25/2020		5,604	0	0	0	0	0	0	5,604	5,604	0	0	0
100046213	HIGDEN	AR		11/25/2020		4,372	0	0	0	0	0	0	4,372	4,372	0	0	0
100046215	OMAHA	NE		11/25/2020		2,814	0	0	0	0	0	0	2,814	2,814	0	0	0
100046216	SEABROOK	SC		11/25/2020		2,043	0	0	0	0	0	0	2,043	2,043	0	0	0
100046217	ODESSA	TX		11/25/2020		369	0	0	0	0	0	0	369	369	0	0	0
100046218	OREGON	OH		11/25/2020		2,666	0	0	0	0	0	0	2,666	2,666	0	0	0
100046220	LA VERNE	CA		11/25/2020		3,693	0	0	0	0	0	0	3,693	3,693	0	0	0
100046222	SPRING	TX		11/25/2020		7,926	0	0	0	0	0	0	7,926	7,926	0	0	0
100046223	MISSION VIEJO	CA		11/25/2020		8,327	0	0	0	0	0	0	8,327	8,327	0	0	0
100046224	ONTARIO	CA		11/25/2020		2,407	0	0	0	0	0	0	2,407	2,407	0	0	0
100046227	ROSEVILLE	CA		11/25/2020		4,340	0	0	0	0	0	0	4,340	4,340	0	0	0
100046229	SPRINGFIELD	OH		11/25/2020		374	0	0	0	0	0	0	374	374	0	0	0
100046230	WATERTOWN	WI		11/25/2020		3,836	0	0	0	0	0	0	3,836	3,836	0	0	0
100046341	MAYVILLE	MI		11/25/2020		1,975	0	0	0	0	0	0	1,975	1,975	0	0	0
100046342	PHOENIX	AZ		11/25/2020		12,098	0	0	0	0	0	0	12,098	12,098	0	0	0
100046344	RIVERSIDE	CA		11/25/2020		5,331	0	0	0	0	0	0	5,331	5,331	0	0	0
100046347	MORRIS PLAINS	NJ		11/25/2020		312	0	0	0	0	0	0	312	312	0	0	0
100046348	AKRON	OH		11/25/2020		965	0	0	0	0	0	0	965	965	0	0	0
100046349	VALIER	IL		11/25/2020		417	0	0	0	0	0	0	417	417	0	0	0
100046352	FORESTVILLE	WI		11/25/2020		695	0	0	0	0	0	0	695	695	0	0	0
100046354	MOORESVILLE	NC		11/25/2020		3,767	0	0	0	0	0	0	3,767	3,767	0	0	0
100046355	SUN CITY	CA		11/25/2020		2,592	0	0	0	0	0	0	2,592	2,592	0	0	0
100046364	SAN ANTONIO	TX		11/25/2020		457	0	0	0	0	0	0	457	457	0	0	0
100046372	HAWLEY	PA		11/25/2020		879	0	0	0	0	0	0	879	879	0	0	0
100046375	QUINTON	NJ		11/25/2020		3,031	0	0	0	0	0	0	3,031	3,031	0	0	0
100046376	WEATHERLY	PA		11/25/2020		863	0	0	0	0	0	0	863	863	0	0	0

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100046379	LAUDERHILL	FL		11/25/2020		1,415	0	0	0	0	0	0	1,415	1,415	0	0	0
100046380	PITTSBURGH	PA		11/25/2020		183	0	0	0	0	0	0	183	183	0	0	0
100046381	ROCKLEDGE	FL		11/25/2020		5,570	0	0	0	0	0	0	5,570	5,570	0	0	0
100046383	GARDEN GROVE	CA		11/25/2020		3,680	0	0	0	0	0	0	3,680	3,680	0	0	0
100046386	FREMONT	OH		11/25/2020		642	0	0	0	0	0	0	642	642	0	0	0
100046389	OWINGS MILLS	MD		11/25/2020		3,511	0	0	0	0	0	0	3,511	3,511	0	0	0
100046392	LEECHBURG	PA		11/25/2020		309	0	0	0	0	0	0	309	309	0	0	0
100046558	TRENTON	MI		11/25/2020		984	0	0	0	0	0	0	984	984	0	0	0
100046559	CHICAGO	IL		11/25/2020		1,875	0	0	0	0	0	0	1,875	1,875	0	0	0
100046561	BROWNSBURG	IN		11/25/2020		280	0	0	0	0	0	0	280	280	0	0	0
100046563	DETROIT	MI		11/25/2020		3,414	0	0	0	0	0	0	3,414	3,414	0	0	0
100046565	NIAGARA FALLS	NY		11/25/2020		236	0	0	0	0	0	0	236	236	0	0	0
100046568	ST ANN	MO		11/25/2020		1,642	0	0	0	0	0	0	1,642	1,642	0	0	0
100046569	SUN CITY	CA		11/25/2020		4,825	0	0	0	0	0	0	4,825	4,825	0	0	0
100046570	BESSEMER	AL		11/25/2020		1,940	0	0	0	0	0	0	1,940	1,940	0	0	0
100046574	DES MOINES	IA		11/25/2020		381	0	0	0	0	0	0	381	381	0	0	0
100046575	TUCSON	AZ		11/25/2020		713	0	0	0	0	0	0	713	713	0	0	0
100046576	AUSTIN	MN		11/25/2020		525	0	0	0	0	0	0	525	525	0	0	0
100046580	KAPOLEI	HI		11/25/2020		9,191	0	0	0	0	0	0	9,191	9,191	0	0	0
100046583	MIDLOTHIAN	TX		11/25/2020		5,886	0	0	0	0	0	0	5,886	5,886	0	0	0
100046591	NORTH EAST	MD		11/25/2020		2,878	0	0	0	0	0	0	2,878	2,878	0	0	0
100046592	LORTON	VA		11/25/2020		4,474	0	0	0	0	0	0	4,474	4,474	0	0	0
100046593	BAKERSFIELD	CA		11/25/2020		7,922	0	0	0	0	0	0	7,922	7,922	0	0	0
100046596	BIG BEAR CITY	CA		11/25/2020		2,797	0	0	0	0	0	0	2,797	2,797	0	0	0
100046597	HOMER GLEN	IL		11/25/2020		3,442	0	0	0	0	0	0	3,442	3,442	0	0	0
100046599	HOWARD BEACH	NY		11/25/2020		4,102	0	0	0	0	0	0	4,102	4,102	0	0	0
100046600	MIDLOTHIAN	VA		11/25/2020		17,052	0	0	0	0	0	0	17,052	17,052	0	0	0
100046601	PALM BEACH GARDENS	FL		11/25/2020		1,656	0	0	0	0	0	0	1,656	1,656	0	0	0
100046602	LOCKPORT	NY		11/25/2020		3,606	0	0	0	0	0	0	3,606	3,606	0	0	0
100046603	STURGEON BAY	WI		11/25/2020		8,392	0	0	0	0	0	0	8,392	8,392	0	0	0
100046604	MIAMI	FL		11/25/2020		4,346	0	0	0	0	0	0	4,346	4,346	0	0	0
100046607	LAREDO	TX		11/25/2020		1,132	0	0	0	0	0	0	1,132	1,132	0	0	0
100046963	GARDEN CITY	MI		11/20/2020		932	0	0	0	0	0	0	932	932	0	0	0
100046969	LOCUST GROVE	OK		11/20/2020		1,953	0	0	0	0	0	0	1,953	1,953	0	0	0
100046986	ELWOOD	IN		11/20/2020		479	0	0	0	0	0	0	479	479	0	0	0
100046992	CHILLICOTHE	OH		11/20/2020		1,832	0	0	0	0	0	0	1,832	1,832	0	0	0
100047000	BRUNSWICK	GA		11/20/2020		3,578	0	0	0	0	0	0	3,578	3,578	0	0	0
100047121	MAYWOOD	IL		11/20/2020		2,228	0	0	0	0	0	0	2,228	2,228	0	0	0
100047123	BALL GROUND	GA		11/20/2020		9,682	0	0	0	0	0	0	9,682	9,682	0	0	0
100047124	RIVERDALE	GA		11/20/2020		2,033	0	0	0	0	0	0	2,033	2,033	0	0	0
100047126	PECONIC	NY		11/20/2020		3,004	0	0	0	0	0	0	3,004	3,004	0	0	0
100047129	GARDEN CITY	MI		11/20/2020		4,811	0	0	0	0	0	0	4,811	4,811	0	0	0
100047133	OWENTON	KY		11/20/2020		3,646	0	0	0	0	0	0	3,646	3,646	0	0	0
100047139	FRIENDSWOOD	TX		11/20/2020		4,573	0	0	0	0	0	0	4,573	4,573	0	0	0
100047141	TOMS RIVER	NJ		11/20/2020		847	0	0	0	0	0	0	847	847	0	0	0
100047148	LOUISVILLE	KY		11/20/2020		1,358	0	0	0	0	0	0	1,358	1,358	0	0	0
100047149	NORCROSS	GA		11/20/2020		1,558	0	0	0	0	0	0	1,558	1,558	0	0	0
100047159	TABOR CITY	NC		11/20/2020		801	0	0	0	0	0	0	801	801	0	0	0
100047162	READING	PA		11/20/2020		1,382	0	0	0	0	0	0	1,382	1,382	0	0	0
100047169	NEW HYDE PARK	NY		11/20/2020		4,476	0	0	0	0	0	0	4,476	4,476	0	0	0
100047170	GREENSBORO	NC		11/20/2020		2,499	0	0	0	0	0	0	2,499	2,499	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047357	MENOMONEE FALLS	WI		11/20/2020		5,322	0	0	0	0	0	0	5,322	5,322	0	0	0
100047358	WASHINGTON	NJ		11/20/2020		1,769	0	0	0	0	0	0	1,769	1,769	0	0	0
100047362	POTTSTOWN	PA		11/20/2020		3,119	0	0	0	0	0	0	3,119	3,119	0	0	0
100047368	HOUSTON	TX		11/20/2020		1,455	0	0	0	0	0	0	1,455	1,455	0	0	0
100047376	SAINT PAUL	MN		11/20/2020		2,621	0	0	0	0	0	0	2,621	2,621	0	0	0
100047377	SOUTHFIELD	MI		11/20/2020		2,448	0	0	0	0	0	0	2,448	2,448	0	0	0
100047380	YONKERS	NY		11/20/2020		8,148	0	0	0	0	0	0	8,148	8,148	0	0	0
100047387	BROKEN ARROW	OK		11/20/2020		1,500	0	0	0	0	0	0	1,500	1,500	0	0	0
100047388	GREENVILLE	NC		11/20/2020		9,409	0	0	0	0	0	0	9,409	9,409	0	0	0
100047399	WATERFORD	MI		11/20/2020		1,560	0	0	0	0	0	0	1,560	1,560	0	0	0
100047402	RIVERDALE	GA		11/20/2020		1,220	0	0	0	0	0	0	1,220	1,220	0	0	0
100047406	SAINT PAUL	MN		11/20/2020		3,837	0	0	0	0	0	0	3,837	3,837	0	0	0
100047407	BAY SHORE	NY		11/20/2020		4,036	0	0	0	0	0	0	4,036	4,036	0	0	0
100047070	DEARBORN HEIGHTS	MI		11/20/2020		3,525	0	0	0	0	0	0	3,525	3,525	0	0	0
100047073	WARREN	MI		11/20/2020		2,610	0	0	0	0	0	0	2,610	2,610	0	0	0
100047076	ROSEVILLE	MI		11/20/2020		1,212	0	0	0	0	0	0	1,212	1,212	0	0	0
100047077	WINDER	GA		11/20/2020		1,240	0	0	0	0	0	0	1,240	1,240	0	0	0
100047082	EDEN PRAIRIE	MN		11/20/2020		7,967	0	0	0	0	0	0	7,967	7,967	0	0	0
100047088	GRAYSON	GA		11/20/2020		2,537	0	0	0	0	0	0	2,537	2,537	0	0	0
100047091	KANSAS CITY	MO		11/20/2020		504	0	0	0	0	0	0	504	504	0	0	0
100047094	DAWSON	GA		11/20/2020		1,778	0	0	0	0	0	0	1,778	1,778	0	0	0
100047096	BYRON	GA		11/20/2020		1,517	0	0	0	0	0	0	1,517	1,517	0	0	0
100047100	ENFIELD	CT		11/20/2020		795	0	0	0	0	0	0	795	795	0	0	0
100047102	CORPUS CHRISTI	TX		11/20/2020		1,545	0	0	0	0	0	0	1,545	1,545	0	0	0
100047107	LAWRENCEVILLE	GA		11/20/2020		1,491	0	0	0	0	0	0	1,491	1,491	0	0	0
100047112	NEWNAN	GA		11/20/2020		613	0	0	0	0	0	0	613	613	0	0	0
100047117	BIXBY	OK		11/20/2020		5,815	0	0	0	0	0	0	5,815	5,815	0	0	0
100047119	PALMETTO	GA		11/20/2020		2,272	0	0	0	0	0	0	2,272	2,272	0	0	0
100047302	YOUNGSVILLE	NC		11/20/2020		3,792	0	0	0	0	0	0	3,792	3,792	0	0	0
100047303	QUAKERTOWN	PA		11/20/2020		2,526	0	0	0	0	0	0	2,526	2,526	0	0	0
100047313	WESTLAND	MI		11/20/2020		1,561	0	0	0	0	0	0	1,561	1,561	0	0	0
100047316	WILDOMAR	CA		11/20/2020		15,238	0	0	0	0	0	0	15,238	15,238	0	0	0
100047317	ALLENTOWN	NJ		11/20/2020		3,441	0	0	0	0	0	0	3,441	3,441	0	0	0
100047325	BROOKLYN	NY		11/20/2020		5,089	0	0	0	0	0	0	5,089	5,089	0	0	0
100047330	EGG HARBOR CITY	NJ		11/20/2020		7,729	0	0	0	0	0	0	7,729	7,729	0	0	0
100047333	DETROIT	MI		11/20/2020		611	0	0	0	0	0	0	611	611	0	0	0
100047338	RIVERSIDE	IL		11/20/2020		16,774	0	0	0	0	0	0	16,774	16,774	0	0	0
100047342	MAPLE GROVE	MN		11/20/2020		698	0	0	0	0	0	0	698	698	0	0	0
100047343	LINCOLN	NE		11/20/2020		2,222	0	0	0	0	0	0	2,222	2,222	0	0	0
100047354	OAK PARK	MI		11/20/2020		5,387	0	0	0	0	0	0	5,387	5,387	0	0	0
100047478	HIGHLAND	MI		11/20/2020		8,132	0	0	0	0	0	0	8,132	8,132	0	0	0
100047482	CICERO	IL		11/20/2020		2,010	0	0	0	0	0	0	2,010	2,010	0	0	0
100047488	ATLANTA	GA		11/20/2020		1,373	0	0	0	0	0	0	1,373	1,373	0	0	0
100047494	NUTLEY	NJ		11/20/2020		4,078	0	0	0	0	0	0	4,078	4,078	0	0	0
100047495	SHAKOPEE	MN		11/20/2020		1,612	0	0	0	0	0	0	1,612	1,612	0	0	0
100047499	OAKHURST	CA		11/20/2020		968	0	0	0	0	0	0	968	968	0	0	0
100047501	CHICAGO	IL		11/20/2020		3,619	0	0	0	0	0	0	3,619	3,619	0	0	0
100047514	WHITMAN	MA		11/20/2020		3,461	0	0	0	0	0	0	3,461	3,461	0	0	0
100047521	ROUND LAKE	IL		11/20/2020		2,756	0	0	0	0	0	0	2,756	2,756	0	0	0
100047525	WADSWORTH	OH		11/20/2020		1,056	0	0	0	0	0	0	1,056	1,056	0	0	0
100047530	HOUSTON	TX		11/20/2020		6,014	0	0	0	0	0	0	6,014	6,014	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047531	LOMBARD	IL		11/20/2020		1,847	0	0	0	0	0	0	1,847	1,847	0	0	0
100047536	CICERO	IL		11/20/2020		1,518	0	0	0	0	0	0	1,518	1,518	0	0	0
100047539	DOYLESTOWN	PA		11/20/2020		2,111	0	0	0	0	0	0	2,111	2,111	0	0	0
100047664	MURRIETA	CA		11/20/2020		3,604	0	0	0	0	0	0	3,604	3,604	0	0	0
100047668	HAZEL CREST	IL		11/20/2020		1,309	0	0	0	0	0	0	1,309	1,309	0	0	0
100047672	ORLANDO	FL		11/20/2020		909	0	0	0	0	0	0	909	909	0	0	0
100047673	SELDEN	NY		11/20/2020		2,483	0	0	0	0	0	0	2,483	2,483	0	0	0
100047674	SACRAMENTO	CA		11/20/2020		4,758	0	0	0	0	0	0	4,758	4,758	0	0	0
100047681	ATLANTA	GA		11/20/2020		6,381	0	0	0	0	0	0	6,381	6,381	0	0	0
100047696	MIAMI	FL		11/20/2020		2,653	0	0	0	0	0	0	2,653	2,653	0	0	0
100047700	FORT LAUDERDALE	FL		11/20/2020		1,297	0	0	0	0	0	0	1,297	1,297	0	0	0
100047708	SICKLERVILLE	NJ		11/20/2020		1,582	0	0	0	0	0	0	1,582	1,582	0	0	0
100047721	MEARS	MI		11/20/2020		743	0	0	0	0	0	0	743	743	0	0	0
100047858	LA MESA	CA		11/20/2020		2,354	0	0	0	0	0	0	2,354	2,354	0	0	0
100047861	SAN DIEGO	CA		11/20/2020		3,231	0	0	0	0	0	0	3,231	3,231	0	0	0
100047862	PLEASANT VALLEY	NY		11/20/2020		2,894	0	0	0	0	0	0	2,894	2,894	0	0	0
100047864	TEMECULA	CA		11/20/2020		3,685	0	0	0	0	0	0	3,685	3,685	0	0	0
100047865	OLMSTED FALLS	OH		11/20/2020		3,801	0	0	0	0	0	0	3,801	3,801	0	0	0
100047872	HOMESTEAD	FL		11/20/2020		2,474	0	0	0	0	0	0	2,474	2,474	0	0	0
100047878	OLNEY	MD		11/20/2020		6,910	0	0	0	0	0	0	6,910	6,910	0	0	0
100047880	VALENCIA	CA		11/20/2020		2,416	0	0	0	0	0	0	2,416	2,416	0	0	0
100047882	PEACHTREE CITY	GA		11/20/2020		17,219	0	0	0	0	0	0	17,219	17,219	0	0	0
100047884	CARY	IL		11/20/2020		2,172	0	0	0	0	0	0	2,172	2,172	0	0	0
100047885	LAS VEGAS	NV		11/20/2020		2,205	0	0	0	0	0	0	2,205	2,205	0	0	0
100047887	APPLETON	WI		11/20/2020		1,344	0	0	0	0	0	0	1,344	1,344	0	0	0
100047893	SHAKOPEE	MN		11/20/2020		3,560	0	0	0	0	0	0	3,560	3,560	0	0	0
100047894	HAGERSTOWN	MD		11/20/2020		2,339	0	0	0	0	0	0	2,339	2,339	0	0	0
100047896	PANORAMA CITY	CA		11/20/2020		4,123	0	0	0	0	0	0	4,123	4,123	0	0	0
100048081	BROOKLYN	NY		11/20/2020		6,478	0	0	0	0	0	0	6,478	6,478	0	0	0
100048084	BOYNTON BEACH	FL		11/20/2020		3,261	0	0	0	0	0	0	3,261	3,261	0	0	0
100048085	MILWAUKEE	WI		11/20/2020		2,323	0	0	0	0	0	0	2,323	2,323	0	0	0
100048088	CLEVELAND	OH		11/20/2020		1,051	0	0	0	0	0	0	1,051	1,051	0	0	0
100048090	DEDHAM	MA		11/20/2020		4,929	0	0	0	0	0	0	4,929	4,929	0	0	0
100048091	BUCKEYE	AZ		11/20/2020		14,937	0	0	0	0	0	0	14,937	14,937	0	0	0
100048098	BEAUMONT	CA		11/20/2020		3,247	0	0	0	0	0	0	3,247	3,247	0	0	0
100048100	SAINT LOUIS	MO		11/20/2020		2,079	0	0	0	0	0	0	2,079	2,079	0	0	0
100048101	GROVELAND	FL		11/20/2020		2,954	0	0	0	0	0	0	2,954	2,954	0	0	0
100048102	CHICAGO	IL		11/20/2020		8,477	0	0	0	0	0	0	8,477	8,477	0	0	0
100048110	MOSES LAKE	WA		11/20/2020		2,479	0	0	0	0	0	0	2,479	2,479	0	0	0
100048111	HOLLYWOOD	FL		11/20/2020		8,268	0	0	0	0	0	0	8,268	8,268	0	0	0
100048115	PALOS HEIGHTS	IL		11/20/2020		2,628	0	0	0	0	0	0	2,628	2,628	0	0	0
100048125	VIRGINIA BEACH	VA		11/20/2020		4,631	0	0	0	0	0	0	4,631	4,631	0	0	0
100048126	PALMDALE	CA		11/20/2020		3,837	0	0	0	0	0	0	3,837	3,837	0	0	0
100048133	BRADENTON	FL		11/20/2020		2,389	0	0	0	0	0	0	2,389	2,389	0	0	0
100048134	GRAYSLAKE	IL		11/20/2020		3,535	0	0	0	0	0	0	3,535	3,535	0	0	0
100048138	BAKERSFIELD	CA		11/20/2020		3,403	0	0	0	0	0	0	3,403	3,403	0	0	0
100048260	GRAND RAPIDS	MI		11/20/2020		3,835	0	0	0	0	0	0	3,835	3,835	0	0	0
100048267	LAS VEGAS	NV		11/20/2020		3,777	0	0	0	0	0	0	3,777	3,777	0	0	0
100048268	PARLIN	NJ		11/20/2020		2,760	0	0	0	0	0	0	2,760	2,760	0	0	0
100048269	JACKSON	MI		11/20/2020		4,529	0	0	0	0	0	0	4,529	4,529	0	0	0
100048272	SAN JACINTO	CA		11/20/2020		9,944	0	0	0	0	0	0	9,944	9,944	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048273	FORT MYERS	FL		11/20/2020		1,895	0	0	0	0	0	0	1,895	1,895	0	0	0
100048274	PALM SPRINGS	CA		11/20/2020		2,861	0	0	0	0	0	0	2,861	2,861	0	0	0
100048275	CRESTWOOD	IL		11/20/2020		6,269	0	0	0	0	0	0	6,269	6,269	0	0	0
100048280	FORT LAUDERDALE	FL		11/20/2020		992	0	0	0	0	0	0	992	992	0	0	0
100048281	FRANKLIN	NC		11/20/2020		5,926	0	0	0	0	0	0	5,926	5,926	0	0	0
100048282	WINTER SPRINGS	FL		11/20/2020		1,276	0	0	0	0	0	0	1,276	1,276	0	0	0
100048284	EDGEWOOD	MD		11/20/2020		3,724	0	0	0	0	0	0	3,724	3,724	0	0	0
100048286	OMAHA	NE		11/20/2020		1,125	0	0	0	0	0	0	1,125	1,125	0	0	0
100048287	CROTON ON HUDSON	NY		11/20/2020		11,531	0	0	0	0	0	0	11,531	11,531	0	0	0
100048295	MINNEAPOLIS	MN		11/20/2020		3,623	0	0	0	0	0	0	3,623	3,623	0	0	0
100048298	WOODBRIDGE	VA		11/20/2020		7,526	0	0	0	0	0	0	7,526	7,526	0	0	0
100048306	MIAMI	FL		11/20/2020		2,317	0	0	0	0	0	0	2,317	2,317	0	0	0
100048443	ATLANTA	GA		11/20/2020		2,079	0	0	0	0	0	0	2,079	2,079	0	0	0
100048446	LUNENBURG	MA		11/20/2020		8,865	0	0	0	0	0	0	8,865	8,865	0	0	0
100048447	OLD SAYBROOK	CT		11/20/2020		3,852	0	0	0	0	0	0	3,852	3,852	0	0	0
100048452	MIAMI	FL		11/20/2020		3,373	0	0	0	0	0	0	3,373	3,373	0	0	0
100048454	DEER PARK	TX		11/20/2020		1,427	0	0	0	0	0	0	1,427	1,427	0	0	0
100048457	WILLARD	MO		11/20/2020		2,246	0	0	0	0	0	0	2,246	2,246	0	0	0
100048459	HEPHZIBAH	GA		11/20/2020		1,125	0	0	0	0	0	0	1,125	1,125	0	0	0
100048465	RIVERSIDE	CA		11/20/2020		5,462	0	0	0	0	0	0	5,462	5,462	0	0	0
100048468	VENTURA	CA		11/20/2020		3,334	0	0	0	0	0	0	3,334	3,334	0	0	0
100048469	FORT LAUDERDALE	FL		11/20/2020		2,342	0	0	0	0	0	0	2,342	2,342	0	0	0
100048471	HIALEAH	FL		11/20/2020		4,180	0	0	0	0	0	0	4,180	4,180	0	0	0
100048473	SYLMAR	CA		11/20/2020		6,461	0	0	0	0	0	0	6,461	6,461	0	0	0
100048477	HIALEAH	FL		11/20/2020		4,398	0	0	0	0	0	0	4,398	4,398	0	0	0
100048484	BRONX	NY		11/20/2020		38,380	0	0	0	0	0	0	38,380	38,380	0	0	0
100048485	LAS VEGAS	NV		11/20/2020		2,998	0	0	0	0	0	0	2,998	2,998	0	0	0
100048488	CARLE PLACE	NY		11/20/2020		4,064	0	0	0	0	0	0	4,064	4,064	0	0	0
100047005	PITTSBURGH	PA		11/20/2020		1,564	0	0	0	0	0	0	1,564	1,564	0	0	0
100047008	HUMBLE	TX		11/20/2020		624	0	0	0	0	0	0	624	624	0	0	0
100047009	BRANDON	FL		11/20/2020		2,901	0	0	0	0	0	0	2,901	2,901	0	0	0
100047015	ERIE	PA		11/20/2020		1,162	0	0	0	0	0	0	1,162	1,162	0	0	0
100047016	BLYTHEWOOD	SC		11/20/2020		303	0	0	0	0	0	0	303	303	0	0	0
100047019	FLAGLER BEACH	FL		11/20/2020		1,171	0	0	0	0	0	0	1,171	1,171	0	0	0
100047023	AURORA	IL		11/20/2020		990	0	0	0	0	0	0	990	990	0	0	0
100047037	FARMINGTON HILLS	MI		11/20/2020		8,583	0	0	0	0	0	0	8,583	8,583	0	0	0
100047042	SAINT JOSEPH	MI		11/20/2020		1,380	0	0	0	0	0	0	1,380	1,380	0	0	0
100047052	OVID	MI		11/20/2020		1,207	0	0	0	0	0	0	1,207	1,207	0	0	0
100047175	ASHEBORO	NC		11/20/2020		729	0	0	0	0	0	0	729	729	0	0	0
100047177	GRETNA	LA		11/20/2020		1,508	0	0	0	0	0	0	1,508	1,508	0	0	0
100047178	ELLENWOOD	GA		11/20/2020		10,686	0	0	0	0	0	0	10,686	10,686	0	0	0
100047181	CHICAGO	IL		11/20/2020		3,426	0	0	0	0	0	0	3,426	3,426	0	0	0
100047189	COLD SPRING	NY		11/20/2020		6,492	0	0	0	0	0	0	6,492	6,492	0	0	0
100047192	JONESBORO	GA		11/20/2020		1,369	0	0	0	0	0	0	1,369	1,369	0	0	0
100047196	CORYDON	KY		11/20/2020		725	0	0	0	0	0	0	725	725	0	0	0
100047202	WEST NEW YORK	NJ		11/20/2020		4,228	0	0	0	0	0	0	4,228	4,228	0	0	0
100047204	TRENTON	MI		11/20/2020		833	0	0	0	0	0	0	833	833	0	0	0
100047225	CALIENTE	NV		11/20/2020		1,390	0	0	0	0	0	0	1,390	1,390	0	0	0
100047226	GAINESVILLE	GA		11/20/2020		1,547	0	0	0	0	0	0	1,547	1,547	0	0	0
100047413	HYATTSVILLE	MD		11/20/2020		8,165	0	0	0	0	0	0	8,165	8,165	0	0	0
100047419	SAINT CLAIR SHORES	MI		11/20/2020		6,610	0	0	0	0	0	0	6,610	6,610	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047431	TUCKAHOE	NJ		11/20/2020		2,496	0	0	0	0	0	0	2,496	2,496	0	0	0
100047440	DANIELSVILLE	PA		11/20/2020		1,527	0	0	0	0	0	0	1,527	1,527	0	0	0
100047442	NEWPORT	VA		11/20/2020		3,107	0	0	0	0	0	0	3,107	3,107	0	0	0
100047445	TROY	MI		11/20/2020		5,153	0	0	0	0	0	0	5,153	5,153	0	0	0
100047451	GIBSONTON	FL		11/20/2020		1,499	0	0	0	0	0	0	1,499	1,499	0	0	0
100047458	TAMPA	FL		11/20/2020		7,838	0	0	0	0	0	0	7,838	7,838	0	0	0
100047464	STOW	OH		11/20/2020		5,714	0	0	0	0	0	0	5,714	5,714	0	0	0
100047470	MONTGOMERY	IL		11/20/2020		730	0	0	0	0	0	0	730	730	0	0	0
100047605	BRADENTON	FL		11/20/2020		1,294	0	0	0	0	0	0	1,294	1,294	0	0	0
100047606	TINLEY PARK	IL		11/20/2020		2,700	0	0	0	0	0	0	2,700	2,700	0	0	0
100047608	PORT RICHEY	FL		11/20/2020		1,231	0	0	0	0	0	0	1,231	1,231	0	0	0
100047611	CENTRAL ISLIP	NY		11/20/2020		2,750	0	0	0	0	0	0	2,750	2,750	0	0	0
100047613	MARATHON	FL		11/20/2020		5,517	0	0	0	0	0	0	5,517	5,517	0	0	0
100047626	PALM BAY	FL		11/20/2020		1,326	0	0	0	0	0	0	1,326	1,326	0	0	0
100047631	WAYNESVILLE	OH		11/20/2020		1,567	0	0	0	0	0	0	1,567	1,567	0	0	0
100047633	HOLLISTON	MA		11/20/2020		3,467	0	0	0	0	0	0	3,467	3,467	0	0	0
100047635	BENNETT	CO		11/20/2020		4,832	0	0	0	0	0	0	4,832	4,832	0	0	0
100047639	WILLINGBORO	NJ		11/20/2020		1,736	0	0	0	0	0	0	1,736	1,736	0	0	0
100047645	DOUGLASVILLE	GA		11/20/2020		1,801	0	0	0	0	0	0	1,801	1,801	0	0	0
100047646	TEMECULA	CA		11/20/2020		3,791	0	0	0	0	0	0	3,791	3,791	0	0	0
100047648	VALLEJO	CA		11/20/2020		4,605	0	0	0	0	0	0	4,605	4,605	0	0	0
100047656	MOUNT CLEMENS	MI		11/20/2020		320	0	0	0	0	0	0	320	320	0	0	0
100047803	CHICAGO	IL		11/20/2020		1,340	0	0	0	0	0	0	1,340	1,340	0	0	0
100047805	MOUNT PLEASANT	PA		11/20/2020		1,056	0	0	0	0	0	0	1,056	1,056	0	0	0
100047810	ALEXANDRIA	LA		11/20/2020		3,239	0	0	0	0	0	0	3,239	3,239	0	0	0
100047813	MATHER	CA		11/20/2020		3,234	0	0	0	0	0	0	3,234	3,234	0	0	0
100047822	AMELIA	OH		11/20/2020		1,660	0	0	0	0	0	0	1,660	1,660	0	0	0
100047824	CORONA	CA		11/20/2020		4,132	0	0	0	0	0	0	4,132	4,132	0	0	0
100047825	CHICAGO	IL		11/20/2020		2,856	0	0	0	0	0	0	2,856	2,856	0	0	0
100047835	LANSING	MI		11/20/2020		2,205	0	0	0	0	0	0	2,205	2,205	0	0	0
100047838	EAST HAMPTON	NY		11/20/2020		8,194	0	0	0	0	0	0	8,194	8,194	0	0	0
100047839	OAKLEY	CA		11/20/2020		3,917	0	0	0	0	0	0	3,917	3,917	0	0	0
100047843	LAS VEGAS	NV		11/20/2020		1,762	0	0	0	0	0	0	1,762	1,762	0	0	0
100047855	SAINT LOUIS	MO		11/20/2020		2,081	0	0	0	0	0	0	2,081	2,081	0	0	0
100047856	FORT MYERS	FL		11/20/2020		2,076	0	0	0	0	0	0	2,076	2,076	0	0	0
100047972	DERWOOD	MD		11/20/2020		4,640	0	0	0	0	0	0	4,640	4,640	0	0	0
100047979	HYATTSVILLE	MD		11/20/2020		3,121	0	0	0	0	0	0	3,121	3,121	0	0	0
100047980	VERSAILLES	KY		11/20/2020		3,097	0	0	0	0	0	0	3,097	3,097	0	0	0
100047981	GLENDALE HEIGHTS	IL		11/20/2020		6,294	0	0	0	0	0	0	6,294	6,294	0	0	0
100047986	COLLINGSWOOD	NJ		11/20/2020		1,117	0	0	0	0	0	0	1,117	1,117	0	0	0
100047989	CHARLOTTE	NC		11/20/2020		1,238	0	0	0	0	0	0	1,238	1,238	0	0	0
100047991	THOMPSON	CT		11/20/2020		4,262	0	0	0	0	0	0	4,262	4,262	0	0	0
100047995	CICERO	IL		11/20/2020		3,355	0	0	0	0	0	0	3,355	3,355	0	0	0
100047997	MIAMI	FL		11/20/2020		2,486	0	0	0	0	0	0	2,486	2,486	0	0	0
100047998	APOPKA	FL		11/20/2020		2,797	0	0	0	0	0	0	2,797	2,797	0	0	0
100048003	PATCHOGUE	NY		11/20/2020		8,692	0	0	0	0	0	0	8,692	8,692	0	0	0
100048005	MINNEAPOLIS	MN		11/20/2020		16,413	0	0	0	0	0	0	16,413	16,413	0	0	0
100048007	SACRAMENTO	CA		11/20/2020		6,399	0	0	0	0	0	0	6,399	6,399	0	0	0
100048015	FOLSOM	CA		11/20/2020		4,106	0	0	0	0	0	0	4,106	4,106	0	0	0
100048017	NORWALK	CA		11/20/2020		49,112	0	0	0	0	0	0	49,112	49,112	0	0	0
100048021	MINNEAPOLIS	MN		11/20/2020		1,941	0	0	0	0	0	0	1,941	1,941	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048023	WINDSOR	CA		11/20/2020		8,100	0	0	0	0	0	0	8,100	8,100	0	0	0
100048199	PORTLAND	OR		11/20/2020		2,486	0	0	0	0	0	0	2,486	2,486	0	0	0
100048206	FRESNO	CA		11/20/2020		9,303	0	0	0	0	0	0	9,303	9,303	0	0	0
100048209	MODESTO	CA		11/20/2020		8,398	0	0	0	0	0	0	8,398	8,398	0	0	0
100048212	CYPRESS	TX		11/20/2020		4,132	0	0	0	0	0	0	4,132	4,132	0	0	0
100048215	MIAMI	FL		11/20/2020		1,876	0	0	0	0	0	0	1,876	1,876	0	0	0
100048219	FAIRFIELD	OH		11/20/2020		2,705	0	0	0	0	0	0	2,705	2,705	0	0	0
100048222	CHICAGO	IL		11/20/2020		6,699	0	0	0	0	0	0	6,699	6,699	0	0	0
100048224	BAKERSFIELD	CA		11/20/2020		5,892	0	0	0	0	0	0	5,892	5,892	0	0	0
100048226	FRESNO	CA		11/20/2020		7,283	0	0	0	0	0	0	7,283	7,283	0	0	0
100048230	GILBERT	AZ		11/20/2020		2,805	0	0	0	0	0	0	2,805	2,805	0	0	0
100048237	WOODBURY	NJ		11/20/2020		1,019	0	0	0	0	0	0	1,019	1,019	0	0	0
100048241	ORLANDO	FL		11/20/2020		1,217	0	0	0	0	0	0	1,217	1,217	0	0	0
100048243	ORLAND	CA		11/20/2020		4,324	0	0	0	0	0	0	4,324	4,324	0	0	0
100048250	LYNCHBURG	VA		11/20/2020		907	0	0	0	0	0	0	907	907	0	0	0
100048251	MESA	AZ		11/20/2020		3,410	0	0	0	0	0	0	3,410	3,410	0	0	0
100048252	FORT LAUDERDALE	FL		11/20/2020		2,649	0	0	0	0	0	0	2,649	2,649	0	0	0
100048253	MARCUS HOOK	PA		11/20/2020		1,470	0	0	0	0	0	0	1,470	1,470	0	0	0
100048255	BROCKTON	MA		11/20/2020		1,561	0	0	0	0	0	0	1,561	1,561	0	0	0
100048373	SCOTTSDALE	AZ		11/20/2020		5,785	0	0	0	0	0	0	5,785	5,785	0	0	0
100048375	HALIFAX	MA		11/20/2020		2,950	0	0	0	0	0	0	2,950	2,950	0	0	0
100048377	NAPLES	FL		11/20/2020		3,349	0	0	0	0	0	0	3,349	3,349	0	0	0
100048378	MARENGO	OH		11/20/2020		2,399	0	0	0	0	0	0	2,399	2,399	0	0	0
100048380	PURCELLVILLE	VA		11/20/2020		4,773	0	0	0	0	0	0	4,773	4,773	0	0	0
100048388	JOHNSTOWN	OH		11/20/2020		3,382	0	0	0	0	0	0	3,382	3,382	0	0	0
100048403	EL MONTE	CA		11/20/2020		13,621	0	0	0	0	0	0	13,621	13,621	0	0	0
100048404	HUNTINGTON PARK	CA		11/20/2020		6,474	0	0	0	0	0	0	6,474	6,474	0	0	0
100048405	PLEASANT GROVE	UT		11/20/2020		6,338	0	0	0	0	0	0	6,338	6,338	0	0	0
100048406	SOUTHINGTON	CT		11/20/2020		6,682	0	0	0	0	0	0	6,682	6,682	0	0	0
100048418	METHUEN	MA		11/20/2020		4,141	0	0	0	0	0	0	4,141	4,141	0	0	0
100048419	HANOVER PARK	IL		11/20/2020		2,680	0	0	0	0	0	0	2,680	2,680	0	0	0
100048421	SEMINOLE	FL		11/20/2020		1,458	0	0	0	0	0	0	1,458	1,458	0	0	0
100048425	JACKSONVILLE	FL		11/20/2020		1,795	0	0	0	0	0	0	1,795	1,795	0	0	0
100048429	EAST ELMHURST	NY		11/20/2020		5,835	0	0	0	0	0	0	5,835	5,835	0	0	0
100048430	FENTON	MI		11/20/2020		1,121	0	0	0	0	0	0	1,121	1,121	0	0	0
100047555	GRAND RAPIDS	MI		11/20/2020		6,047	0	0	0	0	0	0	6,047	6,047	0	0	0
100047568	BONDURANT	IA		11/20/2020		3,445	0	0	0	0	0	0	3,445	3,445	0	0	0
100047572	DEARBORN	MI		11/20/2020		7,849	0	0	0	0	0	0	7,849	7,849	0	0	0
100047575	MARKSVILLE	LA		11/20/2020		1,683	0	0	0	0	0	0	1,683	1,683	0	0	0
100047580	TAMPA	FL		11/20/2020		2,778	0	0	0	0	0	0	2,778	2,778	0	0	0
100047585	MOUNT HOLLY	VT		11/20/2020		2,543	0	0	0	0	0	0	2,543	2,543	0	0	0
100047595	STERLING HEIGHTS	MI		11/20/2020		15,247	0	0	0	0	0	0	15,247	15,247	0	0	0
100047598	CONWAY	SC		11/20/2020		5,195	0	0	0	0	0	0	5,195	5,195	0	0	0
100047599	MOORESVILLE	NC		11/20/2020		6,011	0	0	0	0	0	0	6,011	6,011	0	0	0
100047735	TEMECULA	CA		11/20/2020		8,058	0	0	0	0	0	0	8,058	8,058	0	0	0
100047736	CLOVIS	CA		11/20/2020		1,981	0	0	0	0	0	0	1,981	1,981	0	0	0
100047740	MIAMI	FL		11/20/2020		7,926	0	0	0	0	0	0	7,926	7,926	0	0	0
100047743	CHARLEROI	PA		11/20/2020		640	0	0	0	0	0	0	640	640	0	0	0
100047758	WARREN	MI		11/20/2020		1,631	0	0	0	0	0	0	1,631	1,631	0	0	0
100047761	WORCESTER	MA		11/20/2020		2,382	0	0	0	0	0	0	2,382	2,382	0	0	0
100047767	LYNN	MA		11/20/2020		3,158	0	0	0	0	0	0	3,158	3,158	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047769	ELK RIVER	MN		11/20/2020		3,414	0	0	0	0	0	0	3,414	3,414	0	0	0
100047775	ARLINGTON	TX		11/20/2020		3,332	0	0	0	0	0	0	3,332	3,332	0	0	0
100047777	STAFFORD	TX		11/20/2020		1,437	0	0	0	0	0	0	1,437	1,437	0	0	0
100047778	PALATINE	IL		11/20/2020		1,602	0	0	0	0	0	0	1,602	1,602	0	0	0
100047785	HARRISON	AR		11/20/2020		5,847	0	0	0	0	0	0	5,847	5,847	0	0	0
100047787	CARMICHAEL	CA		11/20/2020		11,373	0	0	0	0	0	0	11,373	11,373	0	0	0
100047792	HOLLYWOOD	FL		11/20/2020		3,524	0	0	0	0	0	0	3,524	3,524	0	0	0
100047793	AVON PARK	FL		11/20/2020		1,599	0	0	0	0	0	0	1,599	1,599	0	0	0
100047915	DARIEN	IL		11/20/2020		6,490	0	0	0	0	0	0	6,490	6,490	0	0	0
100047916	RALEIGH	NC		11/20/2020		5,920	0	0	0	0	0	0	5,920	5,920	0	0	0
100047919	BROOKLYN	NY		11/20/2020		4,034	0	0	0	0	0	0	4,034	4,034	0	0	0
100047924	FOWLERVILLE	MI		11/20/2020		2,312	0	0	0	0	0	0	2,312	2,312	0	0	0
100047926	POMPANO BEACH	FL		11/20/2020		9,396	0	0	0	0	0	0	9,396	9,396	0	0	0
100047931	BURLINGTON	IA		11/20/2020		2,522	0	0	0	0	0	0	2,522	2,522	0	0	0
100047935	LAWRENCEVILLE	GA		11/20/2020		3,160	0	0	0	0	0	0	3,160	3,160	0	0	0
100047938	IONIA	MI		11/20/2020		2,861	0	0	0	0	0	0	2,861	2,861	0	0	0
100047939	DUNDEE	IL		11/20/2020		3,160	0	0	0	0	0	0	3,160	3,160	0	0	0
100047941	ATOKA	TN		11/20/2020		1,947	0	0	0	0	0	0	1,947	1,947	0	0	0
100047942	EAST BRUNSWICK	NJ		11/20/2020		3,289	0	0	0	0	0	0	3,289	3,289	0	0	0
100047944	LAS VEGAS	NV		11/20/2020		2,368	0	0	0	0	0	0	2,368	2,368	0	0	0
100047947	HILLSBOROUGH	NJ		11/20/2020		60,203	0	0	0	0	0	0	60,203	60,203	0	0	0
100047948	SCOTTSDALE	AZ		11/20/2020		2,734	0	0	0	0	0	0	2,734	2,734	0	0	0
100047954	EASTABOGA	AL		11/20/2020		3,548	0	0	0	0	0	0	3,548	3,548	0	0	0
100047956	LORAIN	OH		11/20/2020		720	0	0	0	0	0	0	720	720	0	0	0
100047959	TOMS RIVER	NJ		11/20/2020		1,427	0	0	0	0	0	0	1,427	1,427	0	0	0
100047961	RANDOLPH	MA		11/20/2020		3,074	0	0	0	0	0	0	3,074	3,074	0	0	0
100047963	SOUTH OZONE PARK	NY		11/20/2020		13,233	0	0	0	0	0	0	13,233	13,233	0	0	0
100048142	GERMANTOWN	MD		11/20/2020		6,393	0	0	0	0	0	0	6,393	6,393	0	0	0
100048147	TUCSON	AZ		11/20/2020		1,844	0	0	0	0	0	0	1,844	1,844	0	0	0
100048150	CHICAGO	IL		11/20/2020		6,373	0	0	0	0	0	0	6,373	6,373	0	0	0
100048158	RALEIGH	NC		11/20/2020		5,261	0	0	0	0	0	0	5,261	5,261	0	0	0
100048159	NORTH BALDWIN	NY		11/20/2020		5,245	0	0	0	0	0	0	5,245	5,245	0	0	0
100048165	MUKILTEO	WA		11/20/2020		18,926	0	0	0	0	0	0	18,926	18,926	0	0	0
100048166	NORTHBRIDGE	MA		11/20/2020		3,957	0	0	0	0	0	0	3,957	3,957	0	0	0
100048167	HAGERSTOWN	MD		11/20/2020		9,299	0	0	0	0	0	0	9,299	9,299	0	0	0
100048169	HOLLYWOOD	FL		11/20/2020		3,576	0	0	0	0	0	0	3,576	3,576	0	0	0
100048171	CHANHASSEN	MN		11/20/2020		4,388	0	0	0	0	0	0	4,388	4,388	0	0	0
100048174	NORTH PORT	FL		11/20/2020		2,050	0	0	0	0	0	0	2,050	2,050	0	0	0
100048176	STERLING HEIGHTS	MI		11/20/2020		6,253	0	0	0	0	0	0	6,253	6,253	0	0	0
100048178	BALTIMORE	MD		11/20/2020		3,306	0	0	0	0	0	0	3,306	3,306	0	0	0
100048179	LAUDERHILL	FL		11/20/2020		2,299	0	0	0	0	0	0	2,299	2,299	0	0	0
100048181	BRONX	NY		11/20/2020		9,134	0	0	0	0	0	0	9,134	9,134	0	0	0
100048182	GOLDEN	CO		11/20/2020		6,619	0	0	0	0	0	0	6,619	6,619	0	0	0
100048183	RIVERSIDE	CA		11/20/2020		2,779	0	0	0	0	0	0	2,779	2,779	0	0	0
100048184	VIRGINIA BEACH	VA		11/20/2020		5,168	0	0	0	0	0	0	5,168	5,168	0	0	0
100048185	MARLBOROUGH	MA		11/20/2020		11,170	0	0	0	0	0	0	11,170	11,170	0	0	0
100048190	RICHMOND HILL	NY		11/20/2020		4,933	0	0	0	0	0	0	4,933	4,933	0	0	0
100048192	ADDISON	IL		11/20/2020		4,679	0	0	0	0	0	0	4,679	4,679	0	0	0
100048320	PINON HILLS	CA		11/20/2020		6,060	0	0	0	0	0	0	6,060	6,060	0	0	0
100048323	FONTANA	CA		11/20/2020		3,626	0	0	0	0	0	0	3,626	3,626	0	0	0
100048324	CENTRAL ISLIP	NY		11/20/2020		4,651	0	0	0	0	0	0	4,651	4,651	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048327	ONTARIO	CA		11/20/2020		6,962	0	0	0	0	0	0	6,962	6,962	0	0	0
100048328	ALBUQUERQUE	NM		11/20/2020		2,593	0	0	0	0	0	0	2,593	2,593	0	0	0
100048340	SAN ANTONIO	TX		11/20/2020		947	0	0	0	0	0	0	947	947	0	0	0
100048351	VICTORVILLE	CA		11/20/2020		8,812	0	0	0	0	0	0	8,812	8,812	0	0	0
100048354	CHESAPEAKE	VA		11/20/2020		15,696	0	0	0	0	0	0	15,696	15,696	0	0	0
100048361	BANGOR	CA		11/20/2020		11,554	0	0	0	0	0	0	11,554	11,554	0	0	0
100048363	STATEN ISLAND	NY		11/20/2020		3,939	0	0	0	0	0	0	3,939	3,939	0	0	0
100048364	SALEM	NH		11/20/2020		5,501	0	0	0	0	0	0	5,501	5,501	0	0	0
100048365	LEXINGTON	MI		11/20/2020		1,054	0	0	0	0	0	0	1,054	1,054	0	0	0
100048491	CARSON	CA		11/20/2020		2,918	0	0	0	0	0	0	2,918	2,918	0	0	0
100048499	LAS VEGAS	NV		11/20/2020		1,575	0	0	0	0	0	0	1,575	1,575	0	0	0
100048502	CHICO	CA		11/20/2020		5,285	0	0	0	0	0	0	5,285	5,285	0	0	0
100048503	FLOSSMOOR	IL		11/20/2020		3,992	0	0	0	0	0	0	3,992	3,992	0	0	0
100048507	SAN ANTONIO	TX		11/20/2020		8,363	0	0	0	0	0	0	8,363	8,363	0	0	0
100048510	PARKER	CO		11/20/2020		5,576	0	0	0	0	0	0	5,576	5,576	0	0	0
100048513	FRANKLIN PARK	IL		11/20/2020		1,552	0	0	0	0	0	0	1,552	1,552	0	0	0
100048525	ORLEANS	MI		11/20/2020		4,622	0	0	0	0	0	0	4,622	4,622	0	0	0
100048528	BECHTELSVILLE	PA		11/20/2020		2,118	0	0	0	0	0	0	2,118	2,118	0	0	0
100048532	WHITE PLAINS	NY		11/20/2020		5,065	0	0	0	0	0	0	5,065	5,065	0	0	0
100048535	MINNEAPOLIS	MN		11/20/2020		7,371	0	0	0	0	0	0	7,371	7,371	0	0	0
100048539	STONY POINT	NY		11/20/2020		4,029	0	0	0	0	0	0	4,029	4,029	0	0	0
100048656	ROCKVILLE	MD		11/20/2020		3,732	0	0	0	0	0	0	3,732	3,732	0	0	0
100048659	CHARLOTTE	NC		11/20/2020		4,654	0	0	0	0	0	0	4,654	4,654	0	0	0
100048660	SAINT PAUL	MN		11/20/2020		3,741	0	0	0	0	0	0	3,741	3,741	0	0	0
100048664	CICERO	IN		11/20/2020		2,413	0	0	0	0	0	0	2,413	2,413	0	0	0
100048669	MACUNGIE	PA		11/20/2020		4,695	0	0	0	0	0	0	4,695	4,695	0	0	0
100048670	GLENDALE	AZ		11/20/2020		2,461	0	0	0	0	0	0	2,461	2,461	0	0	0
100048671	LEHIGH ACRES	FL		11/20/2020		4,017	0	0	0	0	0	0	4,017	4,017	0	0	0
100048672	HIALEAH	FL		11/20/2020		5,392	0	0	0	0	0	0	5,392	5,392	0	0	0
100048673	MUSKEGON	MI		11/20/2020		1,168	0	0	0	0	0	0	1,168	1,168	0	0	0
100048678	PLEASANTVILLE	NJ		11/20/2020		7,861	0	0	0	0	0	0	7,861	7,861	0	0	0
100048679	SYLMAR	CA		11/20/2020		3,877	0	0	0	0	0	0	3,877	3,877	0	0	0
100048681	HOUSTON	TX		11/20/2020		3,269	0	0	0	0	0	0	3,269	3,269	0	0	0
100048682	ADELANTO	CA		11/20/2020		2,842	0	0	0	0	0	0	2,842	2,842	0	0	0
100048683	PALMETTO	FL		11/20/2020		2,314	0	0	0	0	0	0	2,314	2,314	0	0	0
100048685	RIVERSIDE	CA		11/20/2020		12,204	0	0	0	0	0	0	12,204	12,204	0	0	0
100048692	FAIRBURN	GA		11/20/2020		6,427	0	0	0	0	0	0	6,427	6,427	0	0	0
100048698	GOODYEAR	AZ		11/20/2020		7,976	0	0	0	0	0	0	7,976	7,976	0	0	0
100048875	BELVIDERE	IL		11/20/2020		4,610	0	0	0	0	0	0	4,610	4,610	0	0	0
100048876	ALBUQUERQUE	NM		11/20/2020		2,536	0	0	0	0	0	0	2,536	2,536	0	0	0
100048878	OCOEE	FL		11/20/2020		3,329	0	0	0	0	0	0	3,329	3,329	0	0	0
100048880	THOUSAND OAKS	CA		11/20/2020		12,058	0	0	0	0	0	0	12,058	12,058	0	0	0
100048888	FONTANA	CA		11/20/2020		6,529	0	0	0	0	0	0	6,529	6,529	0	0	0
100048896	VAIL	AZ		11/20/2020		3,526	0	0	0	0	0	0	3,526	3,526	0	0	0
100048904	MATTAPAN	MA		11/20/2020		6,495	0	0	0	0	0	0	6,495	6,495	0	0	0
100048908	VIRGINIA BEACH	VA		11/20/2020		8,665	0	0	0	0	0	0	8,665	8,665	0	0	0
100048909	PEYTON	CO		11/20/2020		8,071	0	0	0	0	0	0	8,071	8,071	0	0	0
100048910	SAFETY HARBOR	FL		11/20/2020		3,625	0	0	0	0	0	0	3,625	3,625	0	0	0
100048912	MIAMI	FL		11/20/2020		4,586	0	0	0	0	0	0	4,586	4,586	0	0	0
100048922	LANCASTER	CA		11/20/2020		6,242	0	0	0	0	0	0	6,242	6,242	0	0	0
100048923	POMPANO BEACH	FL		11/20/2020		1,628	0	0	0	0	0	0	1,628	1,628	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048925	SAN DIEGO	CA		11/20/2020		4,259	0	0	0	0	0	0	4,259	4,259	0	0	0
100048602	MORENO VALLEY	CA		11/20/2020		12,461	0	0	0	0	0	0	12,461	12,461	0	0	0
100048603	LONG BEACH	CA		11/20/2020		6,658	0	0	0	0	0	0	6,658	6,658	0	0	0
100048609	EUREKA	CA		11/20/2020		5,653	0	0	0	0	0	0	5,653	5,653	0	0	0
100048610	GILBERT	AZ		11/20/2020		2,447	0	0	0	0	0	0	2,447	2,447	0	0	0
100048612	ELY	MN		11/20/2020		2,438	0	0	0	0	0	0	2,438	2,438	0	0	0
100048613	CRESTWOOD	IL		11/20/2020		2,439	0	0	0	0	0	0	2,439	2,439	0	0	0
100048614	SYLMAR	CA		11/20/2020		4,776	0	0	0	0	0	0	4,776	4,776	0	0	0
100048617	ORLANDO	FL		11/20/2020		846	0	0	0	0	0	0	846	846	0	0	0
100048623	SANTA ANA	CA		11/20/2020		3,407	0	0	0	0	0	0	3,407	3,407	0	0	0
100048625	FONTANA	CA		11/20/2020		2,208	0	0	0	0	0	0	2,208	2,208	0	0	0
100048628	FLORIEN	LA		11/20/2020		516	0	0	0	0	0	0	516	516	0	0	0
100048632	RESTON	VA		11/20/2020		3,944	0	0	0	0	0	0	3,944	3,944	0	0	0
100048637	SAN YSIDRO	CA		11/20/2020		8,111	0	0	0	0	0	0	8,111	8,111	0	0	0
100048639	CERES	CA		11/20/2020		2,621	0	0	0	0	0	0	2,621	2,621	0	0	0
100048640	ROCKVILLE	MD		11/20/2020		4,169	0	0	0	0	0	0	4,169	4,169	0	0	0
100048645	CALVERTON	NY		11/20/2020		4,334	0	0	0	0	0	0	4,334	4,334	0	0	0
100048646	LUNENBURG	MA		11/20/2020		4,437	0	0	0	0	0	0	4,437	4,437	0	0	0
100048648	NEWARK	CA		11/20/2020		7,883	0	0	0	0	0	0	7,883	7,883	0	0	0
100048816	FAIR LAWN	NJ		11/20/2020		5,210	0	0	0	0	0	0	5,210	5,210	0	0	0
100048817	PATCHOGUE	NY		11/20/2020		3,536	0	0	0	0	0	0	3,536	3,536	0	0	0
100048820	NORTH HOLLYWOOD	CA		11/20/2020		5,175	0	0	0	0	0	0	5,175	5,175	0	0	0
100048827	RONKONKOMA	NY		11/20/2020		1,987	0	0	0	0	0	0	1,987	1,987	0	0	0
100048835	WASHINGTON	DC		11/20/2020		7,687	0	0	0	0	0	0	7,687	7,687	0	0	0
100048836	SAINT LOUIS	MO		11/20/2020		383	0	0	0	0	0	0	383	383	0	0	0
100048862	AUSTIN	TX		11/20/2020		4,033	0	0	0	0	0	0	4,033	4,033	0	0	0
100048865	BAKERSFIELD	CA		11/20/2020		7,267	0	0	0	0	0	0	7,267	7,267	0	0	0
100048866	IRVINGTON	NJ		11/20/2020		5,139	0	0	0	0	0	0	5,139	5,139	0	0	0
100048867	CINCINNATI	OH		11/20/2020		1,742	0	0	0	0	0	0	1,742	1,742	0	0	0
100048870	GARY	IN		11/20/2020		1,707	0	0	0	0	0	0	1,707	1,707	0	0	0
100048871	FENTON	MI		11/20/2020		2,419	0	0	0	0	0	0	2,419	2,419	0	0	0
100048872	GUNTERSVILLE	AL		11/20/2020		2,358	0	0	0	0	0	0	2,358	2,358	0	0	0
100048975	ANCHORAGE	AK		11/20/2020		2,821	0	0	0	0	0	0	2,821	2,821	0	0	0
100048982	MONTROSE	CA		11/20/2020		5,355	0	0	0	0	0	0	5,355	5,355	0	0	0
100048988	PHOENIX	AZ		11/20/2020		5,291	0	0	0	0	0	0	5,291	5,291	0	0	0
100048990	PHILADELPHIA	PA		11/20/2020		2,909	0	0	0	0	0	0	2,909	2,909	0	0	0
100048995	GLENDALE	AZ		11/20/2020		4,438	0	0	0	0	0	0	4,438	4,438	0	0	0
100048997	MIAMI	FL		11/20/2020		6,393	0	0	0	0	0	0	6,393	6,393	0	0	0
100048998	VIRGINIA BEACH	VA		11/20/2020		5,768	0	0	0	0	0	0	5,768	5,768	0	0	0
100049002	DELRAY BEACH	FL		11/20/2020		6,214	0	0	0	0	0	0	6,214	6,214	0	0	0
100049007	VANCOUVER	WA		11/20/2020		3,913	0	0	0	0	0	0	3,913	3,913	0	0	0
100049009	WOODBRIDGE	VA		11/20/2020		5,549	0	0	0	0	0	0	5,549	5,549	0	0	0
100049014	HUNTINGTON PARK	CA		11/20/2020		11,599	0	0	0	0	0	0	11,599	11,599	0	0	0
100049015	TITUSVILLE	FL		11/20/2020		3,842	0	0	0	0	0	0	3,842	3,842	0	0	0
100049024	ONTARIO	CA		11/20/2020		3,928	0	0	0	0	0	0	3,928	3,928	0	0	0
100049025	CHICAGO	IL		11/20/2020		3,790	0	0	0	0	0	0	3,790	3,790	0	0	0
100049027	OKEECHOBEE	FL		11/20/2020		2,216	0	0	0	0	0	0	2,216	2,216	0	0	0
100049031	TACOMA	WA		11/20/2020		7,863	0	0	0	0	0	0	7,863	7,863	0	0	0
100049033	CHICAGO	IL		11/20/2020		4,473	0	0	0	0	0	0	4,473	4,473	0	0	0
100049145	CENTRAL ISLIP	NY		11/20/2020		3,867	0	0	0	0	0	0	3,867	3,867	0	0	0
100049147	GLENDALE	AZ		11/20/2020		4,032	0	0	0	0	0	0	4,032	4,032	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100049150	JACKSONVILLE	FL		11/20/2020		2,209	0	0	0	0	0	0	2,209	2,209	0	0	0
100049157	JACKSON	GA		11/20/2020		3,701	0	0	0	0	0	0	3,701	3,701	0	0	0
100049164	GILBERT	AZ		11/20/2020		3,914	0	0	0	0	0	0	3,914	3,914	0	0	0
100049165	LOVELAND	CO		11/20/2020		5,285	0	0	0	0	0	0	5,285	5,285	0	0	0
100049167	TAMPA	FL		11/20/2020		1,111	0	0	0	0	0	0	1,111	1,111	0	0	0
100049168	SYRACUSE	NY		11/20/2020		2,040	0	0	0	0	0	0	2,040	2,040	0	0	0
100049169	NORTH CHESTERFIELD	VA		11/20/2020		8,396	0	0	0	0	0	0	8,396	8,396	0	0	0
100049174	BROCKTON	MA		11/20/2020		4,566	0	0	0	0	0	0	4,566	4,566	0	0	0
100049177	COLUMBIA HEIGHTS	MN		11/20/2020		1,899	0	0	0	0	0	0	1,899	1,899	0	0	0
100049185	DENVER	CO		11/20/2020		1,008	0	0	0	0	0	0	1,008	1,008	0	0	0
100049186	GREENSBURG	PA		11/20/2020		3,031	0	0	0	0	0	0	3,031	3,031	0	0	0
100049189	HEBER	CA		11/20/2020		4,679	0	0	0	0	0	0	4,679	4,679	0	0	0
100049194	ARLINGTON	TN		11/20/2020		3,408	0	0	0	0	0	0	3,408	3,408	0	0	0
100049198	MAKAWAO	HI		11/20/2020		5,424	0	0	0	0	0	0	5,424	5,424	0	0	0
100049316	HENRICO	VA		11/20/2020		2,890	0	0	0	0	0	0	2,890	2,890	0	0	0
100049318	CICERO	IL		11/20/2020		2,159	0	0	0	0	0	0	2,159	2,159	0	0	0
100049322	GLEN BURNIE	MD		11/20/2020		5,830	0	0	0	0	0	0	5,830	5,830	0	0	0
100049323	LOS ANGELES	CA		11/20/2020		14,216	0	0	0	0	0	0	14,216	14,216	0	0	0
100049327	LONG BEACH	CA		11/20/2020		4,879	0	0	0	0	0	0	4,879	4,879	0	0	0
100049333	WASHINGTON	MO		11/20/2020		1,383	0	0	0	0	0	0	1,383	1,383	0	0	0
100049337	FORT BRAGG	CA		11/20/2020		4,727	0	0	0	0	0	0	4,727	4,727	0	0	0
100049339	HIALEAH	FL		11/20/2020		1,814	0	0	0	0	0	0	1,814	1,814	0	0	0
100049342	SAN MARCOS	CA		11/20/2020		5,962	0	0	0	0	0	0	5,962	5,962	0	0	0
100049343	MASSAPEQUA PARK	NY		11/20/2020		6,779	0	0	0	0	0	0	6,779	6,779	0	0	0
100049345	MYRTLE BEACH	SC		11/20/2020		2,124	0	0	0	0	0	0	2,124	2,124	0	0	0
100049348	PANORAMA CITY	CA		11/20/2020		3,416	0	0	0	0	0	0	3,416	3,416	0	0	0
100049353	SPRINGPORT	MI		11/20/2020		1,693	0	0	0	0	0	0	1,693	1,693	0	0	0
100049354	RIVERSIDE	CA		11/20/2020		5,729	0	0	0	0	0	0	5,729	5,729	0	0	0
100049356	BELOIT	WI		11/20/2020		2,869	0	0	0	0	0	0	2,869	2,869	0	0	0
100049362	LOS ANGELES	CA		11/20/2020		5,085	0	0	0	0	0	0	5,085	5,085	0	0	0
100049364	SUN VALLEY	CA		11/20/2020		4,427	0	0	0	0	0	0	4,427	4,427	0	0	0
100049365	HIDDEN VALLEY LAKE	CA		11/20/2020		3,254	0	0	0	0	0	0	3,254	3,254	0	0	0
100049528	GREENSBORO	NC		11/20/2020		3,930	0	0	0	0	0	0	3,930	3,930	0	0	0
100049529	ACCOKEEK	MD		11/20/2020		5,926	0	0	0	0	0	0	5,926	5,926	0	0	0
100049541	HANOVER	PA		11/20/2020		1,282	0	0	0	0	0	0	1,282	1,282	0	0	0
100049545	OCEANSIDE	CA		11/20/2020		4,526	0	0	0	0	0	0	4,526	4,526	0	0	0
100049549	WASHINGTON	DC		11/20/2020		2,497	0	0	0	0	0	0	2,497	2,497	0	0	0
100049554	BLUFFTON	SC		11/20/2020		6,381	0	0	0	0	0	0	6,381	6,381	0	0	0
100049555	BLOOMINGDALE	IL		11/20/2020		13,097	0	0	0	0	0	0	13,097	13,097	0	0	0
100049559	MORENO VALLEY	CA		11/20/2020		2,716	0	0	0	0	0	0	2,716	2,716	0	0	0
100049563	CITRUS HEIGHTS	CA		11/20/2020		5,669	0	0	0	0	0	0	5,669	5,669	0	0	0
100049564	HILLSBORO	OR		11/20/2020		11,616	0	0	0	0	0	0	11,616	11,616	0	0	0
100049567	POMONA	CA		11/20/2020		4,292	0	0	0	0	0	0	4,292	4,292	0	0	0
100049572	JUPITER	FL		11/20/2020		2,150	0	0	0	0	0	0	2,150	2,150	0	0	0
100049573	MIRA LOMA	CA		11/20/2020		8,163	0	0	0	0	0	0	8,163	8,163	0	0	0
100049580	HUNTINGTON PARK	CA		11/20/2020		3,550	0	0	0	0	0	0	3,550	3,550	0	0	0
100049693	LOS ANGELES	CA		11/20/2020		3,899	0	0	0	0	0	0	3,899	3,899	0	0	0
100049705	BROOKLYN	NY		11/20/2020		6,765	0	0	0	0	0	0	6,765	6,765	0	0	0
100049711	CHARLOTTE	NC		11/20/2020		6,939	0	0	0	0	0	0	6,939	6,939	0	0	0
100049716	GARDEN GROVE	CA		11/20/2020		6,588	0	0	0	0	0	0	6,588	6,588	0	0	0
100049717	PARKER	AZ		11/20/2020		9,439	0	0	0	0	0	0	9,439	9,439	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100049718	MONTEREY PARK	CA		11/20/2020		6,040	0	0	0	0	0	0	6,040	6,040	0	0	0
100049719	CHICAGO	IL		11/20/2020		2,536	0	0	0	0	0	0	2,536	2,536	0	0	0
100049723	QUEENS VILLAGE	NY		11/20/2020		5,853	0	0	0	0	0	0	5,853	5,853	0	0	0
100049725	HENDERSON	NV		11/20/2020		16,800	0	0	0	0	0	0	16,800	16,800	0	0	0
100049741	LOS ANGELES	CA		11/20/2020		7,746	0	0	0	0	0	0	7,746	7,746	0	0	0
100049869	WAIPAHU	HI		11/20/2020		17,548	0	0	0	0	0	0	17,548	17,548	0	0	0
100049873	LOS ANGELES	CA		11/20/2020		5,107	0	0	0	0	0	0	5,107	5,107	0	0	0
100049874	CHATSWORTH	CA		11/20/2020		4,010	0	0	0	0	0	0	4,010	4,010	0	0	0
100049876	OXNARD	CA		11/20/2020		6,541	0	0	0	0	0	0	6,541	6,541	0	0	0
100049879	NORFOLK	VA		11/20/2020		6,607	0	0	0	0	0	0	6,607	6,607	0	0	0
100049881	PALM COAST	FL		11/20/2020		3,310	0	0	0	0	0	0	3,310	3,310	0	0	0
100049882	LEVITTOWN	NY		11/20/2020		3,404	0	0	0	0	0	0	3,404	3,404	0	0	0
100049885	NORTHVALE	NJ		11/20/2020		5,865	0	0	0	0	0	0	5,865	5,865	0	0	0
100049886	INGLEWOOD	CA		11/20/2020		5,131	0	0	0	0	0	0	5,131	5,131	0	0	0
100049889	PACOIMA	CA		11/20/2020		4,475	0	0	0	0	0	0	4,475	4,475	0	0	0
100049890	PORTLAND	OR		11/20/2020		7,627	0	0	0	0	0	0	7,627	7,627	0	0	0
100049895	DES PLAINES	IL		11/20/2020		3,711	0	0	0	0	0	0	3,711	3,711	0	0	0
100049900	SEATTLE	WA		11/20/2020		5,446	0	0	0	0	0	0	5,446	5,446	0	0	0
100049901	KENT	WA		11/20/2020		3,991	0	0	0	0	0	0	3,991	3,991	0	0	0
100049905	CROSSVILLE	AL		11/20/2020		3,583	0	0	0	0	0	0	3,583	3,583	0	0	0
100049908	FORKED RIVER	NJ		11/20/2020		2,593	0	0	0	0	0	0	2,593	2,593	0	0	0
100049909	MARENGO	IL		11/20/2020		4,618	0	0	0	0	0	0	4,618	4,618	0	0	0
100049916	CHICAGO	IL		11/20/2020		3,809	0	0	0	0	0	0	3,809	3,809	0	0	0
100049919	POMPANO BEACH	FL		11/20/2020		4,519	0	0	0	0	0	0	4,519	4,519	0	0	0
100049921	SPRINGFIELD GARDENS	NY		11/20/2020		7,432	0	0	0	0	0	0	7,432	7,432	0	0	0
100049923	KATHLEEN	FL		11/20/2020		2,727	0	0	0	0	0	0	2,727	2,727	0	0	0
100048542	TUCSON	AZ		11/20/2020		5,042	0	0	0	0	0	0	5,042	5,042	0	0	0
100048543	MINNEAPOLIS	MN		11/20/2020		2,721	0	0	0	0	0	0	2,721	2,721	0	0	0
100048544	SAINT PAUL	MN		11/20/2020		2,769	0	0	0	0	0	0	2,769	2,769	0	0	0
100048552	BROOKLYN	NY		11/20/2020		9,552	0	0	0	0	0	0	9,552	9,552	0	0	0
100048553	WORCESTER	MA		11/20/2020		3,865	0	0	0	0	0	0	3,865	3,865	0	0	0
100048554	MARLBORO	NJ		11/20/2020		2,934	0	0	0	0	0	0	2,934	2,934	0	0	0
100048556	NORWALK	CA		11/20/2020		3,598	0	0	0	0	0	0	3,598	3,598	0	0	0
100048558	SAINT PAUL	MN		11/20/2020		7,931	0	0	0	0	0	0	7,931	7,931	0	0	0
100048564	RICHMOND	VA		11/20/2020		3,798	0	0	0	0	0	0	3,798	3,798	0	0	0
100048566	WARMINSTER	PA		11/20/2020		4,033	0	0	0	0	0	0	4,033	4,033	0	0	0
100048568	LOWELL	MA		11/20/2020		1,541	0	0	0	0	0	0	1,541	1,541	0	0	0
100048570	PORT SAINT LUCIE	FL		11/20/2020		2,868	0	0	0	0	0	0	2,868	2,868	0	0	0
100048579	LAKE ARROWHEAD	CA		11/20/2020		2,528	0	0	0	0	0	0	2,528	2,528	0	0	0
100048581	MIAMI	FL		11/20/2020		4,165	0	0	0	0	0	0	4,165	4,165	0	0	0
100048587	NORTHAMPTON	PA		11/20/2020		531	0	0	0	0	0	0	531	531	0	0	0
100048591	LOGANVILLE	GA		11/20/2020		3,691	0	0	0	0	0	0	3,691	3,691	0	0	0
100048592	BRIGHTON	MA		11/20/2020		11,105	0	0	0	0	0	0	11,105	11,105	0	0	0
100048593	YUCAIPA	CA		11/20/2020		6,350	0	0	0	0	0	0	6,350	6,350	0	0	0
100048595	MIAMI	FL		11/20/2020		5,347	0	0	0	0	0	0	5,347	5,347	0	0	0
100048598	TEMPLETON	CA		11/20/2020		4,835	0	0	0	0	0	0	4,835	4,835	0	0	0
100048707	COLVILLE	WA		11/20/2020		2,863	0	0	0	0	0	0	2,863	2,863	0	0	0
100048711	LAKE ELSINORE	CA		11/20/2020		13,291	0	0	0	0	0	0	13,291	13,291	0	0	0
100048714	HOLLYWOOD	FL		11/20/2020		3,356	0	0	0	0	0	0	3,356	3,356	0	0	0
100048716	RICHMOND	VA		11/20/2020		4,962	0	0	0	0	0	0	4,962	4,962	0	0	0
100048727	PHOENIX	AZ		11/20/2020		3,519	0	0	0	0	0	0	3,519	3,519	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048729	HOLBROOK	MA		11/20/2020		3,251	0	0	0	0	0	0	3,251	3,251	0	0	0
100048730	LANHAM	MD		11/20/2020		7,906	0	0	0	0	0	0	7,906	7,906	0	0	0
100048732	OWATONNA	MN		11/20/2020		1,486	0	0	0	0	0	0	1,486	1,486	0	0	0
100048734	BRANDON	FL		11/20/2020		3,026	0	0	0	0	0	0	3,026	3,026	0	0	0
100048736	CLEVELAND	OH		11/20/2020		1,217	0	0	0	0	0	0	1,217	1,217	0	0	0
100048737	RANDOLPH	MA		11/20/2020		4,948	0	0	0	0	0	0	4,948	4,948	0	0	0
100048740	FAIRFAX	VA		11/20/2020		4,316	0	0	0	0	0	0	4,316	4,316	0	0	0
100048741	NORTHPORT	AL		11/20/2020		4,171	0	0	0	0	0	0	4,171	4,171	0	0	0
100048743	LEMON GROVE	CA		11/20/2020		5,542	0	0	0	0	0	0	5,542	5,542	0	0	0
100048755	FRESNO	CA		11/20/2020		3,950	0	0	0	0	0	0	3,950	3,950	0	0	0
100048928	HAWAIIAN GARDENS	CA		11/20/2020		3,595	0	0	0	0	0	0	3,595	3,595	0	0	0
100048929	GAINESVILLE	FL		11/20/2020		7,107	0	0	0	0	0	0	7,107	7,107	0	0	0
100048931	HAYWARD	CA		11/20/2020		4,641	0	0	0	0	0	0	4,641	4,641	0	0	0
100048935	CICERO	IL		11/20/2020		1,655	0	0	0	0	0	0	1,655	1,655	0	0	0
100048936	ARLINGTON	VA		11/20/2020		19,408	0	0	0	0	0	0	19,408	19,408	0	0	0
100048945	SANTA MARIA	CA		11/20/2020		6,702	0	0	0	0	0	0	6,702	6,702	0	0	0
100048946	MADERA	CA		11/20/2020		4,055	0	0	0	0	0	0	4,055	4,055	0	0	0
100048948	DULUTH	GA		11/20/2020		3,413	0	0	0	0	0	0	3,413	3,413	0	0	0
100048950	PHOENIX	AZ		11/20/2020		4,965	0	0	0	0	0	0	4,965	4,965	0	0	0
100048953	HIALEAH	FL		11/20/2020		3,229	0	0	0	0	0	0	3,229	3,229	0	0	0
100048954	SACRAMENTO	CA		11/20/2020		4,643	0	0	0	0	0	0	4,643	4,643	0	0	0
100048963	MIAMI	FL		11/20/2020		2,209	0	0	0	0	0	0	2,209	2,209	0	0	0
100048964	FORT LAUDERDALE	FL		11/20/2020		5,074	0	0	0	0	0	0	5,074	5,074	0	0	0
100048967	STATEN ISLAND	NY		11/20/2020		4,711	0	0	0	0	0	0	4,711	4,711	0	0	0
100048971	SOUTH GATE	CA		11/20/2020		4,875	0	0	0	0	0	0	4,875	4,875	0	0	0
100049088	SAN TAN VALLEY	AZ		11/20/2020		3,323	0	0	0	0	0	0	3,323	3,323	0	0	0
100049089	EDGEWATER	MD		11/20/2020		4,683	0	0	0	0	0	0	4,683	4,683	0	0	0
100049090	LA MIRADA	CA		11/20/2020		5,514	0	0	0	0	0	0	5,514	5,514	0	0	0
100049094	SACRAMENTO	CA		11/20/2020		2,749	0	0	0	0	0	0	2,749	2,749	0	0	0
100049095	MIAMI	FL		11/20/2020		2,722	0	0	0	0	0	0	2,722	2,722	0	0	0
100049102	COOLBAUGH	PA		11/20/2020		3,420	0	0	0	0	0	0	3,420	3,420	0	0	0
100049103	ROCK HILL	NY		11/20/2020		2,260	0	0	0	0	0	0	2,260	2,260	0	0	0
100049104	LOWELL	MA		11/20/2020		3,643	0	0	0	0	0	0	3,643	3,643	0	0	0
100049105	VAN NUYS	CA		11/20/2020		5,463	0	0	0	0	0	0	5,463	5,463	0	0	0
100049106	WARRINGTON	PA		11/20/2020		13,818	0	0	0	0	0	0	13,818	13,818	0	0	0
100049112	HIALEAH	FL		11/20/2020		4,788	0	0	0	0	0	0	4,788	4,788	0	0	0
100049113	BLACKSBURG	VA		11/20/2020		3,191	0	0	0	0	0	0	3,191	3,191	0	0	0
100049115	VALLEY SPRINGS	CA		11/20/2020		5,104	0	0	0	0	0	0	5,104	5,104	0	0	0
100049116	HILLSBORO	OR		11/20/2020		2,692	0	0	0	0	0	0	2,692	2,692	0	0	0
100049119	STATEN ISLAND	NY		11/20/2020		83,387	0	0	0	0	0	0	83,387	83,387	0	0	0
100049121	MIAMI	FL		11/20/2020		4,545	0	0	0	0	0	0	4,545	4,545	0	0	0
100049122	DURANGO	CO		11/20/2020		4,085	0	0	0	0	0	0	4,085	4,085	0	0	0
100049125	FRESNO	CA		11/20/2020		8,970	0	0	0	0	0	0	8,970	8,970	0	0	0
100049127	WOLCOTT	CT		11/20/2020		2,560	0	0	0	0	0	0	2,560	2,560	0	0	0
100049131	HAYWARD	CA		11/20/2020		8,411	0	0	0	0	0	0	8,411	8,411	0	0	0
100049132	SALEM	OR		11/20/2020		4,014	0	0	0	0	0	0	4,014	4,014	0	0	0
100049137	CANTON	MI		11/20/2020		2,157	0	0	0	0	0	0	2,157	2,157	0	0	0
100049260	OVERGAARD	AZ		11/20/2020		11,671	0	0	0	0	0	0	11,671	11,671	0	0	0
100049264	WRENS	GA		11/20/2020		8,502	0	0	0	0	0	0	8,502	8,502	0	0	0
100049265	LAS VEGAS	NV		11/20/2020		15,417	0	0	0	0	0	0	15,417	15,417	0	0	0
100049266	LAS VEGAS	NV		11/20/2020		3,154	0	0	0	0	0	0	3,154	3,154	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100049272	TRENTON	NJ		11/20/2020		2,321	0	0	0	0	0	0	2,321	2,321	0	0	0
100049274	UNION	WA		11/20/2020		3,480	0	0	0	0	0	0	3,480	3,480	0	0	0
100049281	PICO RIVERA	CA		11/20/2020		5,266	0	0	0	0	0	0	5,266	5,266	0	0	0
100049283	MEMPHIS	TN		11/20/2020		3,161	0	0	0	0	0	0	3,161	3,161	0	0	0
100049288	FORT LAUDERDALE	FL		11/20/2020		5,177	0	0	0	0	0	0	5,177	5,177	0	0	0
100049289	PUEBLO	CO		11/20/2020		2,493	0	0	0	0	0	0	2,493	2,493	0	0	0
100049293	STATEN ISLAND	NY		11/20/2020		4,884	0	0	0	0	0	0	4,884	4,884	0	0	0
100049297	LAWRENCEVILLE	GA		11/20/2020		5,023	0	0	0	0	0	0	5,023	5,023	0	0	0
100049298	HYATTSVILLE	MD		11/20/2020		1,097	0	0	0	0	0	0	1,097	1,097	0	0	0
100049301	SANTA CLARITA	CA		11/20/2020		6,238	0	0	0	0	0	0	6,238	6,238	0	0	0
100049305	FAYETTEVILLE	GA		11/20/2020		2,676	0	0	0	0	0	0	2,676	2,676	0	0	0
100049306	CONROE	TX		11/20/2020		2,508	0	0	0	0	0	0	2,508	2,508	0	0	0
100049309	PHOENIX	AZ		11/20/2020		3,718	0	0	0	0	0	0	3,718	3,718	0	0	0
100049420	MENIFEE	CA		11/20/2020		6,106	0	0	0	0	0	0	6,106	6,106	0	0	0
100049428	GALLATIN	MO		11/20/2020		2,996	0	0	0	0	0	0	2,996	2,996	0	0	0
100049431	MIAMI	FL		11/20/2020		2,164	0	0	0	0	0	0	2,164	2,164	0	0	0
100049441	SAN BERNARDINO	CA		11/20/2020		2,465	0	0	0	0	0	0	2,465	2,465	0	0	0
100049442	NOOKSACK	WA		11/20/2020		4,940	0	0	0	0	0	0	4,940	4,940	0	0	0
100049444	VIRGINIA BEACH	VA		11/20/2020		2,706	0	0	0	0	0	0	2,706	2,706	0	0	0
100049447	KISSIMMEE	FL		11/20/2020		672	0	0	0	0	0	0	672	672	0	0	0
100049448	BRONX	NY		11/20/2020		7,517	0	0	0	0	0	0	7,517	7,517	0	0	0
100049449	OSSINING	NY		11/20/2020		4,059	0	0	0	0	0	0	4,059	4,059	0	0	0
100049456	FONTANA	CA		11/20/2020		3,346	0	0	0	0	0	0	3,346	3,346	0	0	0
100049459	EAST ORANGE	NJ		11/20/2020		4,423	0	0	0	0	0	0	4,423	4,423	0	0	0
100049460	FORT MYERS	FL		11/20/2020		5,322	0	0	0	0	0	0	5,322	5,322	0	0	0
100049464	LITTLEROCK	CA		11/20/2020		2,657	0	0	0	0	0	0	2,657	2,657	0	0	0
100049465	SAINT CLOUD	FL		11/20/2020		2,949	0	0	0	0	0	0	2,949	2,949	0	0	0
100049469	ZIRCONIA	NC		11/20/2020		1,914	0	0	0	0	0	0	1,914	1,914	0	0	0
100049471	NORTH TONAWANDA	NY		11/20/2020		2,376	0	0	0	0	0	0	2,376	2,376	0	0	0
100049478	SCHENECTADY	NY		11/20/2020		2,176	0	0	0	0	0	0	2,176	2,176	0	0	0
100049638	CHICAGO	IL		11/20/2020		3,612	0	0	0	0	0	0	3,612	3,612	0	0	0
100049639	CORONA	CA		11/20/2020		4,968	0	0	0	0	0	0	4,968	4,968	0	0	0
100049642	ALLEN PARK	MI		11/20/2020		6,901	0	0	0	0	0	0	6,901	6,901	0	0	0
100049652	TUCSON	AZ		11/20/2020		2,804	0	0	0	0	0	0	2,804	2,804	0	0	0
100049654	SAN ANTONIO	TX		11/20/2020		1,078	0	0	0	0	0	0	1,078	1,078	0	0	0
100049656	BROOKLYN	NY		11/20/2020		5,473	0	0	0	0	0	0	5,473	5,473	0	0	0
100049661	TAMPA	FL		11/20/2020		1,893	0	0	0	0	0	0	1,893	1,893	0	0	0
100049665	HARVEY	IL		11/20/2020		1,654	0	0	0	0	0	0	1,654	1,654	0	0	0
100049667	AUGUSTA	GA		11/20/2020		1,108	0	0	0	0	0	0	1,108	1,108	0	0	0
100049668	SUTTER	CA		11/20/2020		1,367	0	0	0	0	0	0	1,367	1,367	0	0	0
100049669	MIAMI	FL		11/20/2020		939	0	0	0	0	0	0	939	939	0	0	0
100049672	OPA LOCKA	FL		11/20/2020		2,083	0	0	0	0	0	0	2,083	2,083	0	0	0
100049673	MIAMI	FL		11/20/2020		4,111	0	0	0	0	0	0	4,111	4,111	0	0	0
100049674	SHANNON	NC		11/20/2020		3,224	0	0	0	0	0	0	3,224	3,224	0	0	0
100049686	MAKAWAO	HI		11/20/2020		7,065	0	0	0	0	0	0	7,065	7,065	0	0	0
100049687	GRAHAM	WA		11/20/2020		2,968	0	0	0	0	0	0	2,968	2,968	0	0	0
100049688	CLINTON	CT		11/20/2020		6,591	0	0	0	0	0	0	6,591	6,591	0	0	0
100049689	CHICAGO	IL		11/20/2020		1,217	0	0	0	0	0	0	1,217	1,217	0	0	0
100049691	RIALTO	CA		11/20/2020		3,704	0	0	0	0	0	0	3,704	3,704	0	0	0
100049692	MORENO VALLEY	CA		11/20/2020		5,119	0	0	0	0	0	0	5,119	5,119	0	0	0
100049820	MIAMI	FL		11/20/2020		3,765	0	0	0	0	0	0	3,765	3,765	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100049827	OCALA	FL		11/20/2020		2,956	0	0	0	0	0	0	2,956	2,956	0	0	0
100049832	PHILADELPHIA	PA		11/20/2020		11,185	0	0	0	0	0	0	11,185	11,185	0	0	0
100049834	KANSAS CITY	MO		11/20/2020		1,449	0	0	0	0	0	0	1,449	1,449	0	0	0
100049837	EDMONDS	WA		11/20/2020		4,465	0	0	0	0	0	0	4,465	4,465	0	0	0
100049840	OAKLAND	CA		11/20/2020		4,436	0	0	0	0	0	0	4,436	4,436	0	0	0
100049843	LYNWOOD	CA		11/20/2020		12,760	0	0	0	0	0	0	12,760	12,760	0	0	0
100049846	SALINAS	CA		11/20/2020		5,751	0	0	0	0	0	0	5,751	5,751	0	0	0
100049851	SAINT LOUIS	MO		11/20/2020		1,328	0	0	0	0	0	0	1,328	1,328	0	0	0
100049852	MOXEE	WA		11/20/2020		2,394	0	0	0	0	0	0	2,394	2,394	0	0	0
100049855	OCEANSIDE	CA		11/20/2020		6,092	0	0	0	0	0	0	6,092	6,092	0	0	0
100049857	LA HABRA	CA		11/20/2020		9,777	0	0	0	0	0	0	9,777	9,777	0	0	0
100049859	SPRINGVILLE	AL		11/20/2020		1,229	0	0	0	0	0	0	1,229	1,229	0	0	0
100049861	MESA	AZ		11/20/2020		2,738	0	0	0	0	0	0	2,738	2,738	0	0	0
100049864	GLEN BURNIE	MD		11/20/2020		3,397	0	0	0	0	0	0	3,397	3,397	0	0	0
100049866	LYNNWOOD	WA		11/20/2020		3,688	0	0	0	0	0	0	3,688	3,688	0	0	0
100049038	PHOENIX	AZ		11/20/2020		2,315	0	0	0	0	0	0	2,315	2,315	0	0	0
100049039	MIAMI	FL		11/20/2020		3,785	0	0	0	0	0	0	3,785	3,785	0	0	0
100049045	SANTA ANA	CA		11/20/2020		5,681	0	0	0	0	0	0	5,681	5,681	0	0	0
100049046	TOWNSEND	TN		11/20/2020		8,666	0	0	0	0	0	0	8,666	8,666	0	0	0
100049047	CAPITOL HEIGHTS	MD		11/20/2020		2,045	0	0	0	0	0	0	2,045	2,045	0	0	0
100049051	JOHNSON CITY	TN		11/20/2020		4,023	0	0	0	0	0	0	4,023	4,023	0	0	0
100049054	KANSAS CITY	KS		11/20/2020		6,708	0	0	0	0	0	0	6,708	6,708	0	0	0
100049058	LODI	CA		11/20/2020		4,881	0	0	0	0	0	0	4,881	4,881	0	0	0
100049059	VICTORVILLE	CA		11/20/2020		3,998	0	0	0	0	0	0	3,998	3,998	0	0	0
100049062	FOREST HILLS	NY		11/20/2020		14,124	0	0	0	0	0	0	14,124	14,124	0	0	0
100049064	LAKE WORTH	FL		11/20/2020		4,166	0	0	0	0	0	0	4,166	4,166	0	0	0
100049065	HAMPTON	GA		11/20/2020		2,589	0	0	0	0	0	0	2,589	2,589	0	0	0
100049066	BALDWIN PARK	CA		11/20/2020		6,932	0	0	0	0	0	0	6,932	6,932	0	0	0
100049074	HESPERIA	CA		11/20/2020		2,543	0	0	0	0	0	0	2,543	2,543	0	0	0
100049077	NORTHFIELD	OH		11/20/2020		4,645	0	0	0	0	0	0	4,645	4,645	0	0	0
100049084	OCALA	FL		11/20/2020		4,026	0	0	0	0	0	0	4,026	4,026	0	0	0
100049200	WENTZVILLE	MO		11/20/2020		2,679	0	0	0	0	0	0	2,679	2,679	0	0	0
100049205	LA MIRADA	CA		11/20/2020		10,429	0	0	0	0	0	0	10,429	10,429	0	0	0
100049207	PEMBROKE PINES	FL		11/20/2020		5,130	0	0	0	0	0	0	5,130	5,130	0	0	0
100049208	ROSEVILLE	MI		11/20/2020		264	0	0	0	0	0	0	264	264	0	0	0
100049212	CENTRAL ISLIP	NY		11/20/2020		18,794	0	0	0	0	0	0	18,794	18,794	0	0	0
100049215	NEW ORLEANS	LA		11/20/2020		2,066	0	0	0	0	0	0	2,066	2,066	0	0	0
100049217	COMPTON	CA		11/20/2020		5,226	0	0	0	0	0	0	5,226	5,226	0	0	0
100049218	CASA GRANDE	AZ		11/20/2020		3,964	0	0	0	0	0	0	3,964	3,964	0	0	0
100049219	CUYAHOGA FALLS	OH		11/20/2020		2,678	0	0	0	0	0	0	2,678	2,678	0	0	0
100049221	PORT HURON	MI		11/20/2020		1,760	0	0	0	0	0	0	1,760	1,760	0	0	0
100049224	EAST MEADOW	NY		11/20/2020		7,515	0	0	0	0	0	0	7,515	7,515	0	0	0
100049226	LONG BEACH	CA		11/20/2020		14,235	0	0	0	0	0	0	14,235	14,235	0	0	0
100049228	MILFORD	MA		11/20/2020		6,219	0	0	0	0	0	0	6,219	6,219	0	0	0
100049231	LAS VEGAS	NV		11/20/2020		3,755	0	0	0	0	0	0	3,755	3,755	0	0	0
100049236	PUEBLO	CO		11/20/2020		1,906	0	0	0	0	0	0	1,906	1,906	0	0	0
100049237	REDLANDS	CA		11/20/2020		2,541	0	0	0	0	0	0	2,541	2,541	0	0	0
100049239	CHAMBERSBURG	PA		11/20/2020		4,803	0	0	0	0	0	0	4,803	4,803	0	0	0
100049242	MIAMI	FL		11/20/2020		4,185	0	0	0	0	0	0	4,185	4,185	0	0	0
100049244	HOMESTEAD	FL		11/20/2020		1,361	0	0	0	0	0	0	1,361	1,361	0	0	0
100049247	GRIFFITH	IN		11/20/2020		2,294	0	0	0	0	0	0	2,294	2,294	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100049248	NORCROSS	GA		11/20/2020		3,145	0	0	0	0	0	0	3,145	3,145	0	0	0
100049253	MIAMI	FL		11/20/2020		4,177	0	0	0	0	0	0	4,177	4,177	0	0	0
100049255	WINTON	CA		11/20/2020		2,119	0	0	0	0	0	0	2,119	2,119	0	0	0
100049368	RENTON	WA		11/20/2020		7,184	0	0	0	0	0	0	7,184	7,184	0	0	0
100049371	VICTORVILLE	CA		11/20/2020		3,232	0	0	0	0	0	0	3,232	3,232	0	0	0
100049373	ALDIE	VA		11/20/2020		14,935	0	0	0	0	0	0	14,935	14,935	0	0	0
100049375	BLAINE	WA		11/20/2020		4,974	0	0	0	0	0	0	4,974	4,974	0	0	0
100049377	SAVANNAH	GA		11/20/2020		2,923	0	0	0	0	0	0	2,923	2,923	0	0	0
100049384	WEST BABYLON	NY		11/20/2020		2,252	0	0	0	0	0	0	2,252	2,252	0	0	0
100049389	HIALEAH	FL		11/20/2020		2,654	0	0	0	0	0	0	2,654	2,654	0	0	0
100049390	NORTH BERGEN	NJ		11/20/2020		9,034	0	0	0	0	0	0	9,034	9,034	0	0	0
100049396	LITHIA SPRINGS	GA		11/20/2020		11,548	0	0	0	0	0	0	11,548	11,548	0	0	0
100049399	PHOENIX	AZ		11/20/2020		2,997	0	0	0	0	0	0	2,997	2,997	0	0	0
100049400	ATLANTA	GA		11/20/2020		3,366	0	0	0	0	0	0	3,366	3,366	0	0	0
100049401	RAWLINS	WY		11/20/2020		4,250	0	0	0	0	0	0	4,250	4,250	0	0	0
100049402	BLOOMINGTON	CA		11/20/2020		3,019	0	0	0	0	0	0	3,019	3,019	0	0	0
100049406	READING	PA		11/20/2020		3,224	0	0	0	0	0	0	3,224	3,224	0	0	0
100049409	ATLANTA	GA		11/20/2020		1,728	0	0	0	0	0	0	1,728	1,728	0	0	0
100049413	WEST COVINA	CA		11/20/2020		4,208	0	0	0	0	0	0	4,208	4,208	0	0	0
100049415	LEXINGTON	NC		11/20/2020		666	0	0	0	0	0	0	666	666	0	0	0
100049587	MIAMI	FL		11/20/2020		1,449	0	0	0	0	0	0	1,449	1,449	0	0	0
100049589	COACHELLA	CA		11/20/2020		2,486	0	0	0	0	0	0	2,486	2,486	0	0	0
100049591	GROSSE POINTE	MI		11/20/2020		5,703	0	0	0	0	0	0	5,703	5,703	0	0	0
100049592	LYNCHBURG	VA		11/20/2020		3,511	0	0	0	0	0	0	3,511	3,511	0	0	0
100049594	OAKLAND	CA		11/20/2020		4,637	0	0	0	0	0	0	4,637	4,637	0	0	0
100049596	GALLOWAY	NJ		11/20/2020		1,821	0	0	0	0	0	0	1,821	1,821	0	0	0
100049612	TEMPLE HILLS	MD		11/20/2020		4,108	0	0	0	0	0	0	4,108	4,108	0	0	0
100049613	LOS ANGELES	CA		11/20/2020		16,931	0	0	0	0	0	0	16,931	16,931	0	0	0
100049615	BAKERSFIELD	CA		11/20/2020		2,142	0	0	0	0	0	0	2,142	2,142	0	0	0
100049617	MARYSVILLE	CA		11/20/2020		2,972	0	0	0	0	0	0	2,972	2,972	0	0	0
100049618	BUENA PARK	CA		11/20/2020		5,600	0	0	0	0	0	0	5,600	5,600	0	0	0
100049619	WOODBURY	NY		11/20/2020		4,714	0	0	0	0	0	0	4,714	4,714	0	0	0
100049626	EASTON	MD		11/20/2020		4,253	0	0	0	0	0	0	4,253	4,253	0	0	0
100049628	EL MONTE	CA		11/20/2020		3,272	0	0	0	0	0	0	3,272	3,272	0	0	0
100049629	BUDD LAKE	NJ		11/20/2020		13,687	0	0	0	0	0	0	13,687	13,687	0	0	0
100049631	CENTRAL POINT	OR		11/20/2020		5,010	0	0	0	0	0	0	5,010	5,010	0	0	0
100049635	WINFIELD	WV		11/20/2020		1,587	0	0	0	0	0	0	1,587	1,587	0	0	0
100049749	RICHMOND	CA		11/20/2020		5,234	0	0	0	0	0	0	5,234	5,234	0	0	0
100049750	TAMPA	FL		11/20/2020		2,583	0	0	0	0	0	0	2,583	2,583	0	0	0
100049751	NASHUA	NH		11/20/2020		3,485	0	0	0	0	0	0	3,485	3,485	0	0	0
100049756	SACRAMENTO	CA		11/20/2020		3,862	0	0	0	0	0	0	3,862	3,862	0	0	0
100049757	POMONA	CA		11/20/2020		4,791	0	0	0	0	0	0	4,791	4,791	0	0	0
100049759	INGLEWOOD	CA		11/20/2020		6,600	0	0	0	0	0	0	6,600	6,600	0	0	0
100049760	DEERFIELD BEACH	FL		11/20/2020		2,901	0	0	0	0	0	0	2,901	2,901	0	0	0
100049762	RICHMOND	VA		11/20/2020		10,774	0	0	0	0	0	0	10,774	10,774	0	0	0
100049763	TACOMA	WA		11/20/2020		4,755	0	0	0	0	0	0	4,755	4,755	0	0	0
100049764	WATSONVILLE	CA		11/20/2020		5,575	0	0	0	0	0	0	5,575	5,575	0	0	0
100049765	MINNEAPOLIS	MN		11/20/2020		4,943	0	0	0	0	0	0	4,943	4,943	0	0	0
100049769	WHITTIER	CA		11/20/2020		11,009	0	0	0	0	0	0	11,009	11,009	0	0	0
100049774	STATEN ISLAND	NY		11/20/2020		2,692	0	0	0	0	0	0	2,692	2,692	0	0	0
100049780	SILVER SPRING	MD		11/20/2020		4,940	0	0	0	0	0	0	4,940	4,940	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100049781	CHICAGO	IL		11/20/2020		3,638	0	0	0	0	0	0	3,638	3,638	0	0	0
100049793	LAS VEGAS	NV		11/20/2020		6,244	0	0	0	0	0	0	6,244	6,244	0	0	0
100049802	CUTLER BAY	FL		11/20/2020		3,125	0	0	0	0	0	0	3,125	3,125	0	0	0
100049803	WATERBURY	CT		11/20/2020		6,428	0	0	0	0	0	0	6,428	6,428	0	0	0
100049806	BROOKLYN	NY		11/20/2020		5,748	0	0	0	0	0	0	5,748	5,748	0	0	0
100049807	STATEN ISLAND	NY		11/20/2020		2,908	0	0	0	0	0	0	2,908	2,908	0	0	0
100049808	EDGEWOOD	MD		11/20/2020		3,424	0	0	0	0	0	0	3,424	3,424	0	0	0
100049926	SMITHTOWN	NY		11/20/2020		1,919	0	0	0	0	0	0	1,919	1,919	0	0	0
100049927	RESEDA	CA		11/20/2020		4,289	0	0	0	0	0	0	4,289	4,289	0	0	0
100049930	AKRON	OH		11/20/2020		1,003	0	0	0	0	0	0	1,003	1,003	0	0	0
100049934	MANTECA	CA		11/20/2020		6,644	0	0	0	0	0	0	6,644	6,644	0	0	0
100049937	RIVERSIDE	CA		11/20/2020		4,220	0	0	0	0	0	0	4,220	4,220	0	0	0
100049938	FAYETTEVILLE	GA		11/20/2020		8,593	0	0	0	0	0	0	8,593	8,593	0	0	0
100049939	MARIETTA	SC		11/20/2020		2,337	0	0	0	0	0	0	2,337	2,337	0	0	0
100049940	GLEN BURNIE	MD		11/20/2020		2,051	0	0	0	0	0	0	2,051	2,051	0	0	0
100049943	CARSON	CA		11/20/2020		6,416	0	0	0	0	0	0	6,416	6,416	0	0	0
100049945	BOWIE	MD		11/20/2020		4,927	0	0	0	0	0	0	4,927	4,927	0	0	0
100049948	HARWOOD HEIGHTS	IL		11/20/2020		5,425	0	0	0	0	0	0	5,425	5,425	0	0	0
100049952	MILWAUKEE	WI		11/20/2020		1,670	0	0	0	0	0	0	1,670	1,670	0	0	0
100049955	GAITHERSBURG	MD		11/20/2020		6,445	0	0	0	0	0	0	6,445	6,445	0	0	0
100049956	MIAMI	FL		11/20/2020		58,131	0	0	0	0	0	0	58,131	58,131	0	0	0
100049970	GRAND JUNCTION	CO		11/20/2020		1,563	0	0	0	0	0	0	1,563	1,563	0	0	0
100049971	LAKE WALES	FL		11/20/2020		2,236	0	0	0	0	0	0	2,236	2,236	0	0	0
100049973	MC CONNELLS	SC		11/20/2020		5,621	0	0	0	0	0	0	5,621	5,621	0	0	0
100049975	CORTLANDT MANOR	NY		11/20/2020		2,744	0	0	0	0	0	0	2,744	2,744	0	0	0
100050112	NILES	OH		11/20/2020		8,621	0	0	0	0	0	0	8,621	8,621	0	0	0
100050113	CHICAGO	IL		11/20/2020		379	0	0	0	0	0	0	379	379	0	0	0
100050119	SCOTTSDALE	AZ		11/20/2020		4,230	0	0	0	0	0	0	4,230	4,230	0	0	0
100050124	PLAINFIELD	IL		11/20/2020		5,751	0	0	0	0	0	0	5,751	5,751	0	0	0
100050125	JOLIET	IL		11/20/2020		513	0	0	0	0	0	0	513	513	0	0	0
100050126	YORK	PA		11/20/2020		144	0	0	0	0	0	0	144	144	0	0	0
100050128	ZEBULON	NC		11/20/2020		4,113	0	0	0	0	0	0	4,113	4,113	0	0	0
100050132	GLOSTER	LA		11/20/2020		2,764	0	0	0	0	0	0	2,764	2,764	0	0	0
100050133	STILWELL	OK		11/20/2020		759	0	0	0	0	0	0	759	759	0	0	0
100050134	LAS VEGAS	NV		11/20/2020		8,850	0	0	0	0	0	0	8,850	8,850	0	0	0
100050136	GEORGETOWN	SC		11/20/2020		989	0	0	0	0	0	0	989	989	0	0	0
100050140	KEWAUNEE	WI		11/20/2020		842	0	0	0	0	0	0	842	842	0	0	0
100050147	BELLA VISTA	AR		11/20/2020		1,235	0	0	0	0	0	0	1,235	1,235	0	0	0
100050149	MATTESON	IL		11/20/2020		2,987	0	0	0	0	0	0	2,987	2,987	0	0	0
100050150	GREENCASTLE	PA		11/20/2020		1,470	0	0	0	0	0	0	1,470	1,470	0	0	0
100050154	MACON	GA		11/20/2020		4,617	0	0	0	0	0	0	4,617	4,617	0	0	0
100050157	HOLLYWOOD	FL		11/20/2020		1,795	0	0	0	0	0	0	1,795	1,795	0	0	0
100050159	SAN ANTONIO	TX		11/20/2020		936	0	0	0	0	0	0	936	936	0	0	0
100050163	NEWARK	NJ		11/20/2020		7,200	0	0	0	0	0	0	7,200	7,200	0	0	0
100050341	PORTERVILLE	CA		11/20/2020		4,294	0	0	0	0	0	0	4,294	4,294	0	0	0
100050345	PEABODY	MA		11/20/2020		3,157	0	0	0	0	0	0	3,157	3,157	0	0	0
100050347	SICKLERVILLE	NJ		11/20/2020		2,765	0	0	0	0	0	0	2,765	2,765	0	0	0
100050348	WASHINGTON	PA		11/20/2020		1,375	0	0	0	0	0	0	1,375	1,375	0	0	0
100050354	OVERLAND PARK	KS		11/20/2020		6,230	0	0	0	0	0	0	6,230	6,230	0	0	0
100050356	NORTH CHARLESTON	SC		11/20/2020		4,820	0	0	0	0	0	0	4,820	4,820	0	0	0
100050357	ELIZABETH	NJ		11/20/2020		10,409	0	0	0	0	0	0	10,409	10,409	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100050359	INGLEWOOD	CA		11/20/2020		5,952	0	0	0	0	0	0	5,952	5,952	0	0	0
100050360	PHOENIX	AZ		11/20/2020		5,148	0	0	0	0	0	0	5,148	5,148	0	0	0
100050362	BAY SHORE	NY		11/20/2020		8,390	0	0	0	0	0	0	8,390	8,390	0	0	0
100050376	RANDALLSTOWN	MD		11/20/2020		8,198	0	0	0	0	0	0	8,198	8,198	0	0	0
100050379	LEAGUE CITY	TX		11/20/2020		1,606	0	0	0	0	0	0	1,606	1,606	0	0	0
100050050	WASHINGTON	DC		11/20/2020		4,446	0	0	0	0	0	0	4,446	4,446	0	0	0
100050052	PERRYSBURG	OH		11/20/2020		842	0	0	0	0	0	0	842	842	0	0	0
100050063	COWPENS	SC		11/20/2020		4,029	0	0	0	0	0	0	4,029	4,029	0	0	0
100050066	TEMPLE HILLS	MD		11/20/2020		1,703	0	0	0	0	0	0	1,703	1,703	0	0	0
100050069	CHATHAM	NY		11/20/2020		1,541	0	0	0	0	0	0	1,541	1,541	0	0	0
100050070	BLOOMINGTON	CA		11/20/2020		1,655	0	0	0	0	0	0	1,655	1,655	0	0	0
100050082	OZARK	AR		11/20/2020		1,450	0	0	0	0	0	0	1,450	1,450	0	0	0
100050083	ORGAN	NM		11/20/2020		1,576	0	0	0	0	0	0	1,576	1,576	0	0	0
100050097	CROFTON	MD		11/20/2020		3,757	0	0	0	0	0	0	3,757	3,757	0	0	0
100050102	TRENTON	MI		11/20/2020		3,554	0	0	0	0	0	0	3,554	3,554	0	0	0
100050281	LONG BEACH	CA		11/20/2020		9,876	0	0	0	0	0	0	9,876	9,876	0	0	0
100050289	POMPANO BEACH	FL		11/20/2020		4,396	0	0	0	0	0	0	4,396	4,396	0	0	0
100050297	PARAMOUNT	CA		11/20/2020		3,691	0	0	0	0	0	0	3,691	3,691	0	0	0
100050299	SPOKANE	WA		11/20/2020		3,007	0	0	0	0	0	0	3,007	3,007	0	0	0
100050300	BILLERICA	MA		11/20/2020		4,693	0	0	0	0	0	0	4,693	4,693	0	0	0
100050301	DOVER	DE		11/20/2020		2,641	0	0	0	0	0	0	2,641	2,641	0	0	0
100050303	HOLLYWOOD	FL		11/20/2020		3,234	0	0	0	0	0	0	3,234	3,234	0	0	0
100050305	BROOKLYN	NY		11/20/2020		5,495	0	0	0	0	0	0	5,495	5,495	0	0	0
100050315	TEMPLE HILLS	MD		11/20/2020		3,870	0	0	0	0	0	0	3,870	3,870	0	0	0
100050316	NEW ORLEANS	LA		11/20/2020		2,448	0	0	0	0	0	0	2,448	2,448	0	0	0
100050317	KURTISTOWN	HI		11/20/2020		2,531	0	0	0	0	0	0	2,531	2,531	0	0	0
100050318	WOODRIDGE	IL		11/20/2020		5,360	0	0	0	0	0	0	5,360	5,360	0	0	0
100050319	TAMPA	FL		11/20/2020		6,095	0	0	0	0	0	0	6,095	6,095	0	0	0
100050322	TEMPE	AZ		11/20/2020		2,524	0	0	0	0	0	0	2,524	2,524	0	0	0
100050324	FORT WALTON BEACH	FL		11/20/2020		1,881	0	0	0	0	0	0	1,881	1,881	0	0	0
100050326	DAYTON	NV		11/20/2020		721	0	0	0	0	0	0	721	721	0	0	0
100050328	JACKSONVILLE	FL		11/20/2020		2,563	0	0	0	0	0	0	2,563	2,563	0	0	0
100050335	BELLEVUE	NE		11/20/2020		856	0	0	0	0	0	0	856	856	0	0	0
100050336	OPA LOCKA	FL		11/20/2020		2,593	0	0	0	0	0	0	2,593	2,593	0	0	0
100049977	WESTCHESTER	IL		11/20/2020		2,926	0	0	0	0	0	0	2,926	2,926	0	0	0
100049984	GLENDALE	AZ		11/20/2020		1,630	0	0	0	0	0	0	1,630	1,630	0	0	0
100049986	BROADVIEW	IL		11/20/2020		4,055	0	0	0	0	0	0	4,055	4,055	0	0	0
100049988	BERWYN	IL		11/20/2020		2,711	0	0	0	0	0	0	2,711	2,711	0	0	0
100050004	OMAHA	NE		11/20/2020		1,295	0	0	0	0	0	0	1,295	1,295	0	0	0
100050007	CHICAGO	IL		11/20/2020		2,622	0	0	0	0	0	0	2,622	2,622	0	0	0
100050015	BUFFALO GROVE	IL		11/20/2020		3,231	0	0	0	0	0	0	3,231	3,231	0	0	0
100050018	NUNN	CO		11/20/2020		910	0	0	0	0	0	0	910	910	0	0	0
100050020	QUEENS VILLAGE	NY		11/20/2020		4,553	0	0	0	0	0	0	4,553	4,553	0	0	0
100050021	NEW YORK	NY		11/20/2020		10,307	0	0	0	0	0	0	10,307	10,307	0	0	0
100050024	GRAND TERRACE	CA		11/20/2020		3,778	0	0	0	0	0	0	3,778	3,778	0	0	0
100050025	COLLEGEVILLE	PA		11/20/2020		2,464	0	0	0	0	0	0	2,464	2,464	0	0	0
100050030	VERNON	NJ		11/20/2020		794	0	0	0	0	0	0	794	794	0	0	0
100050042	MINNEAPOLIS	MN		11/20/2020		1,146	0	0	0	0	0	0	1,146	1,146	0	0	0
100050047	MOUNT MORRIS	MI		11/20/2020		911	0	0	0	0	0	0	911	911	0	0	0
100050167	GREER	SC		11/20/2020		3,441	0	0	0	0	0	0	3,441	3,441	0	0	0
100050168	HAMILTON	OH		11/20/2020		2,590	0	0	0	0	0	0	2,590	2,590	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100050170	CLEVELAND	OH		11/20/2020		1,967	0	0	0	0	0	0	1,967	1,967	0	0	0
100050173	OAKLYN	NJ		11/20/2020		718	0	0	0	0	0	0	718	718	0	0	0
100050174	OMAHA	NE		11/20/2020		2,600	0	0	0	0	0	0	2,600	2,600	0	0	0
100050178	MIAMI	FL		11/20/2020		3,989	0	0	0	0	0	0	3,989	3,989	0	0	0
100050179	MIAMI	FL		11/20/2020		2,724	0	0	0	0	0	0	2,724	2,724	0	0	0
100050182	MIAMI	FL		11/20/2020		1,840	0	0	0	0	0	0	1,840	1,840	0	0	0
100050185	NEWTON	NC		11/20/2020		4,465	0	0	0	0	0	0	4,465	4,465	0	0	0
100050193	MIAMI	FL		11/20/2020		2,910	0	0	0	0	0	0	2,910	2,910	0	0	0
100050199	HOLLYWOOD	FL		11/20/2020		2,292	0	0	0	0	0	0	2,292	2,292	0	0	0
100050205	CALDWELL	ID		11/20/2020		4,420	0	0	0	0	0	0	4,420	4,420	0	0	0
100050208	BROOKLYN	NY		11/20/2020		5,254	0	0	0	0	0	0	5,254	5,254	0	0	0
100050213	COTTONWOOD	CA		11/20/2020		2,546	0	0	0	0	0	0	2,546	2,546	0	0	0
100050215	MIAMI	FL		11/20/2020		4,237	0	0	0	0	0	0	4,237	4,237	0	0	0
100050217	PENDLETON	IN		11/20/2020		2,306	0	0	0	0	0	0	2,306	2,306	0	0	0
100050222	PERRIS	CA		11/20/2020		6,185	0	0	0	0	0	0	6,185	6,185	0	0	0
100050225	BELVIDERE	IL		11/20/2020		1,620	0	0	0	0	0	0	1,620	1,620	0	0	0
100057186	GALVESTON	TX		04/29/2021		3,175	0	0	0	0	0	0	3,175	3,175	0	0	0
100057188	KISSIMMEE	FL		04/29/2021		1,513	0	0	0	0	0	0	1,513	1,513	0	0	0
100057189	HEBER CITY	UT		04/29/2021		6,106	0	0	0	0	0	0	6,106	6,106	0	0	0
100057192	WINTER GARDEN	FL		04/29/2021		4,912	0	0	0	0	0	0	4,912	4,912	0	0	0
100057199	NEW BRAUNFELS	TX		04/29/2021		3,005	0	0	0	0	0	0	3,005	3,005	0	0	0
100057203	POWAY	CA		04/29/2021		14,684	0	0	0	0	0	0	14,684	14,684	0	0	0
100057204	NORTHBROOK	IL		04/29/2021		3,720	0	0	0	0	0	0	3,720	3,720	0	0	0
100057206	PHILADELPHIA	PA		04/29/2021		2,619	0	0	0	0	0	0	2,619	2,619	0	0	0
100057207	PHILADELPHIA	PA		04/29/2021		2,543	0	0	0	0	0	0	2,543	2,543	0	0	0
100057208	HIALEAH	FL		04/29/2021		5,829	0	0	0	0	0	0	5,829	5,829	0	0	0
100058407	BAKER	LA		06/01/2021		2,379	0	0	0	0	0	0	2,379	2,379	0	0	0
100058608	COVINGTON	GA		06/01/2021		4,852	0	0	0	0	0	0	4,852	4,852	0	0	0
100059931	BALTIMORE	MD		06/01/2021		7,511	0	0	0	0	0	0	7,511	7,511	0	0	0
100059355	ANNISTON	AL		06/01/2021		3,056	0	0	0	0	0	0	3,056	3,056	0	0	0
100059658	CORBIN	KY		06/01/2021		19,430	0	0	0	0	0	0	19,430	19,430	0	0	0
100059702	BATON ROUGE	LA		06/01/2021		6,017	0	0	0	0	0	0	6,017	6,017	0	0	0
100061729	HAMBURG	NY		07/01/2021		5,697	0	0	0	0	0	0	5,697	5,697	0	0	0
100061731	GREENFIELD	IN		07/01/2021		4,985	0	0	0	0	0	0	4,985	4,985	0	0	0
100061733	SCOTTSBLUFF	NE		07/01/2021		1,177	0	0	0	0	0	0	1,177	1,177	0	0	0
100061736	LOUISVILLE	KY		07/01/2021		3,928	0	0	0	0	0	0	3,928	3,928	0	0	0
100061738	POLK CITY	FL		07/01/2021		3,503	0	0	0	0	0	0	3,503	3,503	0	0	0
100061739	BAKERSFIELD	CA		07/01/2021		2,921	0	0	0	0	0	0	2,921	2,921	0	0	0
100061748	IRVING	TX		07/01/2021		2,576	0	0	0	0	0	0	2,576	2,576	0	0	0
100061753	THORNTON	CO		07/01/2021		1,949	0	0	0	0	0	0	1,949	1,949	0	0	0
100061777	FORT WAYNE	IN		07/01/2021		1,695	0	0	0	0	0	0	1,695	1,695	0	0	0
100061780	CAROL STREAM	IL		07/01/2021		4,656	0	0	0	0	0	0	4,656	4,656	0	0	0
100061789	REX	GA		07/01/2021		1,819	0	0	0	0	0	0	1,819	1,819	0	0	0
100061794	LAS VEGAS	NV		07/01/2021		2,961	0	0	0	0	0	0	2,961	2,961	0	0	0
100061797	ELLENWOOD	GA		07/01/2021		2,323	0	0	0	0	0	0	2,323	2,323	0	0	0
100061801	OCONOMOWOC	WI		07/01/2021		2,234	0	0	0	0	0	0	2,234	2,234	0	0	0
100061802	JACKSONVILLE	FL		07/01/2021		4,964	0	0	0	0	0	0	4,964	4,964	0	0	0
100061803	SOUTH HOLLAND	IL		07/01/2021		6,194	0	0	0	0	0	0	6,194	6,194	0	0	0
100062005	LAWRENCEVILLE	GA		07/01/2021		5,753	0	0	0	0	0	0	5,753	5,753	0	0	0
100062029	CAMERON	OK		07/01/2021		977	0	0	0	0	0	0	977	977	0	0	0
100062033	EUHARLEE	GA		07/01/2021		3,158	0	0	0	0	0	0	3,158	3,158	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062298	CATLETTSBURG	KY		07/01/2021		6,096	0	0	0	0	0	0	6,096	6,096	0	0	0
100062316	WARRINGTON	PA		07/01/2021		3,573	0	0	0	0	0	0	3,573	3,573	0	0	0
100062323	RICHMOND	VA		07/01/2021		2,755	0	0	0	0	0	0	2,755	2,755	0	0	0
100062340	KINGSPORT	TN		07/01/2021		4,240	0	0	0	0	0	0	4,240	4,240	0	0	0
100062341	DOLTON	IL		07/01/2021		3,530	0	0	0	0	0	0	3,530	3,530	0	0	0
100062541	ANTIOCH	TN		07/01/2021		4,716	0	0	0	0	0	0	4,716	4,716	0	0	0
100062546	MARION	OH		07/01/2021		1,917	0	0	0	0	0	0	1,917	1,917	0	0	0
100062550	NORCROSS	GA		07/01/2021		6,324	0	0	0	0	0	0	6,324	6,324	0	0	0
100062558	CANAL WINCHESTER	OH		07/01/2021		5,718	0	0	0	0	0	0	5,718	5,718	0	0	0
100062561	NEW BEDFORD	MA		07/01/2021		5,980	0	0	0	0	0	0	5,980	5,980	0	0	0
100062564	DOUGLASVILLE	GA		07/01/2021		3,677	0	0	0	0	0	0	3,677	3,677	0	0	0
100062565	MCLENDON CHISHOLM	TX		07/01/2021		6,309	0	0	0	0	0	0	6,309	6,309	0	0	0
100062566	PHOENIX	AZ		07/01/2021		3,348	0	0	0	0	0	0	3,348	3,348	0	0	0
100062579	PORT SAINT LUCIE	FL		07/01/2021		5,782	0	0	0	0	0	0	5,782	5,782	0	0	0
100062585	EASTPOINTE	MI		07/01/2021		2,049	0	0	0	0	0	0	2,049	2,049	0	0	0
100062598	TAYLORSVILLE	UT		07/01/2021		5,983	0	0	0	0	0	0	5,983	5,983	0	0	0
100062626	PHILADELPHIA	PA		07/01/2021		2,656	0	0	0	0	0	0	2,656	2,656	0	0	0
100061557	EUGENE	MO		07/01/2021		3,857	0	0	0	0	0	0	3,857	3,857	0	0	0
100061559	JACKSONVILLE	FL		07/01/2021		1,930	0	0	0	0	0	0	1,930	1,930	0	0	0
100061562	DUNDALK	MD		07/01/2021		3,336	0	0	0	0	0	0	3,336	3,336	0	0	0
100061572	FAIRBURN	GA		07/01/2021		1,787	0	0	0	0	0	0	1,787	1,787	0	0	0
100061584	OSWEGO	NY		07/01/2021		1,156	0	0	0	0	0	0	1,156	1,156	0	0	0
100061586	RIVERSIDE AREA	CA		07/01/2021		3,841	0	0	0	0	0	0	3,841	3,841	0	0	0
100061589	ARLINGTON	TX		07/01/2021		1,712	0	0	0	0	0	0	1,712	1,712	0	0	0
100061607	SUN CITY CENTER	FL		07/01/2021		2,744	0	0	0	0	0	0	2,744	2,744	0	0	0
100061611	VERO BEACH	FL		07/01/2021		3,823	0	0	0	0	0	0	3,823	3,823	0	0	0
100061618	CRESTLINE	CA		07/01/2021		3,816	0	0	0	0	0	0	3,816	3,816	0	0	0
100061620	LAKEVIEW	OR		07/01/2021		3,441	0	0	0	0	0	0	3,441	3,441	0	0	0
100061942	JOHNSTOWN	PA		07/01/2021		1,884	0	0	0	0	0	0	1,884	1,884	0	0	0
100061946	REELSVILLE	IN		07/01/2021		3,741	0	0	0	0	0	0	3,741	3,741	0	0	0
100061949	MISHAWAKA	IN		07/01/2021		4,322	0	0	0	0	0	0	4,322	4,322	0	0	0
100061951	STEWARTVILLE	MN		07/01/2021		5,751	0	0	0	0	0	0	5,751	5,751	0	0	0
100061960	NAUGATUCK	CT		07/01/2021		6,159	0	0	0	0	0	0	6,159	6,159	0	0	0
100061973	LINCOLN	NE		07/01/2021		1,982	0	0	0	0	0	0	1,982	1,982	0	0	0
100061978	PHOENIX	AZ		07/01/2021		790	0	0	0	0	0	0	790	790	0	0	0
100061979	TUCSON	AZ		07/01/2021		2,016	0	0	0	0	0	0	2,016	2,016	0	0	0
100061981	KLAMATH FALLS	OR		07/01/2021		3,709	0	0	0	0	0	0	3,709	3,709	0	0	0
100061990	ROCKLIN	CA		07/01/2021		3,501	0	0	0	0	0	0	3,501	3,501	0	0	0
100062198	OLYMPIA	WA		07/01/2021		8,436	0	0	0	0	0	0	8,436	8,436	0	0	0
100062199	ARLINGTON	WA		07/01/2021		5,226	0	0	0	0	0	0	5,226	5,226	0	0	0
100062201	MONROE	WA		07/01/2021		6,899	0	0	0	0	0	0	6,899	6,899	0	0	0
100062208	KAMUELA	HI		07/01/2021		3,203	0	0	0	0	0	0	3,203	3,203	0	0	0
100062220	OVIEDO	FL		07/01/2021		3,130	0	0	0	0	0	0	3,130	3,130	0	0	0
100062239	SAN ANTONIO	TX		07/01/2021		4,279	0	0	0	0	0	0	4,279	4,279	0	0	0
100062241	DAVENPORT	FL		07/01/2021		4,813	0	0	0	0	0	0	4,813	4,813	0	0	0
100062254	PITTSBURGH	PA		07/01/2021		2,415	0	0	0	0	0	0	2,415	2,415	0	0	0
100062256	WILMINGTON	NC		07/01/2021		1,494	0	0	0	0	0	0	1,494	1,494	0	0	0
100062264	HOUSTON	TX		07/01/2021		5,865	0	0	0	0	0	0	5,865	5,865	0	0	0
100062271	BURLINGTON	KS		07/01/2021		1,844	0	0	0	0	0	0	1,844	1,844	0	0	0
100062454	COLORADO SPRINGS	CO		07/01/2021		4,518	0	0	0	0	0	0	4,518	4,518	0	0	0
100062471	JEFFERSON	GA		07/01/2021		4,043	0	0	0	0	0	0	4,043	4,043	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062472	STATESVILLE	NC		07/01/2021		7,579	0	0	0	0	0	0	7,579	7,579	0	0	0
100062483	SAVANNAH	TX		07/01/2021		2,882	0	0	0	0	0	0	2,882	2,882	0	0	0
100062491	SNELLVILLE	GA		07/01/2021		3,044	0	0	0	0	0	0	3,044	3,044	0	0	0
100062493	CRISFIELD	MD		07/01/2021		2,406	0	0	0	0	0	0	2,406	2,406	0	0	0
100062497	LOGANVILLE	GA		07/01/2021		2,669	0	0	0	0	0	0	2,669	2,669	0	0	0
100062519	DALTON	GA		07/01/2021		4,028	0	0	0	0	0	0	4,028	4,028	0	0	0
100062520	BELLWOOD	IL		07/01/2021		11,221	0	0	0	0	0	0	11,221	11,221	0	0	0
100062522	PORT SAINT LUCIE	FL		07/01/2021		4,177	0	0	0	0	0	0	4,177	4,177	0	0	0
100062720	BRUSLY	LA		07/01/2021		12,585	0	0	0	0	0	0	12,585	12,585	0	0	0
100062731	MCMINNVILLE	OR		07/01/2021		5,907	0	0	0	0	0	0	5,907	5,907	0	0	0
100062734	LITHONIA	GA		07/01/2021		2,053	0	0	0	0	0	0	2,053	2,053	0	0	0
100062746	LAKE WORTH	FL		07/01/2021		4,078	0	0	0	0	0	0	4,078	4,078	0	0	0
100062758	TOMS RIVER	NJ		07/01/2021		3,078	0	0	0	0	0	0	3,078	3,078	0	0	0
100062776	PHOENIX	AZ		07/01/2021		2,142	0	0	0	0	0	0	2,142	2,142	0	0	0
100062784	FORT WORTH	TX		07/01/2021		3,224	0	0	0	0	0	0	3,224	3,224	0	0	0
100063065	GEORGETOWN	TX		07/01/2021		1,638	0	0	0	0	0	0	1,638	1,638	0	0	0
100063076	GROVETOWN	GA		07/01/2021		4,480	0	0	0	0	0	0	4,480	4,480	0	0	0
100063081	CEDARVILLE	NJ		07/01/2021		3,177	0	0	0	0	0	0	3,177	3,177	0	0	0
100063084	MANTUA	NJ		07/01/2021		9,641	0	0	0	0	0	0	9,641	9,641	0	0	0
100063093	TRINIDAD	TX		07/01/2021		1,745	0	0	0	0	0	0	1,745	1,745	0	0	0
100063102	KINGWOOD	TX		07/01/2021		3,945	0	0	0	0	0	0	3,945	3,945	0	0	0
100061846	ADAIRSVILLE	GA		07/01/2021		2,033	0	0	0	0	0	0	2,033	2,033	0	0	0
100061853	FAIRBURN	GA		07/01/2021		2,132	0	0	0	0	0	0	2,132	2,132	0	0	0
100061856	SENECA FALLS	NY		07/01/2021		1,901	0	0	0	0	0	0	1,901	1,901	0	0	0
100062101	MERRILLVILLE	IN		07/01/2021		1,286	0	0	0	0	0	0	1,286	1,286	0	0	0
100062150	NORTH CHARLESTON	SC		07/01/2021		5,828	0	0	0	0	0	0	5,828	5,828	0	0	0
100062155	ANDERSON	IN		07/01/2021		4,311	0	0	0	0	0	0	4,311	4,311	0	0	0
100062173	HANOVER	MD		07/01/2021		5,327	0	0	0	0	0	0	5,327	5,327	0	0	0
100062360	DENHAM SPRINGS	LA		07/01/2021		2,928	0	0	0	0	0	0	2,928	2,928	0	0	0
100062361	FREDERICK	MD		07/01/2021		7,246	0	0	0	0	0	0	7,246	7,246	0	0	0
100062364	CHATHAM	IL		07/01/2021		2,764	0	0	0	0	0	0	2,764	2,764	0	0	0
100062365	CHARLOTTE	NC		07/01/2021		4,388	0	0	0	0	0	0	4,388	4,388	0	0	0
100062367	MILLTOWN	NJ		07/01/2021		6,433	0	0	0	0	0	0	6,433	6,433	0	0	0
100062369	LUCAMA	NC		07/01/2021		6,636	0	0	0	0	0	0	6,636	6,636	0	0	0
100062371	PHOENIX	AZ		07/01/2021		3,698	0	0	0	0	0	0	3,698	3,698	0	0	0
100062376	DECATUR	NE		07/01/2021		3,123	0	0	0	0	0	0	3,123	3,123	0	0	0
100062378	GREENVILLE	SC		07/01/2021		5,141	0	0	0	0	0	0	5,141	5,141	0	0	0
100062381	EMPORIA	KS		07/01/2021		1,566	0	0	0	0	0	0	1,566	1,566	0	0	0
100062382	MEEKER	OK		07/01/2021		5,589	0	0	0	0	0	0	5,589	5,589	0	0	0
100062386	OCEANSIDE	CA		07/01/2021		6,750	0	0	0	0	0	0	6,750	6,750	0	0	0
100062389	SPRINGVILLE	UT		07/01/2021		4,319	0	0	0	0	0	0	4,319	4,319	0	0	0
100062390	ARLINGTON	TX		07/01/2021		4,353	0	0	0	0	0	0	4,353	4,353	0	0	0
100062395	LINDALE	TX		07/01/2021		2,522	0	0	0	0	0	0	2,522	2,522	0	0	0
100062401	SAINT CLOUD	FL		07/01/2021		4,972	0	0	0	0	0	0	4,972	4,972	0	0	0
100062405	LOS ANGELES	CA		07/01/2021		5,663	0	0	0	0	0	0	5,663	5,663	0	0	0
100062407	SPRINGBORO	OH		07/01/2021		3,584	0	0	0	0	0	0	3,584	3,584	0	0	0
100062408	BLAINE	MN		07/01/2021		3,660	0	0	0	0	0	0	3,660	3,660	0	0	0
100062409	BAYTOWN	TX		07/01/2021		2,781	0	0	0	0	0	0	2,781	2,781	0	0	0
100062410	FLORISSANT	MO		07/01/2021		2,322	0	0	0	0	0	0	2,322	2,322	0	0	0
100062416	PERRIS	CA		07/01/2021		3,843	0	0	0	0	0	0	3,843	3,843	0	0	0
100062417	BIRMINGHAM	AL		07/01/2021		1,970	0	0	0	0	0	0	1,970	1,970	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062421	EAST MEADOW	NY		07/01/2021		6,528	0	0	0	0	0	0	6,528	6,528	0	0	0
100062422	SHEPHERDSVILLE	KY		07/01/2021		3,471	0	0	0	0	0	0	3,471	3,471	0	0	0
100062425	GRANITE FALLS	NC		07/01/2021		1,252	0	0	0	0	0	0	1,252	1,252	0	0	0
100062430	OPELIKA	AL		07/01/2021		2,579	0	0	0	0	0	0	2,579	2,579	0	0	0
100062440	NEW ATHENS	IL		07/01/2021		1,591	0	0	0	0	0	0	1,591	1,591	0	0	0
100062636	MESA	AZ		07/01/2021		3,692	0	0	0	0	0	0	3,692	3,692	0	0	0
100062655	BALTIMORE	MD		07/01/2021		1,591	0	0	0	0	0	0	1,591	1,591	0	0	0
100062657	SWARTZ CREEK	MI		07/01/2021		1,679	0	0	0	0	0	0	1,679	1,679	0	0	0
100062667	MONTGOMERY	AL		07/01/2021		2,180	0	0	0	0	0	0	2,180	2,180	0	0	0
100062670	DOUGLASVILLE	GA		07/01/2021		2,385	0	0	0	0	0	0	2,385	2,385	0	0	0
100062676	REDLANDS	CA		07/01/2021		3,860	0	0	0	0	0	0	3,860	3,860	0	0	0
100062685	CLATSKANIE	OR		07/01/2021		3,705	0	0	0	0	0	0	3,705	3,705	0	0	0
100062690	PHILADELPHIA	PA		07/01/2021		2,842	0	0	0	0	0	0	2,842	2,842	0	0	0
100062714	BROWNSVILLE	TN		07/01/2021		3,479	0	0	0	0	0	0	3,479	3,479	0	0	0
100062974	THIBODAUX	LA		07/01/2021		6,344	0	0	0	0	0	0	6,344	6,344	0	0	0
100063011	BALTIMORE	MD		07/01/2021		6,666	0	0	0	0	0	0	6,666	6,666	0	0	0
100063202	HARTFORD	KY		07/01/2021		1,636	0	0	0	0	0	0	1,636	1,636	0	0	0
100063208	LINCOLN	NE		07/01/2021		16,962	0	0	0	0	0	0	16,962	16,962	0	0	0
100063214	STOCKBRIDGE	GA		07/01/2021		806	0	0	0	0	0	0	806	806	0	0	0
100063216	GAINESVILLE	GA		07/01/2021		1,806	0	0	0	0	0	0	1,806	1,806	0	0	0
100063219	EL DORADO	KS		07/01/2021		1,530	0	0	0	0	0	0	1,530	1,530	0	0	0
100063220	COMMERCE TOWNSHIP	MI		07/01/2021		2,590	0	0	0	0	0	0	2,590	2,590	0	0	0
100062874	TUCKER	GA		07/01/2021		2,616	0	0	0	0	0	0	2,616	2,616	0	0	0
100062907	TOMS RIVER	NJ		07/01/2021		1,986	0	0	0	0	0	0	1,986	1,986	0	0	0
100063110	CLINTON	TN		07/01/2021		3,708	0	0	0	0	0	0	3,708	3,708	0	0	0
100063138	SCHENECTADY	NY		07/01/2021		2,009	0	0	0	0	0	0	2,009	2,009	0	0	0
100063142	BALTIMORE	MD		07/01/2021		5,133	0	0	0	0	0	0	5,133	5,133	0	0	0
100063165	WARWICK	RI		07/01/2021		7,845	0	0	0	0	0	0	7,845	7,845	0	0	0
100063400	WILLIAMSBURG	VA		07/01/2021		5,142	0	0	0	0	0	0	5,142	5,142	0	0	0
100063407	HYDE PARK	NY		07/01/2021		4,571	0	0	0	0	0	0	4,571	4,571	0	0	0
100063433	TACOMA	WA		07/01/2021		5,196	0	0	0	0	0	0	5,196	5,196	0	0	0
100063438	FRUITLAND PARK	FL		07/01/2021		4,772	0	0	0	0	0	0	4,772	4,772	0	0	0
100063647	HYATTSVILLE	MD		07/01/2021		5,572	0	0	0	0	0	0	5,572	5,572	0	0	0
100063656	HARRISON	OH		07/01/2021		3,093	0	0	0	0	0	0	3,093	3,093	0	0	0
100063658	MIRAMAR	FL		07/01/2021		5,012	0	0	0	0	0	0	5,012	5,012	0	0	0
100063662	GALVESTON	IN		07/01/2021		1,571	0	0	0	0	0	0	1,571	1,571	0	0	0
100063665	LOUISVILLE	KY		07/01/2021		2,671	0	0	0	0	0	0	2,671	2,671	0	0	0
100063674	RIVERSIDE	IL		07/01/2021		4,060	0	0	0	0	0	0	4,060	4,060	0	0	0
100063686	BRIGHTON	MI		07/01/2021		2,245	0	0	0	0	0	0	2,245	2,245	0	0	0
100063688	LOUISVILLE	KY		07/01/2021		2,660	0	0	0	0	0	0	2,660	2,660	0	0	0
100063694	GREENVILLE	TX		07/01/2021		3,607	0	0	0	0	0	0	3,607	3,607	0	0	0
100063700	HOGANSVILLE	GA		07/01/2021		1,117	0	0	0	0	0	0	1,117	1,117	0	0	0
100063703	JOHNSTOWN	PA		07/01/2021		3,592	0	0	0	0	0	0	3,592	3,592	0	0	0
100063710	MORGANTOWN	WV		07/01/2021		5,347	0	0	0	0	0	0	5,347	5,347	0	0	0
100063711	MERIDIAN	MS		07/01/2021		2,153	0	0	0	0	0	0	2,153	2,153	0	0	0
100063718	HUDSON	MA		07/01/2021		7,612	0	0	0	0	0	0	7,612	7,612	0	0	0
100063719	DOUGLAS	GA		07/01/2021		4,800	0	0	0	0	0	0	4,800	4,800	0	0	0
100063936	OLD TOWN	ME		07/01/2021		1,766	0	0	0	0	0	0	1,766	1,766	0	0	0
100063942	MURFREESBORO	TN		07/01/2021		5,664	0	0	0	0	0	0	5,664	5,664	0	0	0
100063943	ELBA	AL		07/01/2021		1,960	0	0	0	0	0	0	1,960	1,960	0	0	0
100063945	CLINTON	MD		07/01/2021		5,934	0	0	0	0	0	0	5,934	5,934	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100063947	COLUMBUS	OH		07/01/2021		3,241	0	0	0	0	0	0	3,241	3,241	0	0	0
100063951	FORT WORTH	TX		07/01/2021		1,552	0	0	0	0	0	0	1,552	1,552	0	0	0
100063953	PHILADELPHIA	PA		07/01/2021		4,296	0	0	0	0	0	0	4,296	4,296	0	0	0
100063956	TORRINGTON	CT		07/01/2021		3,799	0	0	0	0	0	0	3,799	3,799	0	0	0
100063959	PHILADELPHIA	PA		07/01/2021		2,286	0	0	0	0	0	0	2,286	2,286	0	0	0
100063962	CAMPOBELLO	SC		07/01/2021		1,005	0	0	0	0	0	0	1,005	1,005	0	0	0
100063965	YUKON	OK		07/01/2021		4,192	0	0	0	0	0	0	4,192	4,192	0	0	0
100063969	PORT ST LUCIE	FL		07/01/2021		5,010	0	0	0	0	0	0	5,010	5,010	0	0	0
100063972	COLUMBIA	SC		07/01/2021		2,797	0	0	0	0	0	0	2,797	2,797	0	0	0
100063976	LINTHICUM HEIGHTS	MD		07/01/2021		10,992	0	0	0	0	0	0	10,992	10,992	0	0	0
100063977	SULPHUR	LA		07/01/2021		1,844	0	0	0	0	0	0	1,844	1,844	0	0	0
100063978	CLINT	TX		07/01/2021		2,371	0	0	0	0	0	0	2,371	2,371	0	0	0
100063979	VIDALIA	LA		07/01/2021		1,491	0	0	0	0	0	0	1,491	1,491	0	0	0
100063981	MANHATTAN	IL		07/01/2021		5,058	0	0	0	0	0	0	5,058	5,058	0	0	0
100063986	SAN ANTONIO	TX		07/01/2021		5,485	0	0	0	0	0	0	5,485	5,485	0	0	0
100063987	PORT SAINT LUCIE	FL		07/01/2021		4,241	0	0	0	0	0	0	4,241	4,241	0	0	0
100063988	PLEASANT GROVE	AL		07/01/2021		2,487	0	0	0	0	0	0	2,487	2,487	0	0	0
100063989	CLEVELAND	OH		07/01/2021		2,143	0	0	0	0	0	0	2,143	2,143	0	0	0
100063992	SOUTH KINGSTOWN	RI		07/01/2021		5,076	0	0	0	0	0	0	5,076	5,076	0	0	0
100063994	PHILADELPHIA	PA		07/01/2021		6,840	0	0	0	0	0	0	6,840	6,840	0	0	0
100063995	SOUTH PARK	PA		07/01/2021		3,980	0	0	0	0	0	0	3,980	3,980	0	0	0
100063998	STAFFORD	TX		07/01/2021		4,824	0	0	0	0	0	0	4,824	4,824	0	0	0
100063999	LONGVIEW	TX		07/01/2021		2,790	0	0	0	0	0	0	2,790	2,790	0	0	0
100064001	COLUMBUS	GA		07/01/2021		2,361	0	0	0	0	0	0	2,361	2,361	0	0	0
100064005	LAKE WORTH	FL		07/01/2021		3,464	0	0	0	0	0	0	3,464	3,464	0	0	0
100064008	KATY	TX		07/01/2021		4,450	0	0	0	0	0	0	4,450	4,450	0	0	0
100064200	KANEOHE	HI		07/01/2021		6,084	0	0	0	0	0	0	6,084	6,084	0	0	0
100064508	INDIANAPOLIS	IN		07/01/2021		1,345	0	0	0	0	0	0	1,345	1,345	0	0	0
100064522	BALTIMORE	MD		07/01/2021		3,873	0	0	0	0	0	0	3,873	3,873	0	0	0
100064528	PHENIX CITY	AL		07/01/2021		1,751	0	0	0	0	0	0	1,751	1,751	0	0	0
100064534	GIBSONTON	FL		07/01/2021		3,470	0	0	0	0	0	0	3,470	3,470	0	0	0
100063281	DOLGEVILLE	NY		07/01/2021		1,590	0	0	0	0	0	0	1,590	1,590	0	0	0
100063340	SPRINGFIELD	OR		07/01/2021		2,511	0	0	0	0	0	0	2,511	2,511	0	0	0
100063345	ISLAND PARK	NY		07/01/2021		4,293	0	0	0	0	0	0	4,293	4,293	0	0	0
100063528	RAEFORD	NC		07/01/2021		5,228	0	0	0	0	0	0	5,228	5,228	0	0	0
100063553	CIRCLEVILLE	OH		07/01/2021		3,383	0	0	0	0	0	0	3,383	3,383	0	0	0
100063558	PORT ST LUCIE	FL		07/01/2021		6,015	0	0	0	0	0	0	6,015	6,015	0	0	0
100063564	KISSIMMEE	FL		07/01/2021		8,653	0	0	0	0	0	0	8,653	8,653	0	0	0
100063572	PHILADELPHIA	PA		07/01/2021		2,499	0	0	0	0	0	0	2,499	2,499	0	0	0
100063580	MOORHEAD	MN		07/01/2021		3,871	0	0	0	0	0	0	3,871	3,871	0	0	0
100063597	SOUTH GLENS FALLS	NY		07/01/2021		3,843	0	0	0	0	0	0	3,843	3,843	0	0	0
100063603	MACON	GA		07/01/2021		2,638	0	0	0	0	0	0	2,638	2,638	0	0	0
100063606	CULLMAN	AL		07/01/2021		3,450	0	0	0	0	0	0	3,450	3,450	0	0	0
100063608	ALBANY	GA		07/01/2021		1,864	0	0	0	0	0	0	1,864	1,864	0	0	0
100063610	HENDERSON	NV		07/01/2021		6,060	0	0	0	0	0	0	6,060	6,060	0	0	0
100063614	PORT LAVACA	TX		07/01/2021		3,235	0	0	0	0	0	0	3,235	3,235	0	0	0
100063616	TROY	IL		07/01/2021		4,171	0	0	0	0	0	0	4,171	4,171	0	0	0
100063621	PRINCETON	KY		07/01/2021		1,816	0	0	0	0	0	0	1,816	1,816	0	0	0
100063622	CENTREVILLE	MD		07/01/2021		4,322	0	0	0	0	0	0	4,322	4,322	0	0	0
100063624	WATERBURY	CT		07/01/2021		4,536	0	0	0	0	0	0	4,536	4,536	0	0	0
100063625	ENNIS	TX		07/01/2021		1,917	0	0	0	0	0	0	1,917	1,917	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100063627	WOLCOTT	NY		07/01/2021		1,724	0	0	0	0	0	0	1,724	1,724	0	0	0
100063792	JERSEY CITY	NJ		07/01/2021		10,059	0	0	0	0	0	0	10,059	10,059	0	0	0
100063794	MIAMI	FL		07/01/2021		6,420	0	0	0	0	0	0	6,420	6,420	0	0	0
100063798	ANCHORAGE	AK		07/01/2021		3,561	0	0	0	0	0	0	3,561	3,561	0	0	0
100063802	SAN ANTONIO	TX		07/01/2021		2,810	0	0	0	0	0	0	2,810	2,810	0	0	0
100063804	JACKSONVILLE	FL		07/01/2021		6,647	0	0	0	0	0	0	6,647	6,647	0	0	0
100063810	CANAL WINCHESTER	OH		07/01/2021		8,638	0	0	0	0	0	0	8,638	8,638	0	0	0
100063812	ENON	OH		07/01/2021		2,406	0	0	0	0	0	0	2,406	2,406	0	0	0
100063813	ATLANTA	GA		07/01/2021		2,214	0	0	0	0	0	0	2,214	2,214	0	0	0
100063816	PLAINFIELD	NJ		07/01/2021		6,676	0	0	0	0	0	0	6,676	6,676	0	0	0
100063821	PORT ST LUCIE	FL		07/01/2021		6,299	0	0	0	0	0	0	6,299	6,299	0	0	0
100063827	LOUISVILLE	KY		07/01/2021		4,314	0	0	0	0	0	0	4,314	4,314	0	0	0
100063830	BROOKLYN CENTER	MN		07/01/2021		5,408	0	0	0	0	0	0	5,408	5,408	0	0	0
100063838	CHICAGO	IL		07/01/2021		3,349	0	0	0	0	0	0	3,349	3,349	0	0	0
100063844	STREETSBORO	OH		07/01/2021		5,254	0	0	0	0	0	0	5,254	5,254	0	0	0
100063846	MOBILE	AL		07/01/2021		3,740	0	0	0	0	0	0	3,740	3,740	0	0	0
100063848	WILMINGTON	DE		07/01/2021		4,875	0	0	0	0	0	0	4,875	4,875	0	0	0
100063849	DAYTON	OH		07/01/2021		4,522	0	0	0	0	0	0	4,522	4,522	0	0	0
100063853	NORTH PORT	FL		07/01/2021		4,902	0	0	0	0	0	0	4,902	4,902	0	0	0
100063857	ROCHESTER	NY		07/01/2021		2,213	0	0	0	0	0	0	2,213	2,213	0	0	0
100064094	SLOANSVILLE	NY		07/01/2021		2,345	0	0	0	0	0	0	2,345	2,345	0	0	0
100064105	STATEN ISLAND	NY		07/01/2021		8,292	0	0	0	0	0	0	8,292	8,292	0	0	0
100064122	ELKINS PARK	PA		07/01/2021		8,608	0	0	0	0	0	0	8,608	8,608	0	0	0
100064126	SNYDER	TX		07/01/2021		612	0	0	0	0	0	0	612	612	0	0	0
100064127	BRUNSWICK	OH		07/01/2021		6,770	0	0	0	0	0	0	6,770	6,770	0	0	0
100064129	BERKELEY TWP	NJ		07/01/2021		7,068	0	0	0	0	0	0	7,068	7,068	0	0	0
100064132	PHILADELPHIA	PA		07/01/2021		2,029	0	0	0	0	0	0	2,029	2,029	0	0	0
100064146	ELMIRA	NY		07/01/2021		558	0	0	0	0	0	0	558	558	0	0	0
100064155	MILLVILLE	NJ		07/01/2021		4,190	0	0	0	0	0	0	4,190	4,190	0	0	0
100064161	WEST VALLEY CITY	UT		07/01/2021		1,902	0	0	0	0	0	0	1,902	1,902	0	0	0
100064395	PROSPECT HEIGHTS	IL		07/01/2021		3,974	0	0	0	0	0	0	3,974	3,974	0	0	0
100064400	WESTMINSTER	CO		07/01/2021		7,324	0	0	0	0	0	0	7,324	7,324	0	0	0
100064401	APPLE VALLEY	CA		07/01/2021		14,307	0	0	0	0	0	0	14,307	14,307	0	0	0
100064424	TONAWANDA	NY		07/01/2021		3,256	0	0	0	0	0	0	3,256	3,256	0	0	0
100064431	COUNCIL BLUFFS	IA		07/01/2021		1,837	0	0	0	0	0	0	1,837	1,837	0	0	0
100064439	MIDDLE RIVER	MD		07/01/2021		4,604	0	0	0	0	0	0	4,604	4,604	0	0	0
100064442	COLUMBUS	OH		07/01/2021		2,305	0	0	0	0	0	0	2,305	2,305	0	0	0
100064629	PORT SAINT LUCIE	FL		07/01/2021		6,349	0	0	0	0	0	0	6,349	6,349	0	0	0
100064635	VERO BEACH	FL		07/01/2021		11,474	0	0	0	0	0	0	11,474	11,474	0	0	0
100064642	VALLEY STREAM	NY		07/01/2021		4,179	0	0	0	0	0	0	4,179	4,179	0	0	0
100064647	LOS ANGELES	CA		07/01/2021		6,323	0	0	0	0	0	0	6,323	6,323	0	0	0
100064652	WATERVLIET	NY		07/01/2021		5,572	0	0	0	0	0	0	5,572	5,572	0	0	0
100064667	LAND O LAKES	FL		07/01/2021		3,106	0	0	0	0	0	0	3,106	3,106	0	0	0
100064669	SUMMERVILLE	SC		07/01/2021		4,344	0	0	0	0	0	0	4,344	4,344	0	0	0
100063477	MILWAUKEE	WI		07/01/2021		2,280	0	0	0	0	0	0	2,280	2,280	0	0	0
100063481	CENTRALIA	MO		07/01/2021		3,327	0	0	0	0	0	0	3,327	3,327	0	0	0
100063485	VOLIN	SD		07/01/2021		2,682	0	0	0	0	0	0	2,682	2,682	0	0	0
100063496	POSEN	IL		07/01/2021		1,506	0	0	0	0	0	0	1,506	1,506	0	0	0
100063501	ROSWELL	GA		07/01/2021		5,052	0	0	0	0	0	0	5,052	5,052	0	0	0
100063720	CARRIERE	MS		07/01/2021		2,551	0	0	0	0	0	0	2,551	2,551	0	0	0
100063724	MONROE	GA		07/01/2021		1,976	0	0	0	0	0	0	1,976	1,976	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100063727	MIDDLETOWN	MD		07/01/2021		3,922	0	0	0	0	0	0	3,922	3,922	0	0	0
100063731	PHILADELPHIA	PA		07/01/2021		1,321	0	0	0	0	0	0	1,321	1,321	0	0	0
100063735	HOMESTEAD	FL		07/01/2021		5,601	0	0	0	0	0	0	5,601	5,601	0	0	0
100063736	FAYETTEVILLE	NC		07/01/2021		4,665	0	0	0	0	0	0	4,665	4,665	0	0	0
100063738	DENTON	MD		07/01/2021		10,880	0	0	0	0	0	0	10,880	10,880	0	0	0
100063740	MARSHALL	MO		07/01/2021		2,001	0	0	0	0	0	0	2,001	2,001	0	0	0
100063744	ARGYLE	TX		07/01/2021		6,036	0	0	0	0	0	0	6,036	6,036	0	0	0
100063745	CORPUS CHRISTI	TX		07/01/2021		13,063	0	0	0	0	0	0	13,063	13,063	0	0	0
100063746	MERAUX	LA		07/01/2021		3,487	0	0	0	0	0	0	3,487	3,487	0	0	0
100063750	HARRISBURG	PA		07/01/2021		4,094	0	0	0	0	0	0	4,094	4,094	0	0	0
100063764	CANAL FULTON	OH		07/01/2021		2,511	0	0	0	0	0	0	2,511	2,511	0	0	0
100063773	TOPEKA	KS		07/01/2021		3,177	0	0	0	0	0	0	3,177	3,177	0	0	0
100063774	PRATT	KS		07/01/2021		3	0	0	0	0	0	0	3	3	0	0	0
100063779	CLINTON	MD		07/01/2021		6,672	0	0	0	0	0	0	6,672	6,672	0	0	0
100063780	BALTIMORE	MD		07/01/2021		2,909	0	0	0	0	0	0	2,909	2,909	0	0	0
100063788	ORLANDO	FL		07/01/2021		6,285	0	0	0	0	0	0	6,285	6,285	0	0	0
100064010	LAREDO	TX		07/01/2021		3,178	0	0	0	0	0	0	3,178	3,178	0	0	0
100064012	SUMTER	SC		07/01/2021		3,634	0	0	0	0	0	0	3,634	3,634	0	0	0
100064014	SUGARLOAF	PA		07/01/2021		1,869	0	0	0	0	0	0	1,869	1,869	0	0	0
100064017	KAMUELA	HI		07/01/2021		7,840	0	0	0	0	0	0	7,840	7,840	0	0	0
100064018	BALTIMORE	MD		07/01/2021		4,140	0	0	0	0	0	0	4,140	4,140	0	0	0
100064020	MIAMI	FL		07/01/2021		6,685	0	0	0	0	0	0	6,685	6,685	0	0	0
100064021	NORTH CANTON	OH		07/01/2021		2,048	0	0	0	0	0	0	2,048	2,048	0	0	0
100064022	LAFOLLETTE	TN		07/01/2021		2,336	0	0	0	0	0	0	2,336	2,336	0	0	0
100064024	SUN CITY CENTER	FL		07/01/2021		4,555	0	0	0	0	0	0	4,555	4,555	0	0	0
100064025	TRINITY	NC		07/01/2021		9,142	0	0	0	0	0	0	9,142	9,142	0	0	0
100064028	INDIANAPOLIS	IN		07/01/2021		3,358	0	0	0	0	0	0	3,358	3,358	0	0	0
100064055	EVERSON	WA		07/01/2021		4,118	0	0	0	0	0	0	4,118	4,118	0	0	0
100064076	CLEVELAND	TN		07/01/2021		4,578	0	0	0	0	0	0	4,578	4,578	0	0	0
100064079	MAGNOLIA	NJ		07/01/2021		1,613	0	0	0	0	0	0	1,613	1,613	0	0	0
100064084	EDGEFIELD	SC		07/01/2021		964	0	0	0	0	0	0	964	964	0	0	0
100064085	LOUISVILLE	KY		07/01/2021		1,739	0	0	0	0	0	0	1,739	1,739	0	0	0
100064086	SIOUX FALLS	SD		07/01/2021		2,739	0	0	0	0	0	0	2,739	2,739	0	0	0
100064311	VERO BEACH	FL		07/01/2021		6,756	0	0	0	0	0	0	6,756	6,756	0	0	0
100064314	SANFORD	FL		07/01/2021		4,328	0	0	0	0	0	0	4,328	4,328	0	0	0
100064316	DES MOINES	IA		07/01/2021		1,598	0	0	0	0	0	0	1,598	1,598	0	0	0
100064341	LOUISVILLE	KY		07/01/2021		3,565	0	0	0	0	0	0	3,565	3,565	0	0	0
100064342	SPRINGFIELD	PA		07/01/2021		3,553	0	0	0	0	0	0	3,553	3,553	0	0	0
100064348	WASHINGTON	IN		07/01/2021		2,001	0	0	0	0	0	0	2,001	2,001	0	0	0
100064350	GRAND MARSH	WI		07/01/2021		1,696	0	0	0	0	0	0	1,696	1,696	0	0	0
100064353	HARRISBURG	PA		07/01/2021		2,243	0	0	0	0	0	0	2,243	2,243	0	0	0
100064354	PALM BAY	FL		07/01/2021		3,612	0	0	0	0	0	0	3,612	3,612	0	0	0
100064359	SPRING HILL	TN		07/01/2021		5,592	0	0	0	0	0	0	5,592	5,592	0	0	0
100064364	DOUGLASVILLE	GA		07/01/2021		2,537	0	0	0	0	0	0	2,537	2,537	0	0	0
100064365	DELHI	CA		07/01/2021		3,036	0	0	0	0	0	0	3,036	3,036	0	0	0
100064371	ELKHART	IN		07/01/2021		1,859	0	0	0	0	0	0	1,859	1,859	0	0	0
100064372	LA VERGNE	TN		07/01/2021		3,500	0	0	0	0	0	0	3,500	3,500	0	0	0
100064377	WICHITA	KS		07/01/2021		1,561	0	0	0	0	0	0	1,561	1,561	0	0	0
100064569	PAVILLON	NY		07/01/2021		4,221	0	0	0	0	0	0	4,221	4,221	0	0	0
100064596	NORTH BRUNSWICK	NJ		07/01/2021		533	0	0	0	0	0	0	533	533	0	0	0
100066160	MIAMI	FL		08/02/2021		9,808	0	0	0	0	0	0	9,808	9,808	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100066169	TUCSON	AZ		08/02/2021		2,531	0	0	0	0	0	0	2,531	2,531	0	0	0
100066181	SAN ANTONIO	TX		08/02/2021		2,255	0	0	0	0	0	0	2,255	2,255	0	0	0
100066186	ALSTEAD	NH		08/02/2021		5,845	0	0	0	0	0	0	5,845	5,845	0	0	0
100066193	RUSKIN	FL		08/02/2021		4,842	0	0	0	0	0	0	4,842	4,842	0	0	0
100066201	LAPEL	IN		08/02/2021		3,587	0	0	0	0	0	0	3,587	3,587	0	0	0
100066202	PORT SAINT LUCIE	FL		08/02/2021		3,303	0	0	0	0	0	0	3,303	3,303	0	0	0
100066216	HUDSON	FL		08/02/2021		2,411	0	0	0	0	0	0	2,411	2,411	0	0	0
100066219	CENTER POINT	AL		08/02/2021		1,899	0	0	0	0	0	0	1,899	1,899	0	0	0
100066223	KENNEWICK	WA		08/02/2021		4,321	0	0	0	0	0	0	4,321	4,321	0	0	0
100066234	CLINTON TOWNSHIP	MI		08/02/2021		4,466	0	0	0	0	0	0	4,466	4,466	0	0	0
100066059	SAVANNAH	GA		08/02/2021		2,244	0	0	0	0	0	0	2,244	2,244	0	0	0
100066066	DARLINGTON	SC		08/02/2021		3,207	0	0	0	0	0	0	3,207	3,207	0	0	0
100066071	BAKERSFIELD	CA		08/02/2021		5,483	0	0	0	0	0	0	5,483	5,483	0	0	0
100066078	FAIRFIELD	CA		08/02/2021		8,353	0	0	0	0	0	0	8,353	8,353	0	0	0
100066082	CLIFTON HEIGHTS	PA		08/02/2021		1,855	0	0	0	0	0	0	1,855	1,855	0	0	0
100066094	CARMEL	NY		08/02/2021		4,297	0	0	0	0	0	0	4,297	4,297	0	0	0
100066105	GREECE	NY		08/02/2021		2,461	0	0	0	0	0	0	2,461	2,461	0	0	0
100066113	GAITHERSBURG	MD		08/02/2021		2,707	0	0	0	0	0	0	2,707	2,707	0	0	0
100066116	CLIFTON SPRINGS	NY		08/02/2021		5,101	0	0	0	0	0	0	5,101	5,101	0	0	0
100066150	STATEN ISLAND	NY		08/02/2021		6,722	0	0	0	0	0	0	6,722	6,722	0	0	0
100066335	BUENA PARK	CA		08/02/2021		7,500	0	0	0	0	0	0	7,500	7,500	0	0	0
100066337	FORT OGLETHORPE	GA		08/02/2021		2,782	0	0	0	0	0	0	2,782	2,782	0	0	0
100066350	WINDSOR MILL	MD		08/02/2021		6,053	0	0	0	0	0	0	6,053	6,053	0	0	0
100066362	BUCKEYE	AZ		08/02/2021		10,648	0	0	0	0	0	0	10,648	10,648	0	0	0
100066364	BAKER	LA		08/02/2021		3,305	0	0	0	0	0	0	3,305	3,305	0	0	0
100066380	RIVERDALE	MI		08/02/2021		1,907	0	0	0	0	0	0	1,907	1,907	0	0	0
100066397	WARRIORS MARK	PA		08/02/2021		4,534	0	0	0	0	0	0	4,534	4,534	0	0	0
100066403	BROWNWOOD	TX		08/02/2021		1,317	0	0	0	0	0	0	1,317	1,317	0	0	0
100066672	LA PLACE	LA		08/02/2021		2,686	0	0	0	0	0	0	2,686	2,686	0	0	0
100066690	HARLINGEN	TX		08/02/2021		7,862	0	0	0	0	0	0	7,862	7,862	0	0	0
100066732	GIBSONTON	FL		08/02/2021		4,944	0	0	0	0	0	0	4,944	4,944	0	0	0
100066739	ELIZABETH CITY	NC		08/02/2021		13,199	0	0	0	0	0	0	13,199	13,199	0	0	0
100065987	KENNER	LA		08/02/2021		2,970	0	0	0	0	0	0	2,970	2,970	0	0	0
100066022	EL PASO	TX		08/02/2021		1,699	0	0	0	0	0	0	1,699	1,699	0	0	0
100066030	COLORADO SPRINGS	CO		08/02/2021		5,972	0	0	0	0	0	0	5,972	5,972	0	0	0
100066034	SARTELL	MN		08/02/2021		6,663	0	0	0	0	0	0	6,663	6,663	0	0	0
100066036	WARTRACE	TN		08/02/2021		5,161	0	0	0	0	0	0	5,161	5,161	0	0	0
100066039	COATESVILLE	PA		08/02/2021		4,366	0	0	0	0	0	0	4,366	4,366	0	0	0
100066050	PEARL RIVER	LA		08/02/2021		3,683	0	0	0	0	0	0	3,683	3,683	0	0	0
100066051	PORT WENTWORTH	GA		08/02/2021		1,155	0	0	0	0	0	0	1,155	1,155	0	0	0
100066250	CANDO	ND		08/02/2021		2,771	0	0	0	0	0	0	2,771	2,771	0	0	0
100066259	WAIANAE	HI		08/02/2021		10	0	0	0	0	0	0	10	10	0	0	0
100066262	KAPOLEI	HI		08/02/2021		1,554	0	0	0	0	0	0	1,554	1,554	0	0	0
100066265	NORTH PORT	FL		08/02/2021		3,320	0	0	0	0	0	0	3,320	3,320	0	0	0
100066277	MERRILL	WI		08/02/2021		1,701	0	0	0	0	0	0	1,701	1,701	0	0	0
100066285	TAMPA	FL		08/02/2021		4,368	0	0	0	0	0	0	4,368	4,368	0	0	0
100066299	LONG BEACH	CA		08/02/2021		11,507	0	0	0	0	0	0	11,507	11,507	0	0	0
100066307	COUNCIL BLUFFS	IA		08/02/2021		2,690	0	0	0	0	0	0	2,690	2,690	0	0	0
100066319	BEACHWOOD	OH		08/02/2021		4,488	0	0	0	0	0	0	4,488	4,488	0	0	0
100066589	FLORENCE	AZ		08/02/2021		3,404	0	0	0	0	0	0	3,404	3,404	0	0	0
100066599	CORTLAND	NY		08/02/2021		1,382	0	0	0	0	0	0	1,382	1,382	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100066615	MOBILE	AL		08/02/2021		5,813	0	0	0	0	0	0	5,813	5,813	0	0	0
100066618	BALTIMORE	MD		08/02/2021		4,193	0	0	0	0	0	0	4,193	4,193	0	0	0
100066620	WILLINGBORO	NJ		08/02/2021		2,211	0	0	0	0	0	0	2,211	2,211	0	0	0
100066625	HARRODSBURG	KY		08/02/2021		5,938	0	0	0	0	0	0	5,938	5,938	0	0	0
100066634	MAPLESVILLE	AL		08/02/2021		1,910	0	0	0	0	0	0	1,910	1,910	0	0	0
100066644	CHICAGO	IL		08/02/2021		2,450	0	0	0	0	0	0	2,450	2,450	0	0	0
100066650	EAST LEROY	MI		08/02/2021		1,732	0	0	0	0	0	0	1,732	1,732	0	0	0
100066655	HAMBURG	NY		08/02/2021		4,075	0	0	0	0	0	0	4,075	4,075	0	0	0
100066657	FALL RIVER	MA		08/02/2021		5,193	0	0	0	0	0	0	5,193	5,193	0	0	0
100066847	WEST HAVEN	CT		08/02/2021		3,602	0	0	0	0	0	0	3,602	3,602	0	0	0
100066853	BALTIMORE	MD		08/02/2021		4,239	0	0	0	0	0	0	4,239	4,239	0	0	0
100066886	CLARKSBURG	CA		08/02/2021		7,312	0	0	0	0	0	0	7,312	7,312	0	0	0
100066893	HIDALGO	TX		08/02/2021		2,622	0	0	0	0	0	0	2,622	2,622	0	0	0
100066510	GREELEY	CO		08/02/2021		1,998	0	0	0	0	0	0	1,998	1,998	0	0	0
100066515	JACKSON	AL		08/02/2021		4,241	0	0	0	0	0	0	4,241	4,241	0	0	0
100066534	PHENIX CITY	AL		08/02/2021		2,752	0	0	0	0	0	0	2,752	2,752	0	0	0
100066540	CINCINNATI	OH		08/02/2021		2,908	0	0	0	0	0	0	2,908	2,908	0	0	0
100066542	STUART	FL		08/02/2021		1,729	0	0	0	0	0	0	1,729	1,729	0	0	0
100066565	DENDRON	VA		08/02/2021		1,657	0	0	0	0	0	0	1,657	1,657	0	0	0
100066578	PHILADELPHIA	PA		08/02/2021		5,826	0	0	0	0	0	0	5,826	5,826	0	0	0
100066772	OWENSBORO	KY		08/02/2021		1,211	0	0	0	0	0	0	1,211	1,211	0	0	0
100066803	COLONA	IL		08/02/2021		1,521	0	0	0	0	0	0	1,521	1,521	0	0	0
100066807	OKLAHOMA CITY	OK		08/02/2021		1,330	0	0	0	0	0	0	1,330	1,330	0	0	0
100066997	SUISUN CITY	CA		08/02/2021		5,011	0	0	0	0	0	0	5,011	5,011	0	0	0
100066998	PITTSBURGH	PA		08/02/2021		5,275	0	0	0	0	0	0	5,275	5,275	0	0	0
100067026	DALLAS	TX		08/02/2021		2,609	0	0	0	0	0	0	2,609	2,609	0	0	0
100067064	MILLERSVILLE	PA		08/02/2021		3,638	0	0	0	0	0	0	3,638	3,638	0	0	0
100067244	BRANDYWINE	MD		08/02/2021		7,301	0	0	0	0	0	0	7,301	7,301	0	0	0
100067245	HARRISBURG	PA		08/02/2021		1,931	0	0	0	0	0	0	1,931	1,931	0	0	0
100067256	WEST MONROE	NY		08/02/2021		2,069	0	0	0	0	0	0	2,069	2,069	0	0	0
100067257	KYLE	TX		08/02/2021		5,782	0	0	0	0	0	0	5,782	5,782	0	0	0
100067273	RIVERVIEW	FL		08/02/2021		5,458	0	0	0	0	0	0	5,458	5,458	0	0	0
100067274	CRANSTON	RI		08/02/2021		4,620	0	0	0	0	0	0	4,620	4,620	0	0	0
100067276	PORT ST LUCIE	FL		08/02/2021		4,992	0	0	0	0	0	0	4,992	4,992	0	0	0
100067285	PHILADELPHIA	PA		08/02/2021		1,305	0	0	0	0	0	0	1,305	1,305	0	0	0
100067296	BENNINGTON	NE		08/02/2021		4,584	0	0	0	0	0	0	4,584	4,584	0	0	0
100067302	GERRARDSTOWN	WV		08/02/2021		3,045	0	0	0	0	0	0	3,045	3,045	0	0	0
100067304	BUCHANAN	GA		08/02/2021		1,116	0	0	0	0	0	0	1,116	1,116	0	0	0
100066920	LAREDO	TX		08/02/2021		2,677	0	0	0	0	0	0	2,677	2,677	0	0	0
100066921	HUEYTOWN	AL		08/02/2021		2,084	0	0	0	0	0	0	2,084	2,084	0	0	0
100066935	MUSCATINE	IA		08/02/2021		1,990	0	0	0	0	0	0	1,990	1,990	0	0	0
100066940	BUECHEL	KY		08/02/2021		1,642	0	0	0	0	0	0	1,642	1,642	0	0	0
100066945	KINDER	LA		08/02/2021		2,782	0	0	0	0	0	0	2,782	2,782	0	0	0
100066964	PHILADELPHIA	PA		08/02/2021		723	0	0	0	0	0	0	723	723	0	0	0
100066968	TUCSON	AZ		08/02/2021		2,376	0	0	0	0	0	0	2,376	2,376	0	0	0
100066970	BRANDON	SD		08/02/2021		2,789	0	0	0	0	0	0	2,789	2,789	0	0	0
100066972	LAREDO	TX		08/02/2021		1,097	0	0	0	0	0	0	1,097	1,097	0	0	0
100067149	COBB	CA		08/02/2021		10,271	0	0	0	0	0	0	10,271	10,271	0	0	0
100067166	PALM BAY	FL		08/02/2021		2,141	0	0	0	0	0	0	2,141	2,141	0	0	0
100067173	PALMDALE	CA		08/02/2021		3,083	0	0	0	0	0	0	3,083	3,083	0	0	0
100067180	ORLANDO	FL		08/02/2021		3,074	0	0	0	0	0	0	3,074	3,074	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067221	OXON HILL	MD		08/02/2021		4,672	0	0	0	0	0	0	4,672	4,672	0	0	0
100067074	WEST ORANGE	NJ		08/02/2021		7,064	0	0	0	0	0	0	7,064	7,064	0	0	0
100067080	MONTGOMERY	AL		08/02/2021		2,959	0	0	0	0	0	0	2,959	2,959	0	0	0
100067083	KING OF PRUSSIA	PA		08/02/2021		279	0	0	0	0	0	0	279	279	0	0	0
100067084	PEARLAND	TX		08/02/2021		6,806	0	0	0	0	0	0	6,806	6,806	0	0	0
100067089	PORT ORANGE	FL		08/02/2021		7,749	0	0	0	0	0	0	7,749	7,749	0	0	0
100067100	BROWNSVILLE	TX		08/02/2021		2,681	0	0	0	0	0	0	2,681	2,681	0	0	0
100067125	UPPER MARLBORO	MD		08/02/2021		4,305	0	0	0	0	0	0	4,305	4,305	0	0	0
100067132	HOMESTEAD	FL		08/02/2021		16,609	0	0	0	0	0	0	16,609	16,609	0	0	0
100067313	ROSHARON	TX		08/02/2021		5,107	0	0	0	0	0	0	5,107	5,107	0	0	0
100067326	LUGOFF	SC		08/02/2021		2,794	0	0	0	0	0	0	2,794	2,794	0	0	0
100067337	OAK POINT	TX		08/02/2021		4,731	0	0	0	0	0	0	4,731	4,731	0	0	0
100067360	HOUSTON	TX		08/02/2021		3,553	0	0	0	0	0	0	3,553	3,553	0	0	0
100067362	BROCKTON	MA		08/02/2021		6,943	0	0	0	0	0	0	6,943	6,943	0	0	0
100067373	SAN JOSE DEL CABO	MEX		08/13/2021		11,368	0	0	0	0	0	0	11,368	11,368	0	0	0
100067375	SAN JOSE DEL CABO	MEX		08/13/2021		18,383	0	0	0	0	0	0	18,383	18,383	0	0	0
100067379	SAN JOSE DEL CABO	MEX		08/13/2021		86,487	0	0	0	0	0	0	86,487	86,487	0	0	0
100067381	CABO SAN LUCAS	MEX		08/13/2021		15,159	0	0	0	0	0	0	15,159	15,159	0	0	0
100067386	CABO SAN LUCAS	MEX		08/13/2021		5,453	0	0	0	0	0	0	5,453	5,453	0	0	0
100067387	TIJUANA-ENSENADA PLAYAS	MEX		08/13/2021		4,424	0	0	0	0	0	0	4,424	4,424	0	0	0
100067389	LA PAZ	MEX		08/13/2021		2,770	0	0	0	0	0	0	2,770	2,770	0	0	0
100067391	PUERTO VALLARTA	MEX		08/13/2021		1,727	0	0	0	0	0	0	1,727	1,727	0	0	0
100067392	SAN JOSE DEL CABO	MEX		08/13/2021		13,640	0	0	0	0	0	0	13,640	13,640	0	0	0
100067396	SAN JOSE DEL CABO	MEX		08/13/2021		9,191	0	0	0	0	0	0	9,191	9,191	0	0	0
100068780	GULFPORT	MS		09/01/2021		3,938	0	0	0	0	0	0	3,938	3,938	0	0	0
100068787	MOBILE	AL		09/01/2021		1,002	0	0	0	0	0	0	1,002	1,002	0	0	0
100068790	BOONEVILLE	AR		09/01/2021		1,960	0	0	0	0	0	0	1,960	1,960	0	0	0
100068791	REEDSVILLE	WI		09/01/2021		10,672	0	0	0	0	0	0	10,672	10,672	0	0	0
100068801	INDIANAPOLIS	IN		09/01/2021		1,777	0	0	0	0	0	0	1,777	1,777	0	0	0
100068803	NORMAN	OK		09/01/2021		1,572	0	0	0	0	0	0	1,572	1,572	0	0	0
100068805	BLOOMINGTON	MN		09/01/2021		4,426	0	0	0	0	0	0	4,426	4,426	0	0	0
100068808	STONY POINT	NY		09/01/2021		6,588	0	0	0	0	0	0	6,588	6,588	0	0	0
100068836	DETROIT	MI		09/01/2021		1,538	0	0	0	0	0	0	1,538	1,538	0	0	0
100069066	ANTIOCH	CA		09/01/2021		7,375	0	0	0	0	0	0	7,375	7,375	0	0	0
100069074	ERIE	PA		09/01/2021		1,190	0	0	0	0	0	0	1,190	1,190	0	0	0
100069085	KILLINGWORTH	CT		09/01/2021		4,843	0	0	0	0	0	0	4,843	4,843	0	0	0
100069103	HOOSICK FALLS	NY		09/01/2021		3,120	0	0	0	0	0	0	3,120	3,120	0	0	0
100069112	RUTHERFORDTON	NC		09/01/2021		8,491	0	0	0	0	0	0	8,491	8,491	0	0	0
100069113	CINCINNATI	OH		09/01/2021		2,426	0	0	0	0	0	0	2,426	2,426	0	0	0
100069114	JACKSON	NJ		09/01/2021		3,161	0	0	0	0	0	0	3,161	3,161	0	0	0
100069122	HAZLET	NJ		09/01/2021		6,103	0	0	0	0	0	0	6,103	6,103	0	0	0
100069128	LOUISVILLE	KY		09/01/2021		3,415	0	0	0	0	0	0	3,415	3,415	0	0	0
100069147	MADISON	AL		09/01/2021		2,663	0	0	0	0	0	0	2,663	2,663	0	0	0
100069304	ELGIN	IL		09/01/2021		1,275	0	0	0	0	0	0	1,275	1,275	0	0	0
100069309	MONTGOMERY	AL		09/01/2021		2,126	0	0	0	0	0	0	2,126	2,126	0	0	0
100069322	CHEEKTOWAGA	NY		09/01/2021		3,138	0	0	0	0	0	0	3,138	3,138	0	0	0
100069325	LOUISVILLE	KY		09/01/2021		9,515	0	0	0	0	0	0	9,515	9,515	0	0	0
100069353	LAS VEGAS	NV		09/01/2021		4,320	0	0	0	0	0	0	4,320	4,320	0	0	0
100069361	WINNSBORO	LA		09/01/2021		3,008	0	0	0	0	0	0	3,008	3,008	0	0	0
100069376	ANTIOCH	TN		09/01/2021		3,397	0	0	0	0	0	0	3,397	3,397	0	0	0
100069379	CHARLEROI	PA		09/01/2021		4,688	0	0	0	0	0	0	4,688	4,688	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100069382	COCOA	FL		09/01/2021		2,373	0	0	0	0	0	0	2,373	2,373	0	0	0
100069383	RANDALLSTOWN	MD		09/01/2021		4,740	0	0	0	0	0	0	4,740	4,740	0	0	0
100069563	EAST STROUDSBURG	PA		09/01/2021		5,882	0	0	0	0	0	0	5,882	5,882	0	0	0
100069570	CANAL WINCHESTER	OH		09/01/2021		4,186	0	0	0	0	0	0	4,186	4,186	0	0	0
100069575	HILLSIDE	NJ		09/01/2021		6,887	0	0	0	0	0	0	6,887	6,887	0	0	0
100069584	BEAVERTON	OR		09/01/2021		6,799	0	0	0	0	0	0	6,799	6,799	0	0	0
100069599	HUDSONVILLE	MI		09/01/2021		10,615	0	0	0	0	0	0	10,615	10,615	0	0	0
100069610	TULARE	CA		09/01/2021		4,249	0	0	0	0	0	0	4,249	4,249	0	0	0
100069741	RIVERVIEW	FL		09/01/2021		4,316	0	0	0	0	0	0	4,316	4,316	0	0	0
100069742	RUSKIN	FL		09/01/2021		5,698	0	0	0	0	0	0	5,698	5,698	0	0	0
100069745	MASSILLON	OH		09/01/2021		2,530	0	0	0	0	0	0	2,530	2,530	0	0	0
100069746	BECKER	MN		09/01/2021		6,381	0	0	0	0	0	0	6,381	6,381	0	0	0
100069753	LANSFORD	PA		09/01/2021		1,018	0	0	0	0	0	0	1,018	1,018	0	0	0
100069755	NEWARK	DE		09/01/2021		5,539	0	0	0	0	0	0	5,539	5,539	0	0	0
100069758	BRADENTON	FL		09/01/2021		1,672	0	0	0	0	0	0	1,672	1,672	0	0	0
100069763	GAITHERSBURG	MD		09/01/2021		3,916	0	0	0	0	0	0	3,916	3,916	0	0	0
100069775	OLPE	KS		09/01/2021		2,354	0	0	0	0	0	0	2,354	2,354	0	0	0
100069784	ALBUQUERQUE	NM		09/01/2021		2,667	0	0	0	0	0	0	2,667	2,667	0	0	0
100069786	HAZLETON	PA		09/01/2021		2,299	0	0	0	0	0	0	2,299	2,299	0	0	0
100069807	PHILADELPHIA	PA		09/01/2021		3,038	0	0	0	0	0	0	3,038	3,038	0	0	0
100069810	PLAINFIELD	IL		09/01/2021		1,980	0	0	0	0	0	0	1,980	1,980	0	0	0
100069812	MANCHESTER	CT		09/01/2021		4,646	0	0	0	0	0	0	4,646	4,646	0	0	0
100069813	ELMONT	NY		09/01/2021		7,489	0	0	0	0	0	0	7,489	7,489	0	0	0
100069814	SACRAMENTO	CA		09/01/2021		8,061	0	0	0	0	0	0	8,061	8,061	0	0	0
100069815	MARGATE	FL		09/01/2021		7,287	0	0	0	0	0	0	7,287	7,287	0	0	0
100069818	HERKIMER	NY		09/01/2021		3,565	0	0	0	0	0	0	3,565	3,565	0	0	0
100068751	MONCKS CORNER	SC		09/01/2021		9,574	0	0	0	0	0	0	9,574	9,574	0	0	0
100068936	WINTER PARK	FL		09/01/2021		4,764	0	0	0	0	0	0	4,764	4,764	0	0	0
100068937	MIDDLETOWN	NY		09/01/2021		6,796	0	0	0	0	0	0	6,796	6,796	0	0	0
100068944	STOCKTON	CA		09/01/2021		6,415	0	0	0	0	0	0	6,415	6,415	0	0	0
100068950	PISCATAWAY	NJ		09/01/2021		10,866	0	0	0	0	0	0	10,866	10,866	0	0	0
100068954	ORCHARD PARK	NY		09/01/2021		3,435	0	0	0	0	0	0	3,435	3,435	0	0	0
100068974	LAWRENCEVILLE	GA		09/01/2021		3,891	0	0	0	0	0	0	3,891	3,891	0	0	0
100068975	LAKE GROVE	NY		09/01/2021		3,583	0	0	0	0	0	0	3,583	3,583	0	0	0
100069225	INDEPENDENCE	MO		09/01/2021		2,064	0	0	0	0	0	0	2,064	2,064	0	0	0
100069226	POMPTON LAKES	NJ		09/01/2021		3,494	0	0	0	0	0	0	3,494	3,494	0	0	0
100069232	GRANITE CITY	IL		09/01/2021		4,430	0	0	0	0	0	0	4,430	4,430	0	0	0
100069238	MILFORD	OH		09/01/2021		3,149	0	0	0	0	0	0	3,149	3,149	0	0	0
100069248	SCHENECTADY	NY		09/01/2021		2,783	0	0	0	0	0	0	2,783	2,783	0	0	0
100069251	CLEVELAND	TN		09/01/2021		3,079	0	0	0	0	0	0	3,079	3,079	0	0	0
100069253	PERRIS	CA		09/01/2021		4,639	0	0	0	0	0	0	4,639	4,639	0	0	0
100069258	WESTBROOK	CT		09/01/2021		4,589	0	0	0	0	0	0	4,589	4,589	0	0	0
100069261	PHILLIPSBURG	NJ		09/01/2021		4,588	0	0	0	0	0	0	4,588	4,588	0	0	0
100069272	EDGEWATER	FL		09/01/2021		665	0	0	0	0	0	0	665	665	0	0	0
100069279	GREEN COVE SPRINGS	FL		09/01/2021		3,876	0	0	0	0	0	0	3,876	3,876	0	0	0
100069285	CHICAGO	IL		09/01/2021		3,335	0	0	0	0	0	0	3,335	3,335	0	0	0
100069287	FAYETTEVILLE	NC		09/01/2021		1,178	0	0	0	0	0	0	1,178	1,178	0	0	0
100069290	ROCK HILL	SC		09/01/2021		820	0	0	0	0	0	0	820	820	0	0	0
100069480	MCCORDSVILLE	IN		09/01/2021		3,904	0	0	0	0	0	0	3,904	3,904	0	0	0
100069490	BURLINGTON	IA		09/01/2021		1,562	0	0	0	0	0	0	1,562	1,562	0	0	0
100069496	SOUTH CHESTERFIELD	VA		09/01/2021		4,966	0	0	0	0	0	0	4,966	4,966	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100069536	HATTIEVILLE	AR		09/01/2021		1,252	0	0	0	0	0	0	1,252	1,252	0	0	0
100069538	JACKSONVILLE	FL		09/01/2021		1,721	0	0	0	0	0	0	1,721	1,721	0	0	0
100069549	SAUK VILLAGE	IL		09/01/2021		2,270	0	0	0	0	0	0	2,270	2,270	0	0	0
100069551	TULARE	CA		09/01/2021		3,262	0	0	0	0	0	0	3,262	3,262	0	0	0
100069679	SISTERS	OR		09/01/2021		8,185	0	0	0	0	0	0	8,185	8,185	0	0	0
100069702	DAVENPORT	FL		09/01/2021		6,627	0	0	0	0	0	0	6,627	6,627	0	0	0
100069710	NEWARK	NJ		09/01/2021		4,837	0	0	0	0	0	0	4,837	4,837	0	0	0
100069715	BIRMINGHAM	AL		09/01/2021		1,057	0	0	0	0	0	0	1,057	1,057	0	0	0
100069718	S HEIDELBERG	PA		09/01/2021		5,746	0	0	0	0	0	0	5,746	5,746	0	0	0
100069720	JERSEY CITY	NJ		09/01/2021		7,720	0	0	0	0	0	0	7,720	7,720	0	0	0
100069727	PORTLAND	OR		09/01/2021		8,803	0	0	0	0	0	0	8,803	8,803	0	0	0
100069907	GAITHERSBURG	MD		09/01/2021		8,137	0	0	0	0	0	0	8,137	8,137	0	0	0
100069913	DOTHAN	AL		09/01/2021		2,924	0	0	0	0	0	0	2,924	2,924	0	0	0
100069916	MILLSBORO	DE		09/01/2021		4,095	0	0	0	0	0	0	4,095	4,095	0	0	0
100069921	SAN ANTONIO	TX		09/01/2021		2,002	0	0	0	0	0	0	2,002	2,002	0	0	0
100069925	HOUSTON	TX		09/01/2021		2,421	0	0	0	0	0	0	2,421	2,421	0	0	0
100069929	LAKE CITY	FL		09/01/2021		2,747	0	0	0	0	0	0	2,747	2,747	0	0	0
100069930	LONGVIEW	TX		09/01/2021		2,903	0	0	0	0	0	0	2,903	2,903	0	0	0
100069931	FREDERICKSBURG	VA		09/01/2021		4,755	0	0	0	0	0	0	4,755	4,755	0	0	0
100069932	FORT WASHINGTON	MD		09/01/2021		3,291	0	0	0	0	0	0	3,291	3,291	0	0	0
100069945	MOORE	SC		09/01/2021		3,345	0	0	0	0	0	0	3,345	3,345	0	0	0
100069956	EPHRATA	PA		09/01/2021		2,804	0	0	0	0	0	0	2,804	2,804	0	0	0
100069959	GLENN DALE	MD		09/01/2021		10,722	0	0	0	0	0	0	10,722	10,722	0	0	0
100069960	SILVER SPRING	MD		09/01/2021		10,392	0	0	0	0	0	0	10,392	10,392	0	0	0
100069962	KATY	TX		09/01/2021		6,704	0	0	0	0	0	0	6,704	6,704	0	0	0
100069968	ROCHELLE PARK	NJ		09/01/2021		9,151	0	0	0	0	0	0	9,151	9,151	0	0	0
100068849	CHICAGO	IL		09/01/2021		2,005	0	0	0	0	0	0	2,005	2,005	0	0	0
100068851	ORLANDO	FL		09/01/2021		2,686	0	0	0	0	0	0	2,686	2,686	0	0	0
100068856	PINE CITY	NY		09/01/2021		983	0	0	0	0	0	0	983	983	0	0	0
100068867	CORNING	NY		09/01/2021		974	0	0	0	0	0	0	974	974	0	0	0
100068871	CHICAGO	IL		09/01/2021		4,459	0	0	0	0	0	0	4,459	4,459	0	0	0
100068877	LEAVENWORTH	KS		09/01/2021		3,171	0	0	0	0	0	0	3,171	3,171	0	0	0
100068880	COLUMBUS	GA		09/01/2021		3,939	0	0	0	0	0	0	3,939	3,939	0	0	0
100068885	VANCOUVER	WA		09/01/2021		10,627	0	0	0	0	0	0	10,627	10,627	0	0	0
100068892	ERIE	PA		09/01/2021		2,586	0	0	0	0	0	0	2,586	2,586	0	0	0
100068894	TRINITY	AL		09/01/2021		1,565	0	0	0	0	0	0	1,565	1,565	0	0	0
100068897	SACRAMENTO	CA		09/01/2021		3,395	0	0	0	0	0	0	3,395	3,395	0	0	0
100068900	LAWTON	OK		09/01/2021		3,481	0	0	0	0	0	0	3,481	3,481	0	0	0
100068903	SHAFTER	CA		09/01/2021		1,799	0	0	0	0	0	0	1,799	1,799	0	0	0
100068904	BENSALEM	PA		09/01/2021		4,804	0	0	0	0	0	0	4,804	4,804	0	0	0
100068910	SIOUX FALLS	SD		09/01/2021		4,330	0	0	0	0	0	0	4,330	4,330	0	0	0
100069173	HAMILTON	GA		09/01/2021		6,212	0	0	0	0	0	0	6,212	6,212	0	0	0
100069175	PHARR	TX		09/01/2021		2,956	0	0	0	0	0	0	2,956	2,956	0	0	0
100069184	BROOKLYN CENTER	MN		09/01/2021		2,028	0	0	0	0	0	0	2,028	2,028	0	0	0
100069190	SULPHUR	LA		09/01/2021		4,227	0	0	0	0	0	0	4,227	4,227	0	0	0
100069199	JASPER	IN		09/01/2021		3,560	0	0	0	0	0	0	3,560	3,560	0	0	0
100069200	PRATTSBURGH	NY		09/01/2021		1,450	0	0	0	0	0	0	1,450	1,450	0	0	0
100069201	FOREST HILL	MD		09/01/2021		4,974	0	0	0	0	0	0	4,974	4,974	0	0	0
100069394	ODESSA	TX		09/01/2021		3,565	0	0	0	0	0	0	3,565	3,565	0	0	0
100069399	CLAYTON	NC		09/01/2021		2,953	0	0	0	0	0	0	2,953	2,953	0	0	0
100069400	SENECA	SC		09/01/2021		2,084	0	0	0	0	0	0	2,084	2,084	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100069401	GRAYLING	MI		09/01/2021		1,491	0	0	0	0	0	0	1,491	1,491	0	0	0
100069436	PHILADELPHIA	PA		09/01/2021		1,985	0	0	0	0	0	0	1,985	1,985	0	0	0
100069441	ELYRIA	OH		09/01/2021		1,754	0	0	0	0	0	0	1,754	1,754	0	0	0
100069450	TEMECULA	CA		09/01/2021		8,185	0	0	0	0	0	0	8,185	8,185	0	0	0
100069452	LAND O LAKES	FL		09/01/2021		6,217	0	0	0	0	0	0	6,217	6,217	0	0	0
100069454	FORT WAYNE	IN		09/01/2021		3,277	0	0	0	0	0	0	3,277	3,277	0	0	0
100069463	LEABURG	OR		09/01/2021		5,845	0	0	0	0	0	0	5,845	5,845	0	0	0
100069469	KNOXVILLE	TN		09/01/2021		5,424	0	0	0	0	0	0	5,424	5,424	0	0	0
100069630	NILES	IL		09/01/2021		6,221	0	0	0	0	0	0	6,221	6,221	0	0	0
100069646	FORT WAYNE	IN		09/01/2021		1,927	0	0	0	0	0	0	1,927	1,927	0	0	0
100069656	RIO RICO	AZ		09/01/2021		3,343	0	0	0	0	0	0	3,343	3,343	0	0	0
100069660	BEND	OR		09/01/2021		6,973	0	0	0	0	0	0	6,973	6,973	0	0	0
100069820	BALTIMORE	MD		09/01/2021		5,521	0	0	0	0	0	0	5,521	5,521	0	0	0
100069842	NEWFOUNDLAND	NJ		09/01/2021		6,173	0	0	0	0	0	0	6,173	6,173	0	0	0
100069843	KENTON	OH		09/01/2021		3,161	0	0	0	0	0	0	3,161	3,161	0	0	0
100069849	JOLIET	IL		09/01/2021		4,213	0	0	0	0	0	0	4,213	4,213	0	0	0
100069856	FLORISSANT	MO		09/01/2021		4,257	0	0	0	0	0	0	4,257	4,257	0	0	0
100069860	BAKERSFIELD	CA		09/01/2021		5,527	0	0	0	0	0	0	5,527	5,527	0	0	0
100069861	BROOKLYN	NY		09/01/2021		8,857	0	0	0	0	0	0	8,857	8,857	0	0	0
100069863	CERES	CA		09/01/2021		4,678	0	0	0	0	0	0	4,678	4,678	0	0	0
100069880	JEFFERSON	OR		09/01/2021		2,365	0	0	0	0	0	0	2,365	2,365	0	0	0
100069897	TRENTON	NJ		09/01/2021		2,331	0	0	0	0	0	0	2,331	2,331	0	0	0
100070145	SACRAMENTO	CA		09/01/2021		6,296	0	0	0	0	0	0	6,296	6,296	0	0	0
100070164	SOLON	NY		09/01/2021		1,820	0	0	0	0	0	0	1,820	1,820	0	0	0
100070166	OXON HILL	MD		09/01/2021		6,655	0	0	0	0	0	0	6,655	6,655	0	0	0
100070175	WEST PALM BEACH	FL		09/01/2021		8,071	0	0	0	0	0	0	8,071	8,071	0	0	0
100070182	CLEMENTON	NJ		09/01/2021		1,617	0	0	0	0	0	0	1,617	1,617	0	0	0
100070189	LINDENWOLD	NJ		09/01/2021		1,564	0	0	0	0	0	0	1,564	1,564	0	0	0
100070194	EDGEWOOD	MD		09/01/2021		4,162	0	0	0	0	0	0	4,162	4,162	0	0	0
100070204	WOODRUFF	SC		09/01/2021		3,887	0	0	0	0	0	0	3,887	3,887	0	0	0
100070210	SPRINGFIELD	MA		09/01/2021		2,444	0	0	0	0	0	0	2,444	2,444	0	0	0
100070062	PHILADELPHIA	PA		09/01/2021		1,701	0	0	0	0	0	0	1,701	1,701	0	0	0
100070083	KENNESAW	GA		09/01/2021		2,671	0	0	0	0	0	0	2,671	2,671	0	0	0
100070087	FAIRFIELD	OH		09/01/2021		3,523	0	0	0	0	0	0	3,523	3,523	0	0	0
100070104	PEORIA	IL		09/01/2021		2,335	0	0	0	0	0	0	2,335	2,335	0	0	0
100070105	RICHTON PARK	IL		09/01/2021		2,343	0	0	0	0	0	0	2,343	2,343	0	0	0
100070109	SYKESVILLE	MD		09/01/2021		5,254	0	0	0	0	0	0	5,254	5,254	0	0	0
100070117	SAYLORSBURG	PA		09/01/2021		5,353	0	0	0	0	0	0	5,353	5,353	0	0	0
100070123	BYRAM	MS		09/01/2021		5,807	0	0	0	0	0	0	5,807	5,807	0	0	0
100073486	WARREN	MI		11/01/2021		2,432	0	0	0	0	0	0	2,432	2,432	0	0	0
100073488	MEMPHIS	TN		11/01/2021		2,615	0	0	0	0	0	0	2,615	2,615	0	0	0
100073491	NORTH LIMA	OH		11/01/2021		888	0	0	0	0	0	0	888	888	0	0	0
100073492	ROUND LAKE	IL		11/01/2021		3,296	0	0	0	0	0	0	3,296	3,296	0	0	0
100073495	LITHONIA	GA		11/01/2021		2,118	0	0	0	0	0	0	2,118	2,118	0	0	0
100073499	PLEASANT GROVE	UT		11/01/2021		4,021	0	0	0	0	0	0	4,021	4,021	0	0	0
100073513	MONROE	MI		11/01/2021		1,963	0	0	0	0	0	0	1,963	1,963	0	0	0
100073518	NEWPORT	AR		11/01/2021		3,020	0	0	0	0	0	0	3,020	3,020	0	0	0
100073525	HOLLAND	TX		11/01/2021		4,396	0	0	0	0	0	0	4,396	4,396	0	0	0
100073526	OCEAN GATE	NJ		11/01/2021		1,218	0	0	0	0	0	0	1,218	1,218	0	0	0
100074059	SAN JOSE DEL CABO	MEX		11/05/2021		7,295	0	0	0	0	0	0	7,295	7,295	0	0	0
100074060	LOS CABOS	MEX		11/05/2021		2,255	0	0	0	0	0	0	2,255	2,255	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100074061	SAN JOSE DEL CABO	MEX		11/05/2021		6,598	0	0	0	0	0	0	6,598	6,598	0	0	0
100074062	PUERTO PENASCO	MEX		11/05/2021		87,187	0	0	0	0	0	0	87,187	87,187	0	0	0
100074064	CABO SAN LUCAS	MEX		11/05/2021		1,432	0	0	0	0	0	0	1,432	1,432	0	0	0
100074065	SAYULITA	MEX		11/05/2021		4,475	0	0	0	0	0	0	4,475	4,475	0	0	0
100074066	SAN MIGUEL DE ALLENDE	MEX		11/05/2021		3,731	0	0	0	0	0	0	3,731	3,731	0	0	0
100074067	SAN JOSE DEL CABO	MEX		11/05/2021		37,225	0	0	0	0	0	0	37,225	37,225	0	0	0
100074069	SAN JOSE DEL CABO	MEX		11/05/2021		861	0	0	0	0	0	0	861	861	0	0	0
100074070	SAN JOSE DEL CABO	MEX		11/05/2021		4,357	0	0	0	0	0	0	4,357	4,357	0	0	0
100074073	CABO SAN LUCAS	MEX		11/05/2021		5,838	0	0	0	0	0	0	5,838	5,838	0	0	0
100074074	CABO SAN LUCAS	MEX		11/05/2021		23,842	0	0	0	0	0	0	23,842	23,842	0	0	0
100074075	PLAYAS DE ROSARITO	MEX		11/05/2021		2,444	0	0	0	0	0	0	2,444	2,444	0	0	0
100074077	SAN JOSE DEL CABO	MEX		11/05/2021		6,884	0	0	0	0	0	0	6,884	6,884	0	0	0
100073433	EL RENO	OK		11/01/2021		8,117	0	0	0	0	0	0	8,117	8,117	0	0	0
100073434	OAKDALE	CT		11/01/2021		32	0	0	0	0	0	0	32	32	0	0	0
100073443	MENTOR	OH		11/01/2021		1,686	0	0	0	0	0	0	1,686	1,686	0	0	0
100073454	AMHERST	NY		11/01/2021		2,824	0	0	0	0	0	0	2,824	2,824	0	0	0
100073464	SAN ANTONIO	TX		11/01/2021		4,370	0	0	0	0	0	0	4,370	4,370	0	0	0
100073475	CHESTER	VA		11/01/2021		5,010	0	0	0	0	0	0	5,010	5,010	0	0	0
100073478	RIVERSIDE	CA		11/01/2021		7,018	0	0	0	0	0	0	7,018	7,018	0	0	0
100073480	CORPUS CHRISTI	TX		11/01/2021		3,285	0	0	0	0	0	0	3,285	3,285	0	0	0
100073482	PRAIRIEVILLE	LA		11/01/2021		2,499	0	0	0	0	0	0	2,499	2,499	0	0	0
100076520	STAMFORD	CT		12/30/2021		9,356	0	0	0	0	0	0	9,356	9,356	0	0	0
100076521	STATEN ISLAND	NY		12/30/2021		7,200	0	0	0	0	0	0	7,200	7,200	0	0	0
100076523	POUGHKEEPSIE	NY		12/30/2021		4,572	0	0	0	0	0	0	4,572	4,572	0	0	0
100076524	TAMPA	FL		12/30/2021		2,478	0	0	0	0	0	0	2,478	2,478	0	0	0
100076525	YONKERS	NY		12/30/2021		10,577	0	0	0	0	0	0	10,577	10,577	0	0	0
100076526	BLOOMFIELD	NM		12/30/2021		1,844	0	0	0	0	0	0	1,844	1,844	0	0	0
100076527	QUEENS	NY		12/30/2021		6,127	0	0	0	0	0	0	6,127	6,127	0	0	0
100076529	BALDWIN	NY		12/30/2021		7,981	0	0	0	0	0	0	7,981	7,981	0	0	0
100076516	TAMPA	FL		12/30/2021		3,967	0	0	0	0	0	0	3,967	3,967	0	0	0
100076517	TOMS RIVER	NJ		12/30/2021		4,426	0	0	0	0	0	0	4,426	4,426	0	0	0
100076518	LITTLESTOWN	PA		12/30/2021		1,655	0	0	0	0	0	0	1,655	1,655	0	0	0
100076853	NEWARK	NJ		12/21/2021		6,911	0	0	0	0	0	0	6,911	6,911	0	0	0
100076855	LONG BRANCH	NJ		12/21/2021		3,441	0	0	0	0	0	0	3,441	3,441	0	0	0
100076856	WEST LONG BRANCH	NJ		12/21/2021		6,350	0	0	0	0	0	0	6,350	6,350	0	0	0
100076858	LONG BRANCH	NJ		12/21/2021		3,077	0	0	0	0	0	0	3,077	3,077	0	0	0
100083281	SAN JOSE DEL CABO	MEX		05/12/2022		1,367	0	0	0	0	0	0	1,367	1,367	0	0	0
100083285	SAN JOSE DEL CABO	MEX		05/12/2022		34,940	0	0	0	0	0	0	34,940	34,940	0	0	0
100083286	SAN JOSE DEL CABO	MEX		05/12/2022		3,205	0	0	0	0	0	0	3,205	3,205	0	0	0
100083287	SAYULITA	CA		05/27/2022		5,654	0	0	0	0	0	0	5,654	5,654	0	0	0
100083288	TODOS SANTOS	CA		05/27/2022		12,001	0	0	0	0	0	0	12,001	12,001	0	0	0
100083289	SAN MIGUEL DE ALLENDE	GA		05/27/2022		4,093	0	0	0	0	0	0	4,093	4,093	0	0	0
100082071	TWICKENHAM	GBR		03/30/2022		10	0	0	0	0	0	0	10	(293)	0	0	(293)
100050667	EAST OF ENGLAND	GBR		03/02/2021		(4,164)	0	0	0	0	0	0	(4,164)	(4,164)	(4,164)	0	(4,164)
100050684	GREATER LONDON	GBR		03/02/2021		(924)	0	0	0	0	0	0	(924)	(924)	(924)	0	(924)
100050715	GREATER LONDON	GBR		03/02/2021		(1,912)	0	0	0	0	0	0	(1,912)	(1,912)	(1,912)	0	(1,912)
100050732	GREATER LONDON	GBR		03/02/2021		(1,536)	0	0	0	0	0	0	(1,536)	(1,536)	(1,536)	0	(1,536)
100050733	GREATER LONDON	GBR		03/02/2021		(10,426)	0	0	0	0	0	0	(10,426)	(10,426)	(10,426)	0	(10,426)
100050734	GREATER LONDON	GBR		03/02/2021		(952)	0	0	0	0	0	0	(952)	(952)	(952)	0	(952)
100050736	GREATER LONDON	GBR		03/02/2021		(3,434)	0	0	0	0	0	0	(3,434)	(3,434)	(3,434)	0	(3,434)
100050738	SOUTH EAST	GBR		03/02/2021		126,170	0	0	0	0	0	0	126,170	126,170	(20,827)	0	(20,827)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100050742	GREATER LONDON	GBR		03/02/2021		(5,592)	0	0	0	0	0	0	(5,592)	(5,592)	(5,592)	0	(5,592)
100057501	SOUTH EAST	GBR		05/31/2021		(439)	0	0	0	0	0	0	(439)	(439)	(439)	0	(439)
100060330	GREATER LONDON	GBR		06/30/2021		(1,103)	0	0	0	0	0	0	(1,103)	(1,103)	(1,103)	0	(1,103)
100060332	GREATER LONDON	GBR		06/30/2021		(3,735)	0	0	0	0	0	0	(3,735)	(3,735)	(3,735)	0	(3,735)
100070374	EAST MIDLANDS	GBR		08/31/2021		(973)	0	0	0	0	0	0	(973)	(973)	(973)	0	(973)
100071414	YORKSHIRE/HUMBERSIDE	GBR		09/30/2021		(1,082)	0	0	0	0	0	0	(1,082)	(1,082)	(1,082)	0	(1,082)
100071418	WEST MIDLANDS	GBR		09/30/2021		(246)	0	0	0	0	0	0	(246)	(246)	(246)	0	(246)
100071419	BLACKPOOL	GBR		09/30/2021		(354)	0	0	0	0	0	0	(354)	(354)	(354)	0	(354)
100073566	ILFORD	GBR		10/25/2021		(522)	0	0	0	0	0	0	(522)	(522)	(522)	0	(522)
100073567	NORWICH	GBR		10/25/2021		(853)	0	0	0	0	0	0	(853)	(853)	(853)	0	(853)
100075837	NORTH WEST LONDON	GBR		11/24/2021		(201)	0	0	0	0	0	0	(201)	(201)	(201)	0	(201)
100075841	MANCHESTER	GBR		11/24/2021		(657)	0	0	0	0	0	0	(657)	(657)	(657)	0	(657)
100075842	COVENTRY	GBR		11/24/2021		(292)	0	0	0	0	0	0	(292)	(292)	(292)	0	(292)
100075844	WAKEFIELD	GBR		11/24/2021		(237)	0	0	0	0	0	0	(237)	(237)	(237)	0	(237)
100077851	CAMBRIDGE	GBR		12/29/2021		(671)	0	0	0	0	0	0	(671)	(671)	(671)	0	(671)
100077853	BRIGHTON	GBR		12/29/2021		(745)	0	0	0	0	0	0	(745)	(745)	(745)	0	(745)
100077854	MANCHESTER	GBR		12/29/2021		(337)	0	0	0	0	0	0	(337)	(337)	(337)	0	(337)
100077855	BLACKPOOL	GBR		12/29/2021		(471)	0	0	0	0	0	0	(471)	(471)	(471)	0	(471)
100077857	BIRMINGHAM	GBR		12/29/2021		(248)	0	0	0	0	0	0	(248)	(248)	(248)	0	(248)
100077858	MANCHESTER	GBR		12/29/2021		(446)	0	0	0	0	0	0	(446)	(446)	(446)	0	(446)
100077859	NORTH LONDON	GBR		12/29/2021		(957)	0	0	0	0	0	0	(957)	(957)	(957)	0	(957)
100077860	TWICKENHAM	GBR		12/29/2021		(636)	0	0	0	0	0	0	(636)	(636)	(636)	0	(636)
100077861	SOUTH WEST LONDON	GBR		12/29/2021		(1,167)	0	0	0	0	0	0	(1,167)	(1,167)	(1,167)	0	(1,167)
100077862	LUTON	GBR		12/29/2021		(823)	0	0	0	0	0	0	(823)	(823)	(823)	0	(823)
100077863	NORTH WEST LONDON	GBR		12/29/2021		(2,186)	0	0	0	0	0	0	(2,186)	(2,186)	(2,186)	0	(2,186)
100077864	STOKE-ON-TRENT	GBR		12/29/2021		(292)	0	0	0	0	0	0	(292)	(292)	(292)	0	(292)
100077865	MANCHESTER	GBR		12/29/2021		(380)	0	0	0	0	0	0	(380)	(380)	(380)	0	(380)
100078632	TWICKENHAM	GBR		01/26/2022		(1,561)	0	0	0	0	0	0	(1,561)	(1,561)	(1,561)	0	(1,561)
100078633	LLANDUDNO	GBR		01/26/2022		(406)	0	0	0	0	0	0	(406)	(406)	(406)	0	(406)
100078634	DONCASTER	GBR		01/26/2022		(191)	0	0	0	0	0	0	(191)	(191)	(191)	0	(191)
100078635	READING	GBR		01/26/2022		(940)	0	0	0	0	0	0	(940)	(940)	(940)	0	(940)
100080251	TWICKENHAM	GBR		02/22/2022		(819)	0	0	0	0	0	0	(819)	(819)	(819)	0	(819)
100080252	TWICKENHAM	GBR		02/22/2022		(393)	0	0	0	0	0	0	(393)	(393)	(393)	0	(393)
100080253	TWICKENHAM	GBR		02/22/2022		(258)	0	0	0	0	0	0	(258)	(258)	(258)	0	(258)
100080254	TWICKENHAM	GBR		02/22/2022		(409)	0	0	0	0	0	0	(409)	(409)	(409)	0	(409)
100080255	TWICKENHAM	GBR		02/22/2022		(2,103)	0	0	0	0	0	0	(2,103)	(2,103)	(2,103)	0	(2,103)
100080256	TWICKENHAM	GBR		02/22/2022		(200)	0	0	0	0	0	0	(200)	(200)	(200)	0	(200)
100080257	TWICKENHAM	GBR		02/22/2022		(168)	0	0	0	0	0	0	(168)	(168)	(168)	0	(168)
100082078	TWICKENHAM	GBR		03/30/2022		(1,154)	0	0	0	0	0	0	(1,154)	(1,154)	(1,154)	0	(1,154)
100082079	TWICKENHAM	GBR		03/30/2022		(211)	0	0	0	0	0	0	(211)	(211)	(211)	0	(211)
100082066	TWICKENHAM	GBR		03/30/2022		(333)	0	0	0	0	0	0	(333)	(333)	(333)	0	(333)
100082067	TWICKENHAM	GBR		03/30/2022		(334)	0	0	0	0	0	0	(334)	(334)	(334)	0	(334)
100082068	TWICKENHAM	GBR		03/30/2022		(429)	0	0	0	0	0	0	(429)	(429)	(429)	0	(429)
100082069	TWICKENHAM	GBR		03/30/2022		(277)	0	0	0	0	0	0	(277)	(277)	(277)	0	(277)
100082070	TWICKENHAM	GBR		03/30/2022		(385)	0	0	0	0	0	0	(385)	(385)	(385)	0	(385)
100082072	TWICKENHAM	GBR		03/30/2022		(153)	0	0	0	0	0	0	(153)	(153)	(153)	0	(153)
100082073	TWICKENHAM	GBR		03/30/2022		(1,688)	0	0	0	0	0	0	(1,688)	(1,688)	(1,688)	0	(1,688)
100082074	TWICKENHAM	GBR		03/30/2022		(2,312)	0	0	0	0	0	0	(2,312)	(2,312)	(2,312)	0	(2,312)
100082076	TWICKENHAM	GBR		03/30/2022		(872)	0	0	0	0	0	0	(872)	(872)	(872)	0	(872)
100082077	TWICKENHAM	GBR		03/30/2022		(365)	0	0	0	0	0	0	(365)	(365)	(365)	0	(365)
100082082	NORTH WEST LONDON	GBR		03/30/2022		(677)	0	0	0	0	0	0	(677)	(677)	(677)	0	(677)

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100082081	BIRMINGHAM	GBR		03/30/2022		(438)	0	0	0	0	0	0	(438)	(438)	(438)	0	(438)
100082085	NORTH LONDON	GBR		03/30/2022		(819)	0	0	0	0	0	0	(819)	(819)	(819)	0	(819)
100082084	EAST LONDON	GBR		03/30/2022		(1,214)	0	0	0	0	0	0	(1,214)	(1,214)	(1,214)	0	(1,214)
100082086	CHESTER	GBR		03/30/2022		(184)	0	0	0	0	0	0	(184)	(184)	(184)	0	(184)
100082715	NEWPORT	GBR		04/26/2022		(427)	0	0	0	0	0	0	(427)	(427)	(427)	0	(427)
100082717	NOTTINGHAM	GBR		04/26/2022		(1,004)	0	0	0	0	0	0	(1,004)	(1,004)	(1,004)	0	(1,004)
100082718	CHESTER	GBR		04/26/2022		(227)	0	0	0	0	0	0	(227)	(227)	(227)	0	(227)
100082719	TEESSIDE	GBR		04/26/2022		(269)	0	0	0	0	0	0	(269)	(269)	(269)	0	(269)
100082720	BIRMINGHAM	GBR		04/26/2022		(627)	0	0	0	0	0	0	(627)	(627)	(627)	0	(627)
100083437	NEWPORT	GBR		05/27/2022		(729)	0	0	0	0	0	0	(729)	(729)	(729)	0	(729)
100082716	NOTTINGHAM	GBR		04/26/2022		(539)	0	0	0	0	0	0	(539)	(539)	(539)	0	(539)
100083438	SOUTHEND-ON-SEA	GBR		05/27/2022		(640)	0	0	0	0	0	0	(640)	(640)	(640)	0	(640)
100083439	STOCKPORT	GBR		05/27/2022		(292)	0	0	0	0	0	0	(292)	(292)	(292)	0	(292)
100083440	CARDIFF	GBR		05/27/2022		(208)	0	0	0	0	0	0	(208)	(208)	(208)	0	(208)
100083441	BOLTON	GBR		05/27/2022		(279)	0	0	0	0	0	0	(279)	(279)	(279)	0	(279)
100083443	LIVERPOOL	GBR		05/27/2022		(281)	0	0	0	0	0	0	(281)	(281)	(281)	0	(281)
100083444	GUILDFORD	GBR		05/27/2022		(547)	0	0	0	0	0	0	(547)	(547)	(547)	0	(547)
100083445	DONCASTER	GBR		05/27/2022		(192)	0	0	0	0	0	0	(192)	(192)	(192)	0	(192)
100083446	LIVERPOOL	GBR		05/27/2022		(270)	0	0	0	0	0	0	(270)	(270)	(270)	0	(270)
100083447	TWICKENHAM	GBR		05/27/2022		(943)	0	0	0	0	0	0	(943)	(943)	(943)	0	(943)
100083448	TORQUAY	GBR		05/27/2022		(352)	0	0	0	0	0	0	(352)	(352)	(352)	0	(352)
100083449	NORTH WEST LONDON	GBR		05/27/2022		(1,026)	0	0	0	0	0	0	(1,026)	(1,026)	(1,026)	0	(1,026)
100083450	BIRMINGHAM	GBR		05/27/2022		(284)	0	0	0	0	0	0	(284)	(284)	(284)	0	(284)
100084352	NEWPORT	GBR		06/30/2022		(2,302)	0	0	0	0	0	0	(2,302)	(2,302)	(2,302)	0	(2,302)
100084353	SLOUGH	GBR		06/30/2022		(974)	0	0	0	0	0	0	(974)	(974)	(974)	0	(974)
100084354	DERBY	GBR		06/30/2022		(234)	0	0	0	0	0	0	(234)	(234)	(234)	0	(234)
100084355	DERBY	GBR		06/30/2022		(247)	0	0	0	0	0	0	(247)	(247)	(247)	0	(247)
100084356	MANCHESTER	GBR		06/30/2022		(638)	0	0	0	0	0	0	(638)	(638)	(638)	0	(638)
100084357	PORTSMOUTH	GBR		06/30/2022		(171)	0	0	0	0	0	0	(171)	(171)	(171)	0	(171)
100084358	MANCHESTER	GBR		06/30/2022		(2,340)	0	0	0	0	0	0	(2,340)	(2,340)	(2,340)	0	(2,340)
100084359	PRESTON	GBR		06/30/2022		(224)	0	0	0	0	0	0	(224)	(224)	(224)	0	(224)
100084360	LIVERPOOL	GBR		06/30/2022		(175)	0	0	0	0	0	0	(175)	(175)	(175)	0	(175)
100084361	MANCHESTER	GBR		06/30/2022		(327)	0	0	0	0	0	0	(327)	(327)	(327)	0	(327)
100084362	SOUTHEND-ON-SEA	GBR		06/30/2022		(803)	0	0	0	0	0	0	(803)	(803)	(803)	0	(803)
100084363	PRESTON	GBR		06/30/2022		(398)	0	0	0	0	0	0	(398)	(398)	(398)	0	(398)
100084364	HULL	GBR		06/30/2022		(335)	0	0	0	0	0	0	(335)	(335)	(335)	0	(335)
100084365	TWICKENHAM	GBR		06/30/2022		(1,563)	0	0	0	0	0	0	(1,563)	(1,563)	(1,563)	0	(1,563)
100084366	SOUTHEND-ON-SEA	GBR		06/30/2022		(2,613)	0	0	0	0	0	0	(2,613)	(2,613)	(2,613)	0	(2,613)
100085142	DUDLEY	GBR		07/29/2022		(207)	0	0	0	0	0	0	(207)	(207)	(207)	0	(207)
100085143	OXFORD	GBR		07/29/2022		(2,790)	0	0	0	0	0	0	(2,790)	(2,790)	(2,790)	0	(2,790)
100086357	LEEDS	GBR		08/30/2022		(279)	0	0	0	0	0	0	(279)	(279)	(279)	0	(279)
100086356	NEWPORT	GBR		08/30/2022		(3,554)	0	0	0	0	0	0	(3,554)	(3,554)	(3,554)	0	(3,554)
100086358	MANCHESTER	GBR		08/30/2022		(885)	0	0	0	0	0	0	(885)	(885)	(885)	0	(885)
100087718	HULL	GBR		09/29/2022		(275)	0	0	0	0	0	0	(275)	(275)	(275)	0	(275)
100087720	BRIGHTON	GBR		09/29/2022		(2,797)	0	0	0	0	0	0	(2,797)	(2,797)	(2,797)	0	(2,797)
100087719	LEEDS	GBR		09/29/2022		(269)	0	0	0	0	0	0	(269)	(269)	(269)	0	(269)
100087717	DONCASTER	GBR		09/29/2022		(212)	0	0	0	0	0	0	(212)	(212)	(212)	0	(212)
100090304	EAST LONDON	GBR		12/15/2022		(3,778)	0	0	0	0	0	0	(3,778)	(3,778)	(3,778)	0	(3,778)
100063870	AUBURNDALE	FL		07/01/2021		3,166	0	0	0	0	0	0	3,166	3,166	0	0	0
100070027	AVE MARIA	FL		09/01/2021		6,494	0	0	0	0	0	0	6,494	6,494	0	0	0
100044839	BLAINE	MN		11/19/2020		5,478	0	0	0	0	0	0	5,478	5,478	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100045226	WOODBRIDGE	VA		11/25/2020		1,231	0	0	0	0	0	0	1,231	1,231	0	0	0
100044597	WESTLAKE VILLAGE AREA	CA		11/19/2020		6,964	0	0	0	0	0	0	6,964	6,964	0	0	0
100045171	UPPER MARLBORO	MD		11/25/2020		2,339	0	0	0	0	0	0	2,339	2,339	0	0	0
100045210	LITITZ	PA		11/25/2020		2,179	0	0	0	0	0	0	2,179	2,179	0	0	0
100045534	CHARDON	OH		11/25/2020		3,600	0	0	0	0	0	0	3,600	3,600	0	0	0
100045738	SYKESVILLE	MD		11/25/2020		2,864	0	0	0	0	0	0	2,864	2,864	0	0	0
100047364	BELVIDERE	IL		11/20/2020		1,212	0	0	0	0	0	0	1,212	1,212	0	0	0
100047906	SAUGUS	MA		11/20/2020		3,404	0	0	0	0	0	0	3,404	3,404	0	0	0
100047018	AKRON	OH		11/20/2020		164	0	0	0	0	0	0	164	164	0	0	0
100048897	SAINT CLOUD	FL		11/20/2020		927	0	0	0	0	0	0	927	927	0	0	0
100048942	SPRINGFIELD	OH		11/20/2020		2,473	0	0	0	0	0	0	2,473	2,473	0	0	0
100049659	FISHERS	IN		11/20/2020		3,080	0	0	0	0	0	0	3,080	3,080	0	0	0
100061796	BUTLER	PA		07/01/2021		3,313	0	0	0	0	0	0	3,313	3,313	0	0	0
100063990	WARM SPRLNGS	VA		07/01/2021		3,069	0	0	0	0	0	0	3,069	3,069	0	0	0
100064002	BRADENTON	FL		07/01/2021		5,127	0	0	0	0	0	0	5,127	5,127	0	0	0
100064124	TACOMA	WA		07/01/2021		1,050	0	0	0	0	0	0	1,050	1,050	0	0	0
100066062	ALAMOGORDO	NM		08/02/2021		79,848	0	0	0	0	0	0	79,848	79,848	0	0	0
100066069	COLUMBIA	SC		08/02/2021		2,357	0	0	0	0	0	0	2,357	2,357	0	0	0
100066329	PHILADELPHIA	PA		08/02/2021		3,128	0	0	0	0	0	0	3,128	3,128	0	0	0
100066712	DOVER	PA		08/02/2021		2,689	0	0	0	0	0	0	2,689	2,689	0	0	0
100066246	VANCOUVER	WA		08/02/2021		10,515	0	0	0	0	0	0	10,515	10,515	0	0	0
100066288	FORT DODGE	IA		08/02/2021		4,884	0	0	0	0	0	0	4,884	4,884	0	0	0
100067031	SOMERDALE	NJ		08/02/2021		534	0	0	0	0	0	0	534	534	0	0	0
100066924	PRINCETON	TX		08/02/2021		16,472	0	0	0	0	0	0	16,472	16,472	0	0	0
100069760	FORT PIERCE	FL		09/01/2021		3,781	0	0	0	0	0	0	3,781	3,781	0	0	0
100069483	REPUBLIC	MO		09/01/2021		1,835	0	0	0	0	0	0	1,835	1,835	0	0	0
100069737	HELPER	UT		09/01/2021		4,725	0	0	0	0	0	0	4,725	4,725	0	0	0
100068843	MOBILE	AL		09/01/2021		2,503	0	0	0	0	0	0	2,503	2,503	0	0	0
100069193	OMAHA	NE		09/01/2021		4,256	0	0	0	0	0	0	4,256	4,256	0	0	0
100070068	PHILADELPHIA	PA		09/01/2021		2,666	0	0	0	0	0	0	2,666	2,666	0	0	0
100070091	SWEET HOME	OR		09/01/2021		3,341	0	0	0	0	0	0	3,341	3,341	0	0	0
100073517	CAMBY	IN		11/01/2021		8,743	0	0	0	0	0	0	8,743	8,743	0	0	0
100046466	TOLEDO	OH		11/25/2020		1,262	0	0	0	0	0	0	1,262	1,262	0	0	0
100069063	RIVERVIEW	FL		09/01/2021		6,953	0	0	0	0	0	0	6,953	6,953	0	0	0
100044429	DES MOINES	IA		11/19/2020		2,955	0	0	0	0	0	0	2,955	2,955	0	0	0
100045279	DETROIT	MI		11/25/2020		1,034	0	0	0	0	0	0	1,034	1,034	0	0	0
100045714	WYOMING	MI		11/25/2020		23	0	0	0	0	0	0	23	23	0	0	0
100046416	QUINCY	WA		11/25/2020		1,177	0	0	0	0	0	0	1,177	1,177	0	0	0
100061773	UPPER MARLBORO	MD		07/01/2021		3,998	0	0	0	0	0	0	3,998	3,998	0	0	0
100062532	GALLIPOLIS	OH		07/01/2021		1,806	0	0	0	0	0	0	1,806	1,806	0	0	0
100061858	SHREVEPORT	LA		07/01/2021		3,722	0	0	0	0	0	0	3,722	3,722	0	0	0
100063991	CINCINNATI	OH		07/01/2021		2,178	0	0	0	0	0	0	2,178	2,178	0	0	0
100063993	JACKSONVILLE	AR		07/01/2021		2,146	0	0	0	0	0	0	2,146	2,146	0	0	0
100063585	DES MOINES	IA		07/01/2021		1,843	0	0	0	0	0	0	1,843	1,843	0	0	0
100064636	HIALEAH	FL		07/01/2021		1,664	0	0	0	0	0	0	1,664	1,664	0	0	0
100063756	BOWLING GREEN	FL		07/01/2021		6,043	0	0	0	0	0	0	6,043	6,043	0	0	0
100063766	CLAYTON	NC		07/01/2021		8,899	0	0	0	0	0	0	8,899	8,899	0	0	0
100063782	ATLANTA	GA		07/01/2021		7,136	0	0	0	0	0	0	7,136	7,136	0	0	0
100064023	YOUNGSTOWN	OH		07/01/2021		6,741	0	0	0	0	0	0	6,741	6,741	0	0	0
100064027	FAYETTEVILLE	NC		07/01/2021		20,544	0	0	0	0	0	0	20,544	20,544	0	0	0
100064331	LAUDERHILL	FL		07/01/2021		3,472	0	0	0	0	0	0	3,472	3,472	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100066165	LAFAYETTE	LA		08/02/2021		4,899	0	0	0	0	0	0	4,899	4,899	0	0	0
100066322	CLOVIS	CA		08/02/2021		3,172	0	0	0	0	0	0	3,172	3,172	0	0	0
100066508	CHEEKTOWAGA	NY		08/02/2021		7	0	0	0	0	0	0	7	7	0	0	0
100069324	SARANAC	NY		09/01/2021		831	0	0	0	0	0	0	831	831	0	0	0
100069752	PAULS VALLEY	OK		09/01/2021		3,992	0	0	0	0	0	0	3,992	3,992	0	0	0
100068889	NORTH AUGUSTA	SC		09/01/2021		488	0	0	0	0	0	0	488	488	0	0	0
100073494	ALBANY	OR		11/01/2021		3,243	0	0	0	0	0	0	3,243	3,243	0	0	0
100073479	LAREDO	TX		11/01/2021		6,071	0	0	0	0	0	0	6,071	6,071	0	0	0
100101705	CHELMSFORD	GBR		03/30/2023		(897)	0	0	0	0	0	0	(897)	(897)	(897)	0	(897)
100061666	CONYERS	GA		07/01/2021		1,899	0	0	0	0	0	0	1,899	1,899	0	0	0
100044452	LAKE WORTH	FL		11/19/2020		1,619	0	0	0	0	0	0	1,619	1,619	0	0	0
100044761	INVERNESS	FL		11/19/2020		480	0	0	0	0	0	0	480	480	0	0	0
100046335	NINETY SIX	SC		11/25/2020		598	0	0	0	0	0	0	598	598	0	0	0
100045565	ANDREWS	SC		11/25/2020		2,069	0	0	0	0	0	0	2,069	2,069	0	0	0
100062725	MADERA	CA		07/01/2021		13	0	0	0	0	0	0	13	13	0	0	0
100063705	HAZEL CREST	IL		07/01/2021		3,139	0	0	0	0	0	0	3,139	3,139	0	0	0
100064440	WASHINGTON	DC		07/01/2021		39,468	0	0	0	0	0	0	39,468	39,468	0	0	0
100066956	PORTER	TX		08/02/2021		1,137	0	0	0	0	0	0	1,137	1,137	0	0	0
100069107	SUFFOLK	VA		09/01/2021		28,662	0	0	0	0	0	0	28,662	28,662	0	0	0
100069204	SAINT LOUIS	MO		09/01/2021		1,400	0	0	0	0	0	0	1,400	1,400	0	0	0
100069396	WARTRACE	TN		09/01/2021		1,539	0	0	0	0	0	0	1,539	1,539	0	0	0
100073519	CENTER POINT	AL		11/01/2021		6,898	0	0	0	0	0	0	6,898	6,898	0	0	0
100073483	MYERSTOWN	PA		11/01/2021		10,216	0	0	0	0	0	0	10,216	10,216	0	0	0
100076854	OCEANPORT	NJ		12/21/2021		2,856	0	0	0	0	0	0	2,856	2,856	0	0	0
100069026	PUNTA GORDA	FL		09/01/2021		5,199	0	0	0	0	0	0	5,199	5,199	0	0	0
100045271	NEWPORT	PA		11/25/2020		193	0	0	0	0	0	0	193	193	0	0	0
100044530	PICO RIVERA	CA		11/19/2020		4,378	0	0	0	0	0	0	4,378	4,378	0	0	0
100045500	DOERUN	GA		11/25/2020		149	0	0	0	0	0	0	149	149	0	0	0
100046117	FLORISSANT	MO		11/25/2020		681	0	0	0	0	0	0	681	681	0	0	0
100046620	WALTERBORO	SC		11/25/2020		1,174	0	0	0	0	0	0	1,174	1,174	0	0	0
100048567	CHICAGO	IL		11/20/2020		5,265	0	0	0	0	0	0	5,265	5,265	0	0	0
100062023	BATON ROUGE	LA		07/01/2021		65,784	0	0	0	0	0	0	65,784	65,784	0	0	0
100062420	CLOVIS	CA		07/01/2021		5,744	0	0	0	0	0	0	5,744	5,744	0	0	0
100063632	WILLARD	OH		07/01/2021		1,581	0	0	0	0	0	0	1,581	1,581	0	0	0
100063836	LEHIGH ACRES	FL		07/01/2021		4,045	0	0	0	0	0	0	4,045	4,045	0	0	0
100064454	VANCOUVER	WA		07/01/2021		2,264	0	0	0	0	0	0	2,264	2,264	0	0	0
100064587	AMARILLO	TX		07/01/2021		972	0	0	0	0	0	0	972	972	0	0	0
100066347	MARGATE	FL		08/02/2021		159	0	0	0	0	0	0	159	159	0	0	0
100066938	TUSCALOOSA	AL		08/02/2021		3,760	0	0	0	0	0	0	3,760	3,760	0	0	0
100069301	BROOKHAVEN	PA		09/01/2021		4,170	0	0	0	0	0	0	4,170	4,170	0	0	0
100069347	FLORRISANT	MO		09/01/2021		3,975	0	0	0	0	0	0	3,975	3,975	0	0	0
100069754	SPRING HILL	FL		09/01/2021		1,177	0	0	0	0	0	0	1,177	1,177	0	0	0
100069756	EDGEWATER	FL		09/01/2021		9,500	0	0	0	0	0	0	9,500	9,500	0	0	0
100068947	WEATHERFORD	TX		09/01/2021		2,078	0	0	0	0	0	0	2,078	2,078	0	0	0
100069271	FREEPORT	NY		09/01/2021		7,576	0	0	0	0	0	0	7,576	7,576	0	0	0
100069293	SNYDER	TX		09/01/2021		1,474	0	0	0	0	0	0	1,474	1,474	0	0	0
100069300	NAPLES	FL		09/01/2021		701	0	0	0	0	0	0	701	701	0	0	0
100069705	CHICAGO	IL		09/01/2021		5,741	0	0	0	0	0	0	5,741	5,741	0	0	0
100069728	GROVES	TX		09/01/2021		129,437	0	0	0	0	0	0	129,437	129,437	0	0	0
100070203	NORTH HALEDON	NJ		09/01/2021		8,549	0	0	0	0	0	0	8,549	8,549	0	0	0
100073472	MONMOUTH JCT	NJ		11/01/2021		768	0	0	0	0	0	0	768	768	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110777	DARTFORD	GBR		06/28/2023		(373)	0	0	0	0	0	0	(373)	(373)	(373)	0	(373)
100044724	BROOKHAVEN	PA		11/19/2020		535	0	0	0	0	0	0	535	535	0	0	0
100045520	CHICAGO	IL		11/25/2020		7,433	0	0	0	0	0	0	7,433	7,433	0	0	0
100046657	BAKERSFIELD	CA		11/25/2020		3,927	0	0	0	0	0	0	3,927	3,927	0	0	0
100046065	RICHMOND	IN		11/25/2020		431	0	0	0	0	0	0	431	431	0	0	0
100062844	DALLAS	GA		07/01/2021		3,424	0	0	0	0	0	0	3,424	3,424	0	0	0
100063880	PANAMA CITY	FL		07/01/2021		5,152	0	0	0	0	0	0	5,152	5,152	0	0	0
100063997	ORLANDO	FL		07/01/2021		145	0	0	0	0	0	0	145	145	0	0	0
100069674	NEW IBERIA	LA		09/01/2021		2,269	0	0	0	0	0	0	2,269	2,269	0	0	0
100069990	CAPE CORAL	FL		09/01/2021		5,473	0	0	0	0	0	0	5,473	5,473	0	0	0
100049393	CLEVELAND	OH		11/20/2020		3,513	0	0	0	0	0	0	3,513	3,513	0	0	0
100064612	HUBBARD	OH		07/01/2021		15,450	0	0	0	0	0	0	15,450	15,450	0	0	0
100066602	DESTIN	FL		08/02/2021		9,567	0	0	0	0	0	0	9,567	9,567	0	0	0
100063096	BRANDYWINE	MD		07/01/2021		3,372	0	0	0	0	0	0	3,372	3,372	0	0	0
302201	TUSTIN	CA		04/22/2003		345,541	0	0	0	0	0	0	345,541	345,541	0	0	0
505201	FRANKFORT	IL		12/21/2005		1,155,357	0	0	0	0	0	0	1,155,357	1,155,357	0	0	0
506101	BENSALEM	PA		11/25/2022		602,521	0	0	0	0	0	0	602,521	602,521	0	0	0
506201	BERLIN	CT		01/12/2006		437,144	0	0	0	0	0	0	437,144	437,144	0	0	0
606001	SPRINGFIELD	MA		11/25/2022		347,747	0	0	0	0	0	0	347,747	347,747	0	0	0
706401	PLAINSBORO	NJ		05/19/2008		309,816	0	0	0	0	0	0	309,816	309,816	0	0	0
1105001	OVERLAND PARK	KS		11/22/2011		412,526	0	0	0	0	0	0	412,526	412,526	0	0	0
1202001	DALY CITY	CA		11/25/2022		655,616	0	0	0	0	0	0	655,616	655,616	0	0	0
12031A1	MCKINNEY	TX		07/30/2012		492,413	0	0	0	0	0	0	492,413	492,413	0	0	0
12031B1	MCKINNEY	TX		07/30/2012		303,505	0	0	0	0	0	0	303,505	303,505	0	0	0
12031C1	MCKINNEY	TX		07/30/2012		233,672	0	0	0	0	0	0	233,672	233,672	0	0	0
1203801	MORTON	IL		11/25/2022		383,230	0	0	0	0	0	0	383,230	383,230	0	0	0
1203901	THOUSAND OAKS	CA		11/25/2022		742,243	0	0	0	0	0	0	742,243	742,243	0	0	0
1209601	MACOMB TOWNSHIP	MI		12/20/2012		357,275	0	0	0	0	0	0	357,275	357,275	0	0	0
1209901	REDMOND	WA		12/03/2012		1,188,377	0	0	0	0	0	0	1,188,377	1,188,377	0	0	0
1210501	COLUMBUS	OH		01/29/2013		121,132	0	0	0	0	0	0	121,132	121,132	0	0	0
1210601	CHARLOTTE	NC		07/11/2013		793,089	0	0	0	0	0	0	793,089	793,089	0	0	0
1301401	GRAND BLANC	MI		11/25/2022		1,176,234	0	0	0	0	0	0	1,176,234	1,176,234	0	0	0
1301801	HOUSTON	TX		07/01/2014		316,903	0	0	0	0	0	0	316,903	316,903	0	0	0
1301902	BENTONVILLE	AR		05/31/2013		2,524,820	0	0	0	0	0	0	2,524,820	2,524,820	0	0	0
1302201	SAN FRANCISCO	CA		03/31/2014		265,626	0	0	0	0	0	0	265,626	265,626	0	0	0
1302301	CHARLOTTE	NC		10/31/2013		1,561,251	0	0	0	0	0	0	1,561,251	1,561,251	0	0	0
1302701	EDINA	MN		11/25/2022		154,710	0	0	0	0	0	0	154,710	154,710	0	0	0
1304201	WARRENTON	VA		10/31/2013		317,946	0	0	0	0	0	0	317,946	317,946	0	0	0
1304601	EDISON	NJ		11/07/2013		841,966	0	0	0	0	0	0	841,966	841,966	0	0	0
1304701	SEATTLE	WA		09/11/2013		774,191	0	0	0	0	0	0	774,191	774,191	0	0	0
13047A1	SEATTLE	WA		09/20/2019		224,562	0	0	0	0	0	0	224,562	224,562	0	0	0
1304801	GAITHERSBURG	MD		08/27/2013		552,142	0	0	0	0	0	0	552,142	552,142	0	0	0
1305301	BURIEN	WA		10/24/2013		974,620	0	0	0	0	0	0	974,620	974,620	0	0	0
1305502	MESA	AZ		08/01/2013		2,572,852	0	0	0	0	0	0	2,572,852	2,572,852	0	0	0
13055A1	LAKELAND	FL		12/02/2013		144,900	0	0	0	0	0	0	144,900	144,900	0	0	0
1305701	WALDORF	MD		09/11/2013		658,256	0	0	0	0	0	0	658,256	658,256	0	0	0
1305802	BURLINGTON	NJ		11/25/2022		3,569,522	0	0	0	0	0	0	3,569,522	3,569,522	0	0	0
1306001	MENLO PARK	CA		11/25/2022		503,717	0	0	0	0	0	0	503,717	503,717	0	0	0
1307501	ENCINO	CA		08/01/2014		75,684	0	0	0	0	0	0	75,684	75,684	0	0	0
1307601	LOS ANGELES	CA		08/01/2014		243,417	0	0	0	0	0	0	243,417	243,417	0	0	0
1308601	ZIONSVILLE	IN		11/25/2022		329,470	0	0	0	0	0	0	329,470	329,470	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1400501	HILLIARD	OH		04/08/2014		370,478	0	0	0	0	0	0	370,478	370,478	0	0	0
1400701	RICHARDSON	TX		08/12/2014		1,447,629	0	0	0	0	0	0	1,447,629	1,447,629	0	0	0
1401401	STERLING HEIGHTS	MI		11/25/2022		272,505	0	0	0	0	0	0	272,505	272,505	0	0	0
1401501	BEVERLY HILLS	CA		09/02/2014		483,020	0	0	0	0	0	0	483,020	483,020	0	0	0
1401601	HOUSTON	TX		10/01/2014		173,148	0	0	0	0	0	0	173,148	173,148	0	0	0
1401701	OGDEN	UT		05/30/2014		759,336	0	0	0	0	0	0	759,336	759,336	0	0	0
1401801	MIDLOTHIAN	VA		10/20/2014		1,508,495	0	0	0	0	0	0	1,508,495	1,508,495	0	0	0
1401901	WASHINGTON	DC		05/22/2014		170,173	0	0	0	0	0	0	170,173	170,173	0	0	0
1402001	CRANBURY	NJ		05/08/2014		1,323,381	0	0	0	0	0	0	1,323,381	1,323,381	0	0	0
1402301	SALT LAKE CITY	UT		05/29/2014		225,447	0	0	0	0	0	0	225,447	225,447	0	0	0
1402401	LOUISVILLE	KY		10/01/2014		708,018	0	0	0	0	0	0	708,018	708,018	0	0	0
1402901	MADISON	WI		10/10/2014		421,565	0	0	0	0	0	0	421,565	421,565	0	0	0
1403101	SEATTLE	WA		07/31/2014		881,404	0	0	0	0	0	0	881,404	881,404	0	0	0
1403201	SOUTH OGDEN	UT		06/18/2014		416,738	0	0	0	0	0	0	416,738	416,738	0	0	0
1403601	DENVER	CO		10/21/2014		988,701	0	0	0	0	0	0	988,701	988,701	0	0	0
1403701	SPRINGDALE	AR		10/01/2014		1,823,824	0	0	0	0	0	0	1,823,824	1,823,824	0	0	0
1404101	ST. PAUL	MN		11/26/2014		552,155	0	0	0	0	0	0	552,155	552,155	0	0	0
1404601	WILDER	KY		02/24/2015		380,172	0	0	0	0	0	0	380,172	380,172	0	0	0
1405202	HOUSTON	TX		11/13/2014		1,738,655	0	0	0	0	0	0	1,738,655	1,738,655	0	0	0
14053A1	DOWNERS GROVE	IL		03/05/2015		992,595	0	0	0	0	0	0	992,595	992,595	0	0	0
14053B1	DOWNERS GROVE	IL		03/05/2015		661,730	0	0	0	0	0	0	661,730	661,730	0	0	0
1406401	FLORENCE	KY		06/01/2015		307,644	0	0	0	0	0	0	307,644	307,644	0	0	0
1406701	LOS ANGELES	CA		11/25/2022		179,415	0	0	0	0	0	0	179,415	179,415	0	0	0
1406801	SANTA ANA	CA		01/21/2015		292,145	0	0	0	0	0	0	292,145	292,145	0	0	0
1407001	SHERMAN OAKS	CA		05/01/2015		67,280	0	0	0	0	0	0	67,280	67,280	0	0	0
1407101	LOS ANGELES	CA		05/01/2015		201,842	0	0	0	0	0	0	201,842	201,842	0	0	0
1407201	LOS ANGELES	CA		05/01/2015		251,181	0	0	0	0	0	0	251,181	251,181	0	0	0
1407501	WAUKESHA	WI		06/01/2015		724,373	0	0	0	0	0	0	724,373	724,373	0	0	0
1500101	SUNNYVALE	CA		07/30/2015		266,861	0	0	0	0	0	0	266,861	266,861	0	0	0
1500201	TUKWILA	WA		11/12/2015		621,693	0	0	0	0	0	0	621,693	621,693	0	0	0
1500301	PAPILLION	NE		05/27/2015		182,764	0	0	0	0	0	0	182,764	182,764	0	0	0
1500701	FERNANDINA BEACH	FL		07/16/2015		300,236	0	0	0	0	0	0	300,236	300,236	0	0	0
1500901	SHERMAN OAKS	CA		09/01/2015		156,290	0	0	0	0	0	0	156,290	156,290	0	0	0
1501101	KEY WEST	FL		08/31/2015		2,263,717	0	0	0	0	0	0	2,263,717	2,263,717	0	0	0
1501901	HADLEY	MA		06/01/2015		978,518	0	0	0	0	0	0	978,518	978,518	0	0	0
1502201	TAMPA	FL		11/25/2022		298,709	0	0	0	0	0	0	298,709	298,709	0	0	0
1502701	CARROLLTON	TX		10/01/2015		253,136	0	0	0	0	0	0	253,136	253,136	0	0	0
1502801	EDINA	MN		11/25/2022		300,647	0	0	0	0	0	0	300,647	300,647	0	0	0
1503501	SAN RAFAEL	CA		11/25/2022		247,032	0	0	0	0	0	0	247,032	247,032	0	0	0
1503601	DEL MAR	CA		11/18/2015		146,956	0	0	0	0	0	0	146,956	146,956	0	0	0
1503701	GREENVILLE	SC		08/03/2015		615,839	0	0	0	0	0	0	615,839	615,839	0	0	0
1503801	SEATTLE	WA		11/19/2015		880,519	0	0	0	0	0	0	880,519	880,519	0	0	0
1504101	PORTLAND	OR		12/04/2015		262,204	0	0	0	0	0	0	262,204	262,204	0	0	0
1504201	PORTLAND	OR		12/04/2015		557,184	0	0	0	0	0	0	557,184	557,184	0	0	0
1504301	SAN MARCOS	CA		10/08/2015		1,316,622	0	0	0	0	0	0	1,316,622	1,316,622	0	0	0
1504501	ONTARIO	CA		12/16/2015		917,776	0	0	0	0	0	0	917,776	917,776	0	0	0
1505501	CHESTERFIELD	MO		11/24/2015		263,116	0	0	0	0	0	0	263,116	263,116	0	0	0
1505701	CARLISLE	PA		12/23/2015		345,429	0	0	0	0	0	0	345,429	345,429	0	0	0
1505901	ALTAMONTE SPRINGS	FL		03/01/2016		651,525	0	0	0	0	0	0	651,525	651,525	0	0	0
1506301	GRANDVIEW HEIGHTS	OH		05/18/2016		803,724	0	0	0	0	0	0	803,724	803,724	0	0	0
1506501	BROOK PARK	OH		06/30/2016		238,859	0	0	0	0	0	0	238,859	238,859	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1600101	DALLAS	TX		03/09/2016		258,769	0	0	0	0	0	0	258,769	258,769	0	0	0
1600301	HOUSTON	TX		11/01/2016		444,098	0	0	0	0	0	0	444,098	444,098	0	0	0
1600601	ROYERSFORD	PA		08/19/2016		989,929	0	0	0	0	0	0	989,929	989,929	0	0	0
1600701	ERLANGER	KY		08/01/2016		94,477	0	0	0	0	0	0	94,477	94,477	0	0	0
1600901	NEWBURY PARK	CA		04/01/2016		440,633	0	0	0	0	0	0	440,633	440,633	0	0	0
1601101	GARLAND	TX		08/12/2016		551,720	0	0	0	0	0	0	551,720	551,720	0	0	0
1601201	FONTANA	CA		11/25/2022		103,181	0	0	0	0	0	0	103,181	103,181	0	0	0
1601502	PRAIRIE VILLAGE	KS		09/01/2016		2,133,362	0	0	0	0	0	0	2,133,362	2,133,362	0	0	0
1601701	PLYMOUTH	MA		03/31/2016		232,725	0	0	0	0	0	0	232,725	232,725	0	0	0
1601801	BEAVERTON	OR		04/28/2016		148,130	0	0	0	0	0	0	148,130	148,130	0	0	0
1601901	CALABASAS	CA		10/03/2016		285,977	0	0	0	0	0	0	285,977	285,977	0	0	0
1602101	CHARLOTTE	NC		08/25/2016		1,016,975	0	0	0	0	0	0	1,016,975	1,016,975	0	0	0
16021A1	CHARLOTTE	NC		09/28/2018		562,118	0	0	0	0	0	0	562,118	562,118	0	0	0
1602701	STATE COLLEGE	PA		10/31/2016		573,155	0	0	0	0	0	0	573,155	573,155	0	0	0
1603301	WASHINGTON	DC		06/13/2016		1,799,745	0	0	0	0	0	0	1,799,745	1,799,745	0	0	0
1604101	SANTA MARIA	CA		11/25/2022		765,091	0	0	0	0	0	0	765,091	765,091	0	0	0
1604401	SAN CARLOS	CA		09/28/2018		187,502	0	0	0	0	0	0	187,502	187,502	0	0	0
1604602	SAN DIEGO	CA		11/03/2016		2,190,161	0	0	0	0	0	0	2,190,161	2,190,161	0	0	0
16049A2	INDIANAPOLIS	IN		08/31/2016		1,392,820	0	0	0	0	0	0	1,392,820	1,392,820	0	0	0
16049B1	DALLAS	TX		08/31/2016		208,264	0	0	0	0	0	0	208,264	208,264	0	0	0
1605301	LONG BEACH	CA		09/28/2018		1,231,932	0	0	0	0	0	0	1,231,932	1,231,932	0	0	0
1605401	BURTONSVILLE	MD		09/28/2018		223,404	0	0	0	0	0	0	223,404	223,404	0	0	0
1605901	COLLEGE STATION	TX		09/28/2018		565,793	0	0	0	0	0	0	565,793	565,793	0	0	0
1606001	CHARLESTON	SC		12/01/2016		535,582	0	0	0	0	0	0	535,582	535,582	0	0	0
1606101	WARREN	NJ		09/28/2018		424,084	0	0	0	0	0	0	424,084	424,084	0	0	0
1606401	NEW CASTLE	DE		09/28/2018		541,655	0	0	0	0	0	0	541,655	541,655	0	0	0
1606802	LAS VEGAS	NV		08/01/2017		470,736	0	0	0	0	0	0	470,736	470,736	0	0	0
16068A1	LAS VEGAS	NV		09/28/2018		118,508	0	0	0	0	0	0	118,508	118,508	0	0	0
1700201	AUSTIN	TX		09/28/2018		388,020	0	0	0	0	0	0	388,020	388,020	0	0	0
1700402	GREENWOOD	IN		05/03/2017		1,367,986	0	0	0	0	0	0	1,367,986	1,367,986	0	0	0
1700501	ANN ARBOR	MI		05/30/2017		778,645	0	0	0	0	0	0	778,645	778,645	0	0	0
1701101	PHOENIX	AZ		08/01/2017		523,733	0	0	0	0	0	0	523,733	523,733	0	0	0
1701201	WHITE PLAINS	NY		05/25/2017		1,016,201	0	0	0	0	0	0	1,016,201	1,016,201	0	0	0
1702301	NEW BERLIN	WI		10/02/2017		521,400	0	0	0	0	0	0	521,400	521,400	0	0	0
1702601	ATLANTA	GA		06/29/2017		683,772	0	0	0	0	0	0	683,772	683,772	0	0	0
1702701	MINNETONKA	MN		09/01/2017		303,147	0	0	0	0	0	0	303,147	303,147	0	0	0
1702801	EDINA	MN		06/30/2017		219,408	0	0	0	0	0	0	219,408	219,408	0	0	0
1703001	AGOURA HILLS	CA		08/04/2017		119,313	0	0	0	0	0	0	119,313	119,313	0	0	0
1703101	WAYNE	NJ		08/03/2017		394,883	0	0	0	0	0	0	394,883	394,883	0	0	0
1704201	SAN DIEGO	CA		11/25/2022		586,520	0	0	0	0	0	0	586,520	586,520	0	0	0
1704601	CONCORD	CA		08/07/2017		181,635	0	0	0	0	0	0	181,635	181,635	0	0	0
1704701	ST. LOUIS	MO		09/08/2017		103,452	0	0	0	0	0	0	103,452	103,452	0	0	0
1704801	WARSON WOODS	MO		09/08/2017		214,541	0	0	0	0	0	0	214,541	214,541	0	0	0
1704901	CREVE COEUR	MO		09/08/2017		137,935	0	0	0	0	0	0	137,935	137,935	0	0	0
1705201	SACRAMENTO	CA		09/28/2017		181,326	0	0	0	0	0	0	181,326	181,326	0	0	0
1705501	LOS ANGELES	CA		03/29/2018		80,517	0	0	0	0	0	0	80,517	80,517	0	0	0
1706001	GILBERTS	IL		08/31/2017		479,977	0	0	0	0	0	0	479,977	479,977	0	0	0
1706201	SAN DIEGO	CA		09/06/2017		1,310,586	0	0	0	0	0	0	1,310,586	1,310,586	0	0	0
1706901	LAKE WORTH	FL		12/18/2017		691,677	0	0	0	0	0	0	691,677	691,677	0	0	0
1707301	VANCOUVER	WA		11/03/2017		669,614	0	0	0	0	0	0	669,614	669,614	0	0	0
1707401	ELKRIDGE	MD		11/15/2017		306,283	0	0	0	0	0	0	306,283	306,283	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1707501	MELVILLE	NY		09/28/2018		662,555	0	0	0	0	0	0	662,555	662,555	0	0	0
1707702	ST. LOUIS	MO		02/28/2018		1,911,270	0	0	0	0	0	0	1,911,270	1,911,270	0	0	0
1707801	THOUSAND OAKS	CA		09/28/2018		318,468	0	0	0	0	0	0	318,468	318,468	0	0	0
1708401	CHATTANOOGA	TN		01/12/2018		147,341	0	0	0	0	0	0	147,341	147,341	0	0	0
1708502	BURBANK	CA		03/09/2018		1,266,476	0	0	0	0	0	0	1,266,476	1,266,476	0	0	0
1708601	MALDEN	MA		03/05/2018		312,722	0	0	0	0	0	0	312,722	312,722	0	0	0
1800101	DAVIS	CA		04/30/2018		146,774	0	0	0	0	0	0	146,774	146,774	0	0	0
1800201	CHICAGO	IL		04/13/2018		908,744	0	0	0	0	0	0	908,744	908,744	0	0	0
1800301	LOS OSOS	CA		05/03/2018		88,098	0	0	0	0	0	0	88,098	88,098	0	0	0
1800401	GRANDVIEW HEIGHTS	OH		09/13/2018		1,049,835	0	0	0	0	0	0	1,049,835	1,049,835	0	0	0
18005A1	LAWRENCEVILLE	GA		03/29/2018		405,837	0	0	0	0	0	0	405,837	405,837	0	0	0
18006A1	NEWNAN	GA		03/29/2018		451,493	0	0	0	0	0	0	451,493	451,493	0	0	0
18007A1	ATLANTA	GA		04/30/2018		940,451	0	0	0	0	0	0	940,451	940,451	0	0	0
1800901	WARRINGTON	PA		09/14/2018		889,815	0	0	0	0	0	0	889,815	889,815	0	0	0
1801001	TUSCALOOSA	AL		08/31/2018		2,298,346	0	0	0	0	0	0	2,298,346	2,298,346	0	0	0
18012A1	CHARLOTTE	NC		11/28/2018		469,761	0	0	0	0	0	0	469,761	469,761	0	0	0
18012B1	CHARLOTTE	NC		11/23/2020		144,815	0	0	0	0	0	0	144,815	144,815	0	0	0
1801301	ROY	UT		11/25/2022		193,446	0	0	0	0	0	0	193,446	193,446	0	0	0
1801501	AGOURA HILLS	CA		10/15/2018		182,952	0	0	0	0	0	0	182,952	182,952	0	0	0
1801701	WESTFORD	MA		11/25/2022		612,959	0	0	0	0	0	0	612,959	612,959	0	0	0
18018A2	LANCASTER	PA		12/13/2018		1,533,882	0	0	0	0	0	0	1,533,882	1,533,882	0	0	0
18018B2	COATESVILLE	PA		12/13/2018		213,698	0	0	0	0	0	0	213,698	213,698	0	0	0
18018C1	MECHANICSBURG	PA		12/13/2018		174,784	0	0	0	0	0	0	174,784	174,784	0	0	0
1801901	CITY OF INDUSTRY	CA		11/01/2018		110,624	0	0	0	0	0	0	110,624	110,624	0	0	0
1802401	PISCATAWAY	NJ		11/25/2022		411,908	0	0	0	0	0	0	411,908	411,908	0	0	0
1802701	FARMERS BRANCH	TX		10/23/2018		58,597	0	0	0	0	0	0	58,597	58,597	0	0	0
1803101	BURLINGTON	MA		11/19/2018		13,473,919	0	0	0	0	0	0	13,473,919	13,473,919	0	0	0
18031A1	BURLINGTON	MA		05/17/2022		3,301,602	0	0	0	0	0	0	3,301,602	3,301,602	0	0	0
1803202	ST. LOUIS	MO		01/07/2019		3,293,923	0	0	0	0	0	0	3,293,923	3,293,923	0	0	0
1803301	RENSSELAER	NY		11/14/2018		692,698	0	0	0	0	0	0	692,698	692,698	0	0	0
1803401	SANTEE	CA		11/25/2022		199,026	0	0	0	0	0	0	199,026	199,026	0	0	0
1803801	CITRUS HEIGHTS	CA		11/25/2022		343,706	0	0	0	0	0	0	343,706	343,706	0	0	0
1804101	WYOMING	MI		11/25/2022		477,677	0	0	0	0	0	0	477,677	477,677	0	0	0
1804202	ALBANY	NY		04/04/2019		853,510	0	0	0	0	0	0	853,510	853,510	0	0	0
18J0501	DOWNINGTOWN	PA		10/01/2018		1,591,693	0	0	0	0	0	0	1,591,693	1,591,693	0	0	0
18J0601	BALTIMORE	MD		10/01/2018		460,686	0	0	0	0	0	0	460,686	460,686	0	0	0
18J0801	LAS VEGAS	NV		10/01/2018		367,917	0	0	0	0	0	0	367,917	367,917	0	0	0
18J1001	ELKTON	MD		10/01/2018		109,496	0	0	0	0	0	0	109,496	109,496	0	0	0
18J1301	FORT LAUDERDALE	FL		10/01/2018		369,043	0	0	0	0	0	0	369,043	369,043	0	0	0
18J1401	BELLEVILLE	IL		10/01/2018		349,222	0	0	0	0	0	0	349,222	349,222	0	0	0
18J1501	ROCKVILLE	MD		10/01/2018		599,776	0	0	0	0	0	0	599,776	599,776	0	0	0
18J1601	BEL AIR	MD		10/01/2018		221,110	0	0	0	0	0	0	221,110	221,110	0	0	0
18J1701	FALLS CHURCH	VA		10/01/2018		818,890	0	0	0	0	0	0	818,890	818,890	0	0	0
18J2101	DECATUR	IL		10/01/2018		728,527	0	0	0	0	0	0	728,527	728,527	0	0	0
18J2201	FORT MYERS	FL		10/01/2018		331,435	0	0	0	0	0	0	331,435	331,435	0	0	0
18J2501	CATONSVILLE	MD		10/01/2018		474,523	0	0	0	0	0	0	474,523	474,523	0	0	0
18J2601	PHILADELPHIA	PA		10/01/2018		335,122	0	0	0	0	0	0	335,122	335,122	0	0	0
18J2701	GUILFORD	CT		10/01/2018		140,472	0	0	0	0	0	0	140,472	140,472	0	0	0
18J3301	ELGIN	IL		10/01/2018		165,740	0	0	0	0	0	0	165,740	165,740	0	0	0
18J34A1	TOWSON	MD		10/01/2018		598,300	0	0	0	0	0	0	598,300	598,300	0	0	0
18J34B1	TOWSON	MD		10/01/2018		95,366	0	0	0	0	0	0	95,366	95,366	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
18J3501	NEW YORK	NY		10/01/2018		446,801	0	0	0	0	0	0	446,801	446,801	0	0	0
18J37A1	WASHINGTON	DC		10/01/2018		523,215	0	0	0	0	0	0	523,215	523,215	0	0	0
18J37B1	WASHINGTON	DC		10/01/2018		135,458	0	0	0	0	0	0	135,458	135,458	0	0	0
18J3801	CHARLESTON	SC		10/01/2018		579,162	0	0	0	0	0	0	579,162	579,162	0	0	0
18J38A1	CHARLESTON	SC		09/20/2019		162,855	0	0	0	0	0	0	162,855	162,855	0	0	0
18J3901	CAPITOLA	CA		10/01/2018		583,075	0	0	0	0	0	0	583,075	583,075	0	0	0
18J39A1	CAPITOLA	CA		10/01/2020		82,190	0	0	0	0	0	0	82,190	82,190	0	0	0
18J4101	SAN DIEGO	CA		10/01/2018		585,606	0	0	0	0	0	0	585,606	585,606	0	0	0
18J4201	WASHINGTON	DC		10/01/2018		696,641	0	0	0	0	0	0	696,641	696,641	0	0	0
18J4301	ENCINO	CA		10/01/2018		204,377	0	0	0	0	0	0	204,377	204,377	0	0	0
18J4401	COLUMBIA	MD		10/01/2018		107,093	0	0	0	0	0	0	107,093	107,093	0	0	0
18J4702	LOS ANGELES	CA		10/01/2018		380,542	0	0	0	0	0	0	380,542	380,542	0	0	0
18J4801	RIVERSIDE	CA		10/01/2018		886,156	0	0	0	0	0	0	886,156	886,156	0	0	0
18J4901	WATERFORD	CT		10/01/2018		261,077	0	0	0	0	0	0	261,077	261,077	0	0	0
18J5001	SPRINGFIELD	VA		10/01/2018		124,658	0	0	0	0	0	0	124,658	124,658	0	0	0
18J5201	FORT COLLINS	CO		10/01/2018		724,862	0	0	0	0	0	0	724,862	724,862	0	0	0
18J5301	DUARTE	CA		10/01/2018		317,196	0	0	0	0	0	0	317,196	317,196	0	0	0
18J5401	BAYSIDE	NY		10/01/2018		498,436	0	0	0	0	0	0	498,436	498,436	0	0	0
18J5501	BELL GARDENS	CA		10/01/2018		304,127	0	0	0	0	0	0	304,127	304,127	0	0	0
18J5601	GARDENA	CA		10/01/2018		79,409	0	0	0	0	0	0	79,409	79,409	0	0	0
18J5701	NEWPORT BEACH	CA		10/01/2018		268,594	0	0	0	0	0	0	268,594	268,594	0	0	0
1900601	JURUPA VALLEY	CA		07/01/2019		160,490	0	0	0	0	0	0	160,490	160,490	0	0	0
1900701	FAIRFIELD	CA		04/01/2019		263,426	0	0	0	0	0	0	263,426	263,426	0	0	0
1900802	BELLEVUE	WA		05/30/2019		1,259,435	0	0	0	0	0	0	1,259,435	1,259,435	0	0	0
1900901	LATHAM	NY		05/30/2019		1,124,561	0	0	0	0	0	0	1,124,561	1,124,561	0	0	0
1901102	INDIANAPOLIS	IN		05/07/2019		904,996	0	0	0	0	0	0	904,996	904,996	0	0	0
1901501	GREENSBORO	NC		07/25/2019		157,383	0	0	0	0	0	0	157,383	157,383	0	0	0
1901601	SANTA CRUZ	CA		10/01/2019		903,798	0	0	0	0	0	0	903,798	903,798	0	0	0
1901801	SAN DIEGO	CA		07/31/2019		1,106,147	0	0	0	0	0	0	1,106,147	1,106,147	0	0	0
1901901	DEL MAR	CA		07/31/2019		493,816	0	0	0	0	0	0	493,816	493,816	0	0	0
1902201	WEST WHITELAND TWNSP	PA		07/18/2019		581,442	0	0	0	0	0	0	581,442	581,442	0	0	0
1902601	RALEIGH	NC		09/04/2019		404,425	0	0	0	0	0	0	404,425	404,425	0	0	0
1902701	LITHIA SPRINGS	GA		11/25/2022		592,569	0	0	0	0	0	0	592,569	592,569	0	0	0
1903001	SAN ANTONIO	TX		10/30/2019		684,672	0	0	0	0	0	0	684,672	684,672	0	0	0
1903201	SANTA CLARA	CA		05/19/2020		1,109,556	0	0	0	0	0	0	1,109,556	1,109,556	0	0	0
1903401	HERMITAGE	TN		10/01/2019		65,941	0	0	0	0	0	0	65,941	65,941	0	0	0
1903501	SUMMERVILLE	SC		10/01/2019		44,095	0	0	0	0	0	0	44,095	44,095	0	0	0
1903601	CAMBRIDGE	MA		10/10/2019		725,820	0	0	0	0	0	0	725,820	725,820	0	0	0
1904501	SOUTH JORDAN	UT		01/30/2020		561,606	0	0	0	0	0	0	561,606	561,606	0	0	0
1904601	ALEXANDRIA	VA		11/21/2019		435,857	0	0	0	0	0	0	435,857	435,857	0	0	0
1905001	PORTLAND	OR		11/18/2019		218,232	0	0	0	0	0	0	218,232	218,232	0	0	0
1905101	SALT LAKE CITY	UT		01/13/2020		2,191,289	0	0	0	0	0	0	2,191,289	2,191,289	0	0	0
1905301	RICHMOND	VA		01/10/2020		983,339	0	0	0	0	0	0	983,339	983,339	0	0	0
1905501	MODESTO	CA		03/02/2020		467,880	0	0	0	0	0	0	467,880	467,880	0	0	0
1905701	GAINESVILLE	VA		03/23/2020		1,138,224	0	0	0	0	0	0	1,138,224	1,138,224	0	0	0
19058A2	EUSTIS	FL		03/18/2020		1,136,583	0	0	0	0	0	0	1,136,583	1,136,583	0	0	0
19058B1	ALLENTOWN	PA		03/18/2020		433,768	0	0	0	0	0	0	433,768	433,768	0	0	0
19058C1	STATE COLLEGE	PA		03/18/2020		188,424	0	0	0	0	0	0	188,424	188,424	0	0	0
1906002	GREER	SC		04/02/2020		1,366,414	0	0	0	0	0	0	1,366,414	1,366,414	0	0	0
1906102	OMAHA	NE		03/19/2020		479,248	0	0	0	0	0	0	479,248	479,248	0	0	0
2000101	FORT MITCHELL	KY		05/11/2020		186,201	0	0	0	0	0	0	186,201	186,201	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
2000201	WESTFORD	MA		04/01/2020		635,611	0	0	0	0	0	0	635,611	635,611	0	0	0
2000701	THOUSAND OAKS	CA		06/15/2020		175,500	0	0	0	0	0	0	175,500	175,500	0	0	0
2000801	WILMINGTON	DE		10/09/2020		723,395	0	0	0	0	0	0	723,395	723,395	0	0	0
2001101	IRVINE	CA		10/08/2020		532,259	0	0	0	0	0	0	532,259	532,259	0	0	0
2001301	EDWARDSVILLE	IL		12/04/2020		298,288	0	0	0	0	0	0	298,288	298,288	0	0	0
20AB102	ALPHARETTA	GA		03/10/2020		1,874,186	0	0	0	0	0	0	1,874,186	1,874,186	0	0	0
2100201	MANCHESTER	MO		06/04/2021		67,245	0	0	0	0	0	0	67,245	67,245	0	0	0
2102101	MECHANICSBURG	PA		03/10/2022		282,924	0	0	0	0	0	0	282,924	282,924	0	0	0
2102401	SEDONA	AZ		03/22/2022		449,337	0	0	0	0	0	0	449,337	449,337	0	0	0
2200401	PALM SPRINGS	CA		06/01/2022		305,367	0	0	0	0	0	0	305,367	305,367	0	0	0
2200501	OMAHA	NE		04/29/2022		583,406	0	0	0	0	0	0	583,406	583,406	0	0	0
2200601	NASHVILLE	TN		06/09/2022		1,085,722	0	0	0	0	0	0	1,085,722	1,085,722	0	0	0
2201101	GREENBELT	MD		06/22/2022		728,228	0	0	0	0	0	0	728,228	728,228	0	0	0
2201301	PEEKSKILL	NY		06/13/2022		305,157	0	0	0	0	0	0	305,157	305,157	0	0	0
2201701	ST. PETERSBURG	FL		09/16/2022		506,079	0	0	0	0	0	0	506,079	506,079	0	0	0
2201801	AUSTIN	TX		08/02/2022		472,185	0	0	0	0	0	0	472,185	472,185	0	0	0
2201901	SAN DIEGO	CA		09/22/2022		96,188	0	0	0	0	0	0	96,188	96,188	0	0	0
2202101	ROCKVILLE	MD		09/14/2022		380,374	0	0	0	0	0	0	380,374	380,374	0	0	0
2203202	LANCASTER	PA		12/16/2022		564,756	0	0	0	0	0	0	564,756	564,756	0	0	0
2203601	ANNANDALE	VA		12/15/2022		374,748	0	0	0	0	0	0	374,748	374,748	0	0	0
2204101	FOSTER CITY	CA		05/31/2023		214,347	0	0	0	0	0	0	214,347	214,347	0	0	0
2300601	BURKE	VA		06/01/2023		134,210	0	0	0	0	0	0	134,210	134,210	0	0	0
2301801	SUCCASUNNA	NJ		10/10/2023		12,929	0	0	0	0	0	0	12,929	12,929	0	0	0
0299999. Mortgages with partial repayments						339,059,721	0	0	0	0	0	0	339,059,721	339,059,721	(3,578,945)	0	(3,578,945)
100061675	IRONDEQUOIT	NY		07/01/2021	01/23/2023	83,478	0	(2)	0	0	(2)	0	83,478	83,478	0	0	0
100063885	KISSIMMEE	FL		07/01/2021	02/21/2023	161,766	0	(185)	0	0	(185)	0	161,766	161,766	0	0	0
100066474	MANCHESTER	CT		08/02/2021	02/21/2023	212,111	0	2	0	0	2	0	212,111	212,111	0	0	0
100058228	READING	PA		06/01/2021	01/23/2023	115,920	0	1	0	0	1	0	115,920	115,920	0	0	0
100058379	COON RAPIDS	MN		06/01/2021	01/21/2023	76,030	0	(69)	0	0	(69)	0	76,030	76,030	0	0	0
100058487	FRANKLIN	MA		06/01/2021	01/21/2023	248,218	0	60	0	0	60	0	248,218	248,218	0	0	0
100059743	LAWTON	OK		06/01/2021	01/23/2023	191,810	0	2	0	0	2	0	191,810	191,810	0	0	0
100059787	LONGVIEW	TX		06/01/2021	02/21/2023	126,306	0	3	0	0	3	0	126,306	126,306	0	0	0
100062283	BENTON	AR		07/01/2021	01/23/2023	288,009	0	58	0	0	58	0	288,009	288,009	0	0	0
100062366	SANDSTON	VA		07/01/2021	03/21/2023	188,374	0	19	0	0	19	0	188,374	188,374	0	0	0
100062630	MONTGOMERY	AL		07/01/2021	01/23/2023	219,359	0	(12)	0	0	(12)	0	219,359	219,359	0	0	0
100064220	TITUSVILLE	FL		07/01/2021	01/23/2023	80,888	0	7	0	0	7	0	80,888	80,888	0	0	0
100063337	WARWICK	RI		07/01/2021	01/23/2023	149,500	0	0	0	0	0	0	149,500	149,500	0	0	0
100063556	FULTON	IL		07/01/2021	02/21/2023	149,836	0	(17)	0	0	(17)	0	149,836	149,836	0	0	0
100063615	CUMBERLAND	MD		07/01/2021	02/21/2023	87,741	0	(11)	0	0	(11)	0	87,741	87,741	0	0	0
100063809	WICHITA	KS		07/01/2021	03/21/2023	100,440	0	(46)	0	0	(46)	0	100,440	100,440	0	0	0
100064117	MONTROSE	MN		07/01/2021	01/23/2023	189,099	0	3	0	0	3	0	189,099	189,099	0	0	0
100064123	BAKERSFIELD	CA		07/01/2021	03/21/2023	174,190	0	67	0	0	67	0	174,190	174,190	0	0	0
100064627	ORLANDO	FL		07/01/2021	03/23/2023	180,011	0	(59)	0	0	(59)	0	180,011	180,011	0	0	0
100063507	TUSCALOOSA	AL		07/01/2021	01/23/2023	153,002	0	29	0	0	29	0	153,002	153,002	0	0	0
100066294	LANSDOWNE	PA		08/02/2021	02/21/2023	179,639	0	270	0	0	270	0	179,639	179,639	0	0	0
100066651	FORT WASHINGTON	MD		08/02/2021	01/21/2023	229,403	0	84	0	0	84	0	229,403	229,403	0	0	0
100069110	SOUTH AMBOY	NJ		09/01/2021	02/21/2023	168,399	0	285	0	0	285	0	168,399	168,399	0	0	0
100069704	PHILADELPHIA	PA		09/01/2021	02/21/2023	115,438	0	0	0	0	0	0	115,438	115,438	0	0	0
100069944	OWINGS MILLS	MD		09/01/2021	01/23/2023	138,039	0	(27)	0	0	(27)	0	138,039	138,039	0	0	0
100069395	MISSOURI CITY	TX		09/01/2021	01/23/2023	121,382	0	(6)	0	0	(6)	0	121,382	121,382	0	0	0
100069410	FERNLEY	NV		09/01/2021	02/21/2023	214,728	0	116	0	0	116	0	214,728	214,728	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100069421	LEEDS	AL		09/01/2021	01/23/2023	195,765	0	152	0	0	152	0	195,765	195,765	0	0	0
100070077	HODGENVILLE	KY		09/01/2021	02/21/2023	80,440	0	(113)	0	0	(113)	0	80,440	80,440	0	0	0
100075889	HOUSTON	TX		12/01/2021	02/21/2023	26,496	0	(32)	0	0	(32)	0	26,496	26,496	0	0	0
100075890	COOPER CITY	FL		12/01/2021	02/21/2023	63,485	0	(40)	0	0	(40)	0	63,485	63,485	0	0	0
100075894	MESQUITE	TX		12/01/2021	02/21/2023	48,387	0	(20)	0	0	(20)	0	48,387	48,387	0	0	0
100075895	MAPLE HEIGHTS	OH		12/01/2021	02/21/2023	32,998	0	(43)	0	0	(43)	0	32,998	32,998	0	0	0
100075899	BATTLE CREEK	MI		12/01/2021	02/21/2023	33,469	0	(11)	0	0	(11)	0	33,469	33,469	0	0	0
100075900	BUFORD	GA		12/01/2021	02/21/2023	70,219	0	(39)	0	0	(39)	0	70,219	70,219	0	0	0
100066433	YOUNGSVILLE	LA		08/02/2021	04/21/2023	239,694	0	3	0	0	3	0	239,694	239,694	0	0	0
100058756	MILWAUKEE	WI		06/01/2021	06/05/2023	58,492	0	5	0	0	5	0	58,492	58,492	0	(446)	(446)
100058809	GARLAND	TX		06/01/2021	06/05/2023	54,897	0	1	0	0	1	0	54,897	54,897	0	(82)	(82)
100058434	HENDERSON	NV		06/01/2021	06/05/2023	212,899	0	20	0	0	20	0	212,899	212,899	0	(3,194)	(3,194)
100059985	PONTIAC	MI		06/01/2021	06/05/2023	81,223	0	7	0	0	7	0	81,223	81,223	0	(1,199)	(1,199)
100060000	SLIDELL	LA		06/01/2021	04/21/2023	175,746	0	101	0	0	101	0	175,746	175,746	0	0	0
100058143	CLEVELAND	OH		06/01/2021	06/05/2023	96,924	0	3	0	0	3	0	96,924	96,924	0	(2,212)	(2,212)
100059773	MIDDLEBURG	FL		06/01/2021	06/05/2023	209,444	0	3	0	0	3	0	209,444	209,444	0	1,708	1,708
100062436	ARVADA	CO		07/01/2021	12/21/2023	154,411	0	618	0	0	618	0	154,411	154,411	0	0	0
100062439	PLATTSBURGH	NY		07/01/2021	11/21/2023	77,757	0	(327)	0	0	(327)	0	77,757	77,757	0	0	0
100063129	COOPERSBURG	PA		07/01/2021	05/21/2023	246,409	0	(7)	0	0	(7)	0	246,409	246,409	0	0	0
100063386	LAWTON	OK		07/01/2021	12/21/2023	145,758	0	496	0	0	496	0	145,758	145,758	0	0	0
100063659	IRVINE	KY		07/01/2021	10/21/2023	133,501	0	61	0	0	61	0	133,501	133,501	0	0	0
100064516	ROCK ISLAND	IL		07/01/2021	06/21/2023	89,187	0	(452)	0	0	(452)	0	89,187	89,187	0	0	0
100063300	WARRIOR	AL		07/01/2021	05/21/2023	266,264	0	529	0	0	529	0	266,264	266,264	0	0	0
100063361	FISCHER	TX		07/01/2021	11/21/2023	287,638	0	304	0	0	304	0	287,638	287,638	0	0	0
100063854	MELLEN	WI		07/01/2021	05/21/2023	118,923	0	17	0	0	17	0	118,923	118,923	0	0	0
100064386	MARGATE	FL		07/01/2021	07/21/2023	141,675	0	(477)	0	0	(477)	0	141,675	141,675	0	0	0
100063466	GREENVILLE	MI		07/01/2021	09/21/2023	98,690	0	27	0	0	27	0	98,690	98,690	0	0	0
100064011	MESA	AZ		07/01/2021	12/21/2023	198,408	0	(43)	0	0	(43)	0	198,408	198,408	0	0	0
100064083	SPRINGFIELD	VA		07/01/2021	04/21/2023	121,889	0	13	0	0	13	0	121,889	121,889	0	0	0
100064087	VIRGINIA BEACH	VA		07/01/2021	05/21/2023	130,402	0	28	0	0	28	0	130,402	130,402	0	0	0
100066729	BALTIMORE	MD		08/02/2021	04/21/2023	216,584	0	(6)	0	0	(6)	0	216,584	216,584	0	0	0
100066995	ATMORE	AL		08/02/2021	04/21/2023	86,771	0	(41)	0	0	(41)	0	86,771	86,771	0	0	0
100067062	BAYTOWN	TX		08/02/2021	07/21/2023	184,731	0	10	0	0	10	0	184,731	184,731	0	0	0
100067239	KATY	TX		08/02/2021	07/21/2023	251,210	0	(25)	0	0	(25)	0	251,210	251,210	0	0	0
100066916	PHILADELPHIA	PA		08/02/2021	08/23/2023	246,054	0	1	0	0	1	0	246,054	246,054	0	0	0
100067187	BAKER	LA		08/02/2021	12/21/2023	67,649	0	89	0	0	89	0	67,649	67,649	0	0	0
100068811	VICTORIA	TX		09/01/2021	09/21/2023	121,672	0	(15)	0	0	(15)	0	121,672	121,672	0	0	0
100068825	TOWNSEND	DE		09/01/2021	12/21/2023	114,224	0	38	0	0	38	0	114,224	114,224	0	0	0
100068842	MONROEVILLE	PA		09/01/2021	09/21/2023	79,599	0	(585)	0	0	(585)	0	79,599	79,599	0	0	0
100068978	FAIRFIELD	OH		09/01/2021	05/21/2023	65,054	0	42	0	0	42	0	65,054	65,054	0	0	0
100069157	BALTIMORE	MD		09/01/2021	04/21/2023	254,217	0	(724)	0	0	(724)	0	254,217	254,217	0	0	0
100069212	AUBURN	AL		09/01/2021	12/21/2023	141,633	0	(61)	0	0	(61)	0	141,633	141,633	0	0	0
100069219	BAKERSFIELD	CA		09/01/2021	05/23/2023	177,243	0	(1)	0	0	(1)	0	177,243	177,243	0	0	0
100069413	GEORGETOWN	CO		09/01/2021	04/21/2023	137,289	0	113	0	0	113	0	137,289	137,289	0	0	0
100070063	OXFORD	AL		09/01/2021	07/21/2023	200,652	0	(105)	0	0	(105)	0	200,652	200,652	0	0	0
100070103	MORENO VALLEY	CA		09/01/2021	05/21/2023	272,002	0	45	0	0	45	0	272,002	272,002	0	0	0
100073503	SHELBYVILLE	TN		11/01/2021	06/21/2023	92,857	0	(34)	0	0	(34)	0	92,857	92,857	0	0	0
100073460	FORT WALTON BEACH	FL		11/01/2021	06/21/2023	152,377	0	169	0	0	169	0	152,377	152,377	0	0	0
100063861	MOUNT LAUREL	NJ		07/01/2021	09/21/2023	140,557	0	(73)	0	0	(73)	0	140,557	140,557	0	0	0
100058973	HAMPTON	GA		06/01/2021	06/05/2023	163,584	0	1	0	0	1	0	163,584	163,584	0	258	258
100066891	CROSBY	TX		08/02/2021	04/21/2023	127,932	0	(211)	0	0	(211)	0	127,932	127,932	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068773	MIFFLINBURG	PA		09/01/2021	04/21/2023	213,349	0	138	0	0	138	0	213,349	213,349	0	0	0
100063899	NEWARK	NJ		07/01/2021	05/21/2023	298,389	0	790	0	0	790	0	298,389	298,389	0	0	0
100063963	EAST ORANGE	NJ		07/01/2021	05/21/2023	324,466	0	(121)	0	0	(121)	0	324,466	324,466	0	0	0
100064098	WHITEHOUSE	OH		07/01/2021	08/21/2023	215,011	0	29	0	0	29	0	215,011	215,011	0	0	0
100064032	FOLSOM	PA		07/01/2021	06/22/2023	121,180	0	16	0	0	16	0	121,180	121,180	0	0	0
100066315	BALTIMORE	MD		08/02/2021	07/21/2023	86,973	0	(288)	0	0	(288)	0	86,973	86,973	0	0	0
100070176	LINDENWOLD	NJ		09/01/2021	06/21/2023	127,938	0	(107)	0	0	(107)	0	127,938	127,938	0	0	0
100070141	JACKSON	MS		09/01/2021	06/22/2023	144,489	0	(25)	0	0	(25)	0	144,489	144,489	0	0	0
100066439	WEST VALLEY CITY	UT		08/02/2021	08/21/2023	170,645	0	209	0	0	209	0	170,645	170,645	0	0	0
100061577	WESTMORELAND	TN		07/01/2021	09/21/2023	82,850	0	245	0	0	245	0	82,850	82,850	0	0	0
100066297	LADSON	SC		08/02/2021	10/21/2023	195,045	0	363	0	0	363	0	195,045	195,045	0	0	0
100066629	FAYETTE	AL		08/02/2021	09/21/2023	239,580	0	310	0	0	310	0	239,580	239,580	0	0	0
100045337	ASTORIA	IL		11/25/2020	07/07/2023	63,231	0	10,960	0	0	10,960	0	63,231	63,231	0	0	0
100066296	THORNTON	CO		08/02/2021	07/21/2023	293,385	0	233	0	0	233	0	293,385	293,385	0	0	0
100069013	APOPKA	FL		09/01/2021	09/21/2023	138,346	0	(7)	0	0	(7)	0	138,346	138,346	0	0	0
100064019	WICHITA	KS		07/01/2021	09/21/2023	58,074	0	44	0	0	44	0	58,074	58,074	0	0	0
100067317	MIDLAND	TX		08/02/2021	09/21/2023	190,651	0	(1)	0	0	(1)	0	190,651	190,651	0	0	0
100064177	BAKERSFIELD	CA		07/01/2021	10/21/2023	172,893	0	(16)	0	0	(16)	0	172,893	172,893	0	0	0
100063019	BROOKLYN	NY		07/01/2021	12/21/2023	340,905	0	191	0	0	191	0	340,905	340,905	0	0	0
100063895	MONTICELLO	AR		07/01/2021	11/21/2023	128,716	0	(72)	0	0	(72)	0	128,716	128,716	0	0	0
100062346	JACKSONVILLE	FL		07/01/2021	11/21/2023	157,000	0	3	0	0	3	0	157,000	157,000	0	0	0
100063157	FORT WALTON BEACH	FL		07/01/2021	11/21/2023	158,172	0	309	0	0	309	0	158,172	158,172	0	0	0
100067003	WEST PADUCAH	KY		08/02/2021	11/21/2023	99,315	0	(646)	0	0	(646)	0	99,315	99,315	0	0	0
100073456	BROOKLYN PARK	MN		11/01/2021	11/21/2023	316,801	0	(234)	0	0	(234)	0	316,801	316,801	0	0	0
100073470	PORT SAINT LUCIE	FL		11/01/2021	11/21/2023	219,833	0	(185)	0	0	(185)	0	219,833	219,833	0	0	0
1930100	EL SEGUNDO	CA		02/28/2019	12/21/2023	0	0	0	50,000,000	0	(50,000,000)	0	0	0	0	0	0
1930301	MANHATTAN	NY		08/19/2019	12/21/2023	0	0	0	16,000,000	0	(16,000,000)	0	0	0	0	0	0
0399999. Mortgages disposed						16,085,734	0	12,121	66,000,000	0	(65,987,879)	0	16,085,734	16,085,734	0	(5,167)	(5,167)
3310031455	BRANCHVILLE	NJ		02/11/2022		64,152	0	0	0	0	0	0	64,152	64,152	0	0	0
3310037318	HATTIESBURG	MS		08/08/2022		2,376,000	0	0	0	0	0	0	2,376,000	2,376,000	0	0	0
3310031589	FOUNTAIN HILLS	AZ		01/31/2022		210,415	0	0	0	0	0	0	210,415	210,415	0	0	0
3310034353	SIERRA MADRE	CA		04/08/2022		761,904	0	0	0	0	0	0	761,904	761,904	0	0	0
3310033207	ATLANTA	GA		03/09/2022		285,120	0	0	0	0	0	0	285,120	285,120	0	0	0
3310034294	DETROIT	MI		04/20/2022		23,780	0	0	0	0	0	0	23,780	23,780	0	0	0
3310036508	SHAWNEE	OK		06/07/2022		77,632	0	0	0	0	0	0	77,632	77,632	0	0	0
3310026752	BALTIMORE	MD		10/22/2021		45,980	0	0	0	0	0	0	45,980	45,980	0	0	0
3310029730	LOS ANGELES	CA		12/28/2021		165,711	0	0	0	0	0	0	165,711	165,711	0	0	0
3310033619	PALM SPRINGS	CA		04/01/2022		281,180	0	0	0	0	0	0	281,180	281,180	0	0	0
3310025399	SAN ANTONIO	TX		11/18/2021		61,186	0	0	0	0	0	0	61,186	61,186	0	0	0
3310030927	DAVIDSONVILLE	MD		01/31/2022		252,252	0	0	0	0	0	0	252,252	252,252	0	0	0
3310029105	CHICAGO	IL		01/11/2022		36,583	0	0	0	0	0	0	36,583	36,583	0	0	0
3310028794	EAST CLEVELAND	OH		01/11/2022		564,300	0	0	0	0	0	0	564,300	564,300	0	0	0
3310040417	SUPERIOR CHARTER TOW	MI		08/26/2022		54,846	0	0	0	0	0	0	54,846	54,846	0	0	0
3310028144	WANTAGE	NJ		12/16/2021		72,717	0	0	0	0	0	0	72,717	72,717	0	0	0
3310038613	CHICAGO	IL		08/01/2022		42,873	0	0	0	0	0	0	42,873	42,873	0	0	0
3310038614	CHICAGO	IL		08/01/2022		138,996	0	0	0	0	0	0	138,996	138,996	0	0	0
100045184	BARNWELL	SC		11/25/2020		39,100	0	(5,337)	0	0	(5,337)	0	39,100	39,100	0	0	0
100046370	SHREVEPORT	LA		11/25/2020		(26,035)	0	0	0	0	0	0	(26,035)	(26,035)	0	(26,035)	(26,035)
100046268	MEMPHIS	TN		11/25/2020		36,238	0	(4,793)	0	0	(4,793)	0	36,238	36,238	0	0	0
100045663	ST LOUIS	MO		11/25/2020		257,728	0	49,274	0	0	49,274	0	257,728	257,728	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
100046374	ST LOUIS	MO		11/25/2020		41,134	0	13,727	0	0	13,727	0	41,134	41,134	0	0	0
0499999. Mortgages transferred						5,863,792	0	52,871	0	0	52,871	0	5,863,792	5,863,792	0	(26,035)	(26,035)
0599999 - Totals						2,068,855,205	0	1,461,247	66,000,000	0	(64,538,753)	12,883,602	2,083,497,054	2,083,497,054	(15,157,350)	(6,736,816)	(21,894,166)

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/(Decrease)	Current Year's (Depreciation) or (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	PPM Loan Management Company 2, LLC, Retention Series 6	0	Chicago	IL	PPM Loan Management Company 2, LLC		12/21/2023		19,927,575	19,927,575	19,927,575	0	0	0	0	0	0	0	100.000
1099999. Non-Registered Private Funds - Bonds - NAIC Designation Not Assigned by the SVO - Affiliated									19,927,575	19,927,575	19,927,575	0	0	0	0	0	0	0	XXX
000000-00-0	AA Euro Investment Fund (Lux) SCSP	0	Luxembourg	LUX	AISG GP LTD		09/02/2021	3	4,875,526	5,512,347	5,512,347	54,545	0	0	0	490,111	0	474,022	5.000
000000-00-0	AA GP Solutions Fund, L.P.	0	Wilmington	DE	AA GP Solutions Advisors LP		07/29/2021	3	49,591,493	52,513,965	52,513,965	6,218,745	0	0	0	0	5,277,279	20,988,011	33.980
000000-00-0	AA MMF 1 HOLDCO, L.P.	0	Wilmington	DE	Apollo Principal Holdings VI GP LLC		12/13/2021	3	5,251,842	6,026,567	6,026,567	520,084	0	0	0	0	1,100,849	2,575,000	10.000
000000-00-0	AA WH HoldCo, L.P.	0	Wilmington	DE	Apollo Principal Holdings VI GP LLC		09/01/2021	3	3,272,569	3,421,763	3,421,763	263,213	0	0	0	0	894,178	6,727,431	20.000
000000-00-0	Access Holdings Fund II, L.P.	0	Baltimore	MD	Access Holdings, L.P.		09/21/2023	3	800,000	657,882	657,882	(142,118)	0	0	0	0	0	7,200,000	1.200
000000-00-0	AEA Investors Small Business Fund II, L.P.	0	New York	NY	AEA Investors SBF, LLC		12/23/2009	3	0	29,226	29,226	(2,228,409)	0	0	0	0	2,102,305	351,233	3.030
000000-00-0	AEA Investors Small Business Fund III, L.P.	0	New York	NY	AEA Investors SBF, LLC		03/24/2016	3	2,436,610	2,361,036	2,361,036	(1,573,696)	0	0	0	0	1,560,520	329,450	0.670
000000-00-0	AEA Investors Small Business Fund IV, L.P.	0	New York	NY	AEA Investors SBF, LLC		10/10/2019	3	7,152,775	8,814,728	8,814,728	35,095	0	0	0	0	124,279	921,504	1.140
000000-00-0	AEA Investors Small Business Fund V, L.P.	0	New York	NY	AEA Investors SBF, LLC		12/12/2023	3	1,541,946	1,541,946	1,541,946	0	0	0	0	0	0	8,458,054	0.140
000000-00-0	AP Tundra Holdings, LLC	0	Wilmington	DE	AP Tundra Manager, LLC		12/29/2020	3	36,814,988	49,469,129	49,469,129	5,507,627	0	0	0	504,000	0	0	11.190
000000-00-0	Apollo Investment Fund IX, L.P.	0	Purchase	NY	Apollo Capital Management IX, Inc.		03/14/2019	3	13,262,190	18,258,672	18,258,672	2,018,500	0	0	0	861,733	4,851,580	4,851,580	0.080
000000-00-0	Apollo Investment Fund VI, L.P.	0	Purchase	NY	Apollo Capital Management VI, Inc.		05/09/2006	3	229,812	266,360	266,360	(5,669)	0	0	0	0	0	219,216	0.240
000000-00-0	Apollo Investment Fund VII, L.P.	0	Purchase	NY	Apollo Capital Management VII, Inc.		01/25/2008	3	0	170,358	170,358	(161,814)	0	0	0	174,491	408,496	408,496	0.410
000000-00-0	Apollo Natural Resources Partners II, L.P.	0	New York	NY	Apollo Global Management, Inc.		09/28/2016	3	5,398,028	5,896,284	5,896,284	302,392	0	0	0	0	2,794,242	2,794,242	0.710
000000-00-0	Arlington Capital Partners II, L.P.	0	Washington	DC	Arlington Capital Partners, L.P.		01/05/2006	3	0	79,215	79,215	31,071	0	0	0	0	0	116,714	1.090
000000-00-0	Arlington Capital Partners III, L.P.	0	Chevy Chase	MD	Arlington Capital Partners, L.P.		02/14/2011	3	0	635,387	635,387	(128,355)	0	0	0	0	0	335,807	3.610
000000-00-0	Arlington Capital Partners V, L.P.	0	Chevy Chase	MD	Arlington Capital Partners, L.P.		08/23/2019	3	10,090,991	17,522,579	17,522,579	2,767,424	0	0	0	0	727,820	727,820	0.660
000000-00-0	Arlington Capital Partners VI, L.P.	0	Chevy Chase	MD	Arlington Capital Partners, L.P.		05/24/2023	3	4,127,743	4,195,757	4,195,757	68,014	0	0	0	0	5,872,257	5,872,257	0.340
000000-00-0	Arsenal Capital Partners Growth, L.P.	0	New York	NY	Arsenal Capital Management, L.P.		05/20/2022	3	650,859	391,496	391,496	(72,187)	0	0	0	1,113	2,349,287	2,349,287	0.290
000000-00-0	Arsenal Capital Partners V, L.P.	0	New York	NY	Arsenal Capital Management, L.P.		07/16/2019	3	6,653,900	8,507,438	8,507,438	(316,244)	0	0	0	602,241	1,217,078	1,217,078	1.290
000000-00-0	Arsenal Capital Partners VI, L.P.	0	New York	NY	Arsenal Capital Management, L.P.		05/20/2022	3	3,527,838	2,619,393	2,619,393	(540,640)	0	0	0	1,270	8,473,394	8,473,394	0.270
000000-00-0	Aterian Investment Partners II, L.P.	0	New York	NY	Aterian Investment Partners GP II, L.P.		02/07/2014	3	2,675,654	5,376,121	5,376,121	(6,841,043)	0	0	0	7,525,265	1,965,133	1,965,133	2.070
000000-00-0	Aurora Equity Partners IV, L.P.	0	Los Angeles	CA	Aurora Capital Group, LLC		06/14/2011	3	403,111	366,337	366,337	(33,830)	0	0	0	0	0	0	2.090
000000-00-0	Aurora Equity Partners V, L.P.	0	Los Angeles	CA	Aurora Capital Group, LLC		06/09/2016	3	7,584,834	11,687,656	11,687,656	(237,168)	0	0	0	21,961	1,530,170	1,530,170	1.590
000000-00-0	Aurora Equity Partners VI, L.P.	0	Los Angeles	CA	Aurora Capital Group, LLC		04/30/2021	3	7,935,935	9,569,672	9,569,672	1,124,493	0	0	0	0	4,963,395	4,963,395	1.000
000000-00-0	B2B Solutions, LLC	0	Stamford	CT	B2B Solutions, LLC		12/31/2018	3	36,715	42,283	42,283	0	0	0	0	0	0	0	79.400
000000-00-0	Birch Hill Equity Partners IV, L.P.	0	Toronto	CAN	Birch Hill Equity Partners Management Inc.		11/30/2010	3	3,965,230	4,602,059	4,602,059	(1,279,633)	0	0	0	108,881	1,055,887	2,520	2.520
000000-00-0	Birch Hill Equity Partners V, L.P.	0	Toronto	CAN	Birch Hill Equity Partners Management Inc.		11/25/2015	3	4,984,477	7,152,436	7,152,436	(1,026,332)	0	0	0	2,752,747	641,228	641,228	1.080
000000-00-0	Birch Hill Equity Partners VI, L.P.	0	Toronto	CAN	Birch Hill Equity Partners Management Inc.		12/16/2020	3	4,057,943	5,760,475	5,760,475	2,288,760	0	0	0	700,618	6,786,637	6,786,637	1.090
000000-00-0	Brockway Moran & Partners Fund III, L.P.	0	Boca Raton	FL	Brockway Moran & Partners Management, L.P.		10/25/2006	3	0	7,638	7,638	(259,983)	0	0	0	0	0	30,000	2.140
000000-00-0	Calera Capital Partners V, L.P.	0	San Francisco	CA	Calera Capital Investors V, L.P.		10/31/2017	3	4,253,675	4,821,906	4,821,906	(1,292,480)	0	0	0	1,055,052	680,943	680,943	1.020
000000-00-0	Calera Capital Partners VI, L.P.	0	San Francisco	CA	Calera Capital Investors VI, L.P.		11/02/2022	3	3,260,987	3,776,286	3,776,286	515,299	0	0	0	0	4,746,901	4,746,901	2.680
000000-00-0	CapStreet V, L.P.	0	Houston	TX	The CapStreet Group, LLC		12/18/2019	3	7,286,731	8,971,801	8,971,801	1,691,981	0	0	0	10,886	3,461,786	3,461,786	2.140
000000-00-0	Carlyle Infrastructure Credit Fund, L.P.	0	Washington	DC	CICF General Partner, L.P.		04/19/2022	3	12,042,187	9,295,328	9,295,328	(2,949,115)	0	0	0	4,897,523	513,993	513,993	12.900
000000-00-0	Catterton Latin America II, L.P.	0	Greenwich	CT	CALA Managing Partner II, L.P.		07/18/2016	3	2,866,338	3,094,343	3,094,343	323,663	0	0	0	0	318,032	318,032	0.780
000000-00-0	Catterton Latin America III, L.P.	0	Greenwich	CT	CALA Managing Partner III, L.P.		03/23/2020	3	5,872,579	8,049,868	8,049,868	355,481	0	0	0	0	2,327,916	2,327,916	3.200
000000-00-0	Catterton Partners IX, L.P.	0	Greenwich	CT	Catterton Partners, LLC		05/21/2020	3	11,012,840	12,811,402	12,811,402	579,028	0	0	0	306,540	2,128,531	2,128,531	0.670
000000-00-0	Catterton Partners VII, L.P.	0	Greenwich	CT	Catterton Partners VII		03/18/2013	3	1,966,839	1,753,646	1,753,646	45,590	0	735,814	0	0	0	592,259	0.890
000000-00-0	Catterton Partners VIII, L.P.	0	Greenwich	CT	Catterton Partners VIII		06/12/2017	3	2,445,040	2,118,452	2,118,452	(339,508)	0	0	0	356,264	537,747	537,747	0.510
000000-00-0	Catterton Partners X, L.P.	0	Greenwich	CT	Catterton Partners X		03/27/2023	3	2,422,405	2,178,219	2,178,219	(244,186)	0	0	0	0	15,077,595	0	0.384
000000-00-0	Cayman Universe Holdings, LLC	0	Cayman Islands	CYM	Cayman Universe Holdings, LLC		10/01/2020	3	2,641,331	7,278,600	7,278,600	1,358,588	0	0	0	0	0	0	9.940

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	Centre Capital Investors V, L.P.	0	New York	NY	Centre Partners V, L.P.		11/23/2007	3	0	1,163,087	1,163,087	(107,759)	0	0	0	0	0	1,451,114	37.710
000000-00-0 .	Centre Capital Investors VII, L.P.	0	New York	NY	Centre Partners VII, L.P.		05/29/2018	3	4,167,455	4,402,980	4,402,980	(712,226)	0	0	0	0	502,505	344,441	2.620
000000-00-0 .	Chartwell Investments II, L.P.	0	New York	NY	Chartwell Managers, LLC		02/01/1999	3	677,062	677,062	677,062	0	0	0	0	0	0	0	5.790
000000-00-0 .	Clairvest Equity Partners IV-A, L.P.	0	Toronto	CAN	Clairvest General Partners IV, L.P.		12/21/2010	3	0	3,719,127	3,719,127	718,987	0	0	0	0	102,788	912,005	12.560
000000-00-0 .	Clairvest Equity Partners V-A, L.P.	0	Toronto	CAN	Clairvest Equity Partners		03/13/2015	3	502,380	4,516,740	4,516,740	20,750	0	0	0	0	0	456,864	7.160
000000-00-0 .	Clairvest Equity Partners VI-A, L.P.	0	Toronto	CAN	Clairvest Equity Partners		07/02/2020	3	8,894,889	11,154,215	11,154,215	(112,498)	0	0	0	0	0	5,347,436	6.030
000000-00-0 .	Clayton, Dubilier & Rice Fund X, L.P.	0	New York	NY	CD&R Associates X, L.P.		03/26/2018	3	4,237,118	6,729,730	6,729,730	(480,548)	0	0	0	0	1,102,412	697,224	0.110
000000-00-0 .	Clayton, Dubilier & Rice Fund XI, L.P.	0	New York	NY	CD&R Associates XI, L.P.		09/22/2021	3	16,426,765	17,436,535	17,436,535	490,637	0	0	0	0	0	3,973,235	0.130
000000-00-0 .	Clearlake Capital Partners VII, L.P.	0	Santa Monica	CA	Clearlake Capital Partners VII, LP		04/25/2022	3	4,615,323	4,824,143	4,824,143	255,112	0	0	0	0	8,656	3,384,677	0.600
000000-00-0 .	Core Senior Lending Fund II Feeder, L.P.	0	New York	NY	HPS Investment Partners, LLC		12/23/2021	2	6,359,288	6,807,267	6,807,267	459,708	0	0	0	0	613,965	6,406,075	0.630
000000-00-0 .	Cortec Group Fund V, L.P.	0	New York	NY	Cortec Investment V, LLC		04/18/2011	3	0	42,458	42,458	44,664	0	0	0	0	243,507	144,864	2.560
000000-00-0 .	Cortec Group Fund VI, L.P.	0	New York	NY	Cortec Investment VI, LLC		07/09/2015	3	6,962,284	8,701,060	8,701,060	(660,951)	0	0	0	0	2,003,398	261,301	1.080
000000-00-0 .	Cortec Group Fund VII, L.P.	0	New York	NY	Cortec Investment VII, LLC		12/10/2019	3	15,790,915	18,621,498	18,621,498	(4,004,373)	0	0	0	0	8,403,212	2,676,838	1.700
000000-00-0 .	Cortec Group Fund VIII, L.P.	0	New York	NY	Cortec Investment VIII, LLC		04/05/2023	3	1,951,028	1,641,392	1,641,392	(309,636)	0	0	0	0	0	14,048,972	1.480
000000-00-0 .	Cressey & Co. Fund IV, L.P.	0	Chicago	IL	Cressey & Company GP, LP		05/19/2009	3	0	18,367	18,367	9,786	0	0	0	0	0	472,500	1.670
000000-00-0 .	First Reserve Fund XII, L.P.	0	Greenwich	CT	First Reserve GP XII, L.P.		08/25/2008	3	0	15,512	15,512	(13,881)	0	0	0	0	0	0	0.260
000000-00-0 .	Frazier Healthcare Growth Buyout Fund X, L.P.	0	Seattle	WA	Frazier Healthcare Partners		06/10/2021	3	2,955,000	3,213,603	3,213,603	(25,472)	0	0	0	0	0	3,045,000	0.430
000000-00-0 .	Graham Partners III, L.P.	0	Newtown Square	PA	Graham Partners, Inc.		03/27/2009	3	0	182,884	182,884	(656,708)	0	0	0	0	353,810	1,939,933	2.160
000000-00-0 .	Graham Partners IV, L.P.	0	Newtown Square	PA	Graham Partners, Inc.		04/20/2016	3	642,294	643,647	643,647	(48,062)	0	0	0	0	113,120	588,659	1.630
000000-00-0 .	Graham Partners V, L.P.	0	Newtown Square	PA	Graham Partners, Inc.		11/05/2019	3	11,700,297	17,246,383	17,246,383	3,411,649	0	0	0	0	(1,055)	1,545,845	2.430
000000-00-0 .	Graham Partners VI, L.P.	0	Newtown Square	PA	Graham Partners, Inc.		09/20/2023	3	1,127,550	869,817	869,817	(257,733)	0	0	0	0	0	12,872,450	0.900
000000-00-0 .	Green Equity Investors IX, L.P.	0	Los Angeles	CA	GEI Capital, LLC		08/14/2023	3	57,698	73,647	73,647	15,949	0	0	0	0	0	5,942,302	0.040
000000-00-0 .	Green Equity Investors VII, L.P.	0	Los Angeles	CA	GEI Capital, LLC		05/11/2017	3	1,489,190	2,029,491	2,029,491	(452,110)	0	0	0	0	293,454	419,367	0.090
000000-00-0 .	Green Equity Investors VIII, L.P.	0	Los Angeles	CA	GEI Capital, LLC		10/20/2020	3	4,671,480	5,586,328	5,586,328	572,519	0	0	0	0	0	628,520	0.050
000000-00-0 .	Harvest Partners IX, L.P.	0	New York	NY	Harvest Associates IX, LLC		08/31/2022	3	6,604,938	6,053,619	6,053,619	(159,955)	0	0	0	0	18,544	13,413,606	1.960
000000-00-0 .	Harvest Partners VIII, L.P.	0	New York	NY	Harvest Association VIII, LLC		11/26/2019	3	10,970,316	14,846,321	14,846,321	(378,122)	0	0	0	0	1,226,744	1,530,603	1.260
000000-00-0 .	Haveli VC Gaming Fund I, L.P.	0	Wilmington	DE	Haveli VC Gaming Fund I GP, LLC		04/04/2022	3	8,431,519	7,223,227	7,223,227	(677,794)	0	0	0	0	0	36,465,234	0.140
000000-00-0 .	Insight Partners XII Buyout Annex Fund, L.P.	0	New York	NY	Insight Associates XII Buyout Annex LP		08/24/2021	3	1,514,000	1,637,563	1,637,563	202,244	0	0	0	0	3,597	486,000	0.070
000000-00-0 .	Insight Partners XII, L.P.	0	New York	NY	Insight Associates XII LP		08/26/2021	3	6,185,634	5,512,917	5,512,917	175,077	0	0	0	0	4	1,800,000	0.060
000000-00-0 .	Jade Equity Investors, L.P.	0	Los Angeles	CA	Jade Capital I, LLC		04/14/2020	3	4,264,477	5,430,724	5,430,724	293,310	0	0	0	0	0	1,432,383	0.200
000000-00-0 .	JFL Equity Investors III, L.P.	0	New York	NY	JFL Equity Investors III, L.P.		02/11/2011	3	4,338,517	7,162,360	7,162,360	(18,544)	0	0	0	0	0	321,037	1.610
000000-00-0 .	JFL Equity Investors IV, L.P.	0	New York	NY	JFL Equity Investors IV, L.P.		03/28/2016	3	2,083,459	4,496,399	4,496,399	1,553,214	0	0	0	0	0	41,891	1.030
000000-00-0 .	JFL Equity Investors V, L.P.	0	New York	NY	JFL Equity Investors V, L.P.		08/14/2020	3	11,023,079	15,907,621	15,907,621	3,896,911	0	0	0	0	0	851,393	3.510
000000-00-0 .	JFL Equity Investors VI, L.P.	0	New York	NY	JFL Equity Investors V, L.P.		09/05/2023	3	1,787,108	1,694,538	1,694,538	(92,571)	0	0	0	0	0	10,212,892	0.700
000000-00-0 .	K3 Private Investors, L.P.	0	El Segundo	CA	K1 Investment Management, LLC		07/15/2016	3	2,870,195	8,148,290	8,148,290	22,144	0	0	0	0	0	1,157,186	0.590
000000-00-0 .	K4 Private Investors, L.P.	0	El Segundo	CA	K1 Investment Management, LLC		11/14/2018	3	9,859,971	16,959,281	16,959,281	758,362	0	0	0	0	0	741,087	0.530
000000-00-0 .	K5 Private Investors, L.P.	0	El Segundo	CA	K1 Investment Management, LLC		06/01/2021	3	1,650,466	1,740,583	1,740,583	24,322	0	0	0	0	88,468	1,422,778	0.080
000000-00-0 .	KKR North America Fund XIII SCSp	0	New York	NY	Kohlberg Kravis Roberts & Co L.P.		05/04/2022	3	2,271,389	2,375,325	2,375,325	177,113	0	0	0	0	0	2,818,372	0.030
000000-00-0 .	Leeds Equity Partners VI, L.P.	0	New York	NY	Leeds Equity Associates VI, L.P.		06/01/2017	3	2,113,008	3,435,516	3,435,516	533,596	0	0	0	0	507,035	75,900	1.200
000000-00-0 .	Leeds Equity Partners VII, L.P.	0	New York	NY	Leeds Equity Associates VII, L.P.		09/07/2021	3	8,403,165	10,853,376	10,853,376	843,972	0	0	0	0	0	6,996,387	1.180
000000-00-0 .	Levine Leichtman Capital Partners VI, L.P.	0	Beverly Hills	CA	LLCP Partners VI GP, L.P.		05/30/2017	3	15,796,594	22,199,306	22,199,306	3,647,940	0	0	0	0	792,503	1,104,461	1.030
000000-00-0 .	Levine Leichtman Capital Partners VII, L.P.	0	Beverly Hills	CA	LLCP Partners VII GP, L.P.		08/29/2023	3	116,671	65,067	65,067	(51,604)	0	0	0	0	0	14,883,329	0.500
000000-00-0 .	Lexington Capital Partners VII, L.P.	0	New York	NY	Lexington Associates VII, L.P.		03/25/2010	3	1,023,904	3,845,951	3,845,951	(153,975)	0	0	0	0	0	5,750,740	0.590
000000-00-0 .	Littlejohn Fund IV, L.P.	0	Greenwich	CT	Littlejohn Associates IV, LLC		12/16/2015	3	0	4,715,771	4,715,771	221,891	0	0	0	0	0	1,075,530	1.530
000000-00-0 .	Littlejohn Fund V, L.P.	0	Greenwich	CT	Littlejohn & Co LLC		07/02/2014	3	3,009,819	4,909,605	4,909,605	(777,839)	0	0	0	0	0	1,509,084	0.490

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Ower-ship
000000-00-0 .	Lovell Minnick Equity Partners III, L.P.	0	Rolling Hills Estates	CA	Lovell Minnick Equity Advisors III, LLC		10/21/2008	3	10,744	1,376,398	1,376,398	(1,176,037)	0	0	0	0	176,047	9,813,100	5.950
000000-00-0 .	Lovell Minnick Equity Partners IV, L.P.	0	Radnor	PA	Lovell Minnick Equity Advisors IV, LLC		03/26/2015	3	2,631,908	4,533,268	4,533,268	589,688	0	0	0	0	92,903	565,390	1.160
000000-00-0 .	Lovell Minnick Equity Partners V, L.P.	0	Radnor	PA	Lovell Minnick Equity Advisors V, LLC		10/24/2019	3	17,065,597	18,988,438	18,988,438	(1,353,944)	0	0	0	0	3,266,158	1,939,485	2.520
000000-00-0 .	Madison Dearborn Capital Partners VIII, L.P.	0	Chicago	IL	Madison Dearborn Partners, LLC		11/19/2020	3	15,877,778	15,205,803	15,205,803	(1,126,791)	0	0	0	0	1,364,153	7,365,240	0.790
000000-00-0 .	Marlin Equity V, L.P.	0	Hermosa Beach	CA	Marlin Management Company, LLC		02/20/2018	3	2,278,852	3,645,214	3,645,214	131,822	0	0	0	0	292,553	74,039	0.170
000000-00-0 .	Marlin Heritage II, L.P.	0	Hermosa Beach	CA	Marlin Management Company, LLC		10/23/2017	3	600,476	761,130	761,130	(232,593)	0	0	0	0	100,691	0	0.130
000000-00-0 .	Marlin Heritage III, L.P.	0	Hermosa Beach	CA	Marlin Management Company, LLC		12/28/2022	3	434,329	379,022	379,022	(55,307)	0	0	0	0	0	2,565,671	0.330
000000-00-0 .	Mason Wells Leveraged Buyout Fund V, L.P.	0	Milwaukee	WI	Mason Wells Partners V, LLC		07/26/2021	3	5,673,417	4,991,335	4,991,335	(61,159)	0	0	0	0	0	9,326,583	2.070
000000-00-0 .	MidOcean Partners V, L.P.	0	New York	NY	MidOcean Partners, L.P.		05/21/2018	3	14,132,186	18,671,245	18,671,245	826,505	0	0	0	0	0	1,643,919	1.250
000000-00-0 .	MidOcean Partners VI, L.P.	0	New York	NY	MidOcean Partners, L.P.		08/23/2022	3	3,609,365	2,838,228	2,838,228	(518,056)	0	0	0	0	0	8,390,635	1.130
000000-00-0 .	Motive Capital Fund II-A, L.P.	0	Wilmington	DE	Motive Capital Fund II GP LP		08/06/2021	3	78,181,813	79,434,243	79,434,243	8,740,935	0	0	0	0	0	22,094,867	21.500
000000-00-0 .	NewSpring Growth Capital II, L.P.	0	Radnor	PA	NewSpring Capital, LLC		10/04/2007	3	0	43,589	43,589	(43,394)	0	0	0	0	0	112,500	3.690
000000-00-0 .	NewSpring Growth Capital III, L.P.	0	Radnor	PA	NewSpring Capital, LLC		03/02/2012	3	7,036,574	6,742,990	6,742,990	(995,158)	0	0	0	0	0	225,000	3.570
000000-00-0 .	NewSpring Growth Capital IV, L.P.	0	Radnor	PA	NewSpring Capital, LLC		03/14/2016	3	4,516,706	6,012,253	6,012,253	(429,844)	0	0	0	0	0	0	1.680
000000-00-0 .	NewSpring Growth Capital V, L.P.	0	Radnor	PA	NewSpring Capital, LLC		08/04/2020	3	8,667,000	11,070,493	11,070,493	612,313	0	0	0	0	0	2,033,000	14.860
000000-00-0 .	North Castle Partners V, L.P.	0	Greenwich	CT	NCP GP V, LLC		11/23/2012	3	2,612,474	3,553,748	3,553,748	981,998	0	0	0	0	0	0	3.520
000000-00-0 .	North Castle Partners VI, L.P.	0	Greenwich	CT	NCP GP VI, LLC		03/29/2016	3	5,562,732	7,321,899	7,321,899	562,252	0	0	0	0	319,399	267,567	2.070
000000-00-0 .	North Castle Partners VII, L.P.	0	Greenwich	CT	NCP GP VII, LLC		12/28/2018	3	7,886,837	9,063,572	9,063,572	639,060	0	0	0	0	0	533,521	1.900
000000-00-0 .	NOVA Infrastructure Fund I, L.P.	0	Wilmington	DE	NOVA LP General Partner, LLC		05/26/2021	3	31,957,777	35,948,225	35,948,225	(538,078)	0	0	0	0	5,130,544	13,125,012	21.890
000000-00-0 .	NOVA Infrastructure GP I, L.P.	0	Wilmington	DE	NOVA LP General Partner, LLC		05/31/2021	3	115,561	1,084,371	1,084,371	420,172	0	0	0	0	18,936	49,582	2.200
000000-00-0 .	NOVA Infrastructure Holdings, L.P.	0	Wilmington	DE	NOVA LP General Partner, LLC		03/31/2021	3	996,000	73,143	73,143	(374,702)	0	0	0	0	0	0	3.320
000000-00-0 .	Novacap TMT V, L.P.	0	Longueuil	CAN	Novacap International TMT V, L.P.		10/05/2017	3	1,444,731	4,606,371	4,606,371	(590,281)	0	0	0	0	693,501	2.160
000000-00-0 .	Novacap TMT VI, L.P.	0	Longueuil	CAN	Novacap International TMT VI, L.P.		09/27/2021	3	2,433,132	2,830,955	2,830,955	594,061	0	0	0	0	0	4,566,868	0.380
000000-00-0 .	Pretium Olympus JV, L.P.	0	El Segundo	CA	Pretium Olympus GP, LLC, the General Partner		05/13/2021	3	93,924,464	116,332,424	116,332,424	3,726,118	0	0	0	0	0	3,090,461	29.850
000000-00-0 .	Revelstoke Capital Partners Fund II, L.P.	0	Denver	CO	Revelstoke Capital Partners, LLC		07/19/2018	3	10,586,207	17,336,936	17,336,936	905,185	0	0	0	0	4,509	3,435,563	2.090
000000-00-0 .	Revelstoke Capital Partners Fund III, L.P.	0	Denver	CO	RCP Fund III GP LLC		12/23/2021	3	4,738,249	5,123,872	5,123,872	(44,116)	0	0	0	0	55,936	5,303,666	0.670
000000-00-0 .	Riverside Fund V, L.P.	0	Boston	MA	Riverside Partners, LLC		02/27/2013	3	3,257,432	3,944,464	3,944,464	727,718	0	0	0	0	0	260,000	1.300
000000-00-0 .	Riverside Fund VI-A, L.P.	0	Boston	MA	Riverside Partners, LLC		06/13/2019	3	4,975,419	6,480,660	6,480,660	245,294	0	0	0	0	50,467	1,345,430	3.000
000000-00-0 .	Seidler Equity Partners IV, L.P.	0	Marina Del Rey	CA	Seidler Equity Management IV, LLC		03/23/2010	3	4,891,820	4,881,101	4,881,101	(1,516,829)	0	0	0	0	1,394,378	174,788	7.940
000000-00-0 .	Seidler Equity Partners V, L.P.	0	Marina Del Rey	CA	Seidler Equity Management V, LLC		04/28/2015	3	5,165,560	12,620,459	12,620,459	496,741	0	0	0	0	1,531,324	136,896	1.960
000000-00-0 .	Seidler Equity Partners VI, L.P.	0	Marina Del Rey	CA	Seidler Equity Management VI, LLC		05/23/2018	3	10,581,347	16,464,839	16,464,839	4,758,170	0	0	0	0	358,650	507,279	2.430
000000-00-0 .	Seidler Equity Partners VII, L.P.	0	Marina Del Rey	CA	Seidler Equity Management VII, LLC		11/12/2020	3	33,632,069	32,051,040	32,051,040	354,909	0	0	0	0	874,939	3,965,000	5.000
000000-00-0 .	Seidler Equity Partners VIII, L.P.	0	Marina Del Rey	CA	Seidler Equity Management VII, LLC		10/12/2023	3	300,000	300,000	300,000	0	0	0	0	0	0	19,700,000	1.600
000000-00-0 .	SkyKNight Capital Fund IV, L.P.	0	San Francisco	CA	Skynight Capital Partners		11/13/2023	3	190,042	190,042	190,042	0	0	0	0	0	0	2,209,958	0.240
000000-00-0 .	SPC Partners IV, L.P.	0	San Francisco	CA	SPC Management IV, LLC		04/25/2008	3	1,312,110	1,263,623	1,263,623	(32,758)	0	912,050	0	0	0	369,041	2.950
000000-00-0 .	SPC Partners V, L.P.	0	San Francisco	CA	SPC Management V, LLC		07/02/2012	3	1,199,158	3,313,272	3,313,272	(668,417)	0	0	0	0	0	794,768	2.550
000000-00-0 .	SPC Partners VI, L.P.	0	San Francisco	CA	SPC Management VI, LLC		11/15/2017	3	6,731,215	8,154,228	8,154,228	513,310	0	0	0	0	484,873	2,153,202	1.880
000000-00-0 .	SPC Partners VII, L.P.	0	San Francisco	CA	SPC Management VII, LLC		02/06/2023	3	529,036	267,676	267,676	(261,360)	0	0	0	0	0	4,470,964	1.000
000000-00-0 .	Sterling Investment Partners IV, L.P.	0	Westport	CT	Sterling Investment Partners Management IV LLC		07/15/2021	3	2,759,563	3,951,826	3,951,826	376,675	0	0	0	0	1,736,522	7,451,326	2.540
000000-00-0 .	Sun Capital Partners III, L.P.	0	Boca Raton	FL	Sun Capital Advisors III, L.P.		01/29/2003	3	158,440	145,808	145,808	(31,286)	0	0	0	0	0	226,507	0.650
000000-00-0 .	Sun Capital Partners IV, L.P.	0	Boca Raton	FL	Sun Capital Advisors IV, L.P.		06/20/2005	3	32,407	183,605	183,605	(51,958)	0	0	0	0	0	78,601	0.270
000000-00-0 .	Sun Capital Partners V, L.P.	0	Boca Raton	FL	Sun Capital Advisors V, L.P.		05/21/2007	3	1,871,146	1,421,249	1,421,249	(1,268,118)	0	0	0	0	0	980,915	0.540
000000-00-0 .	Sun Capital Partners VI, L.P.	0	Boca Raton	FL	Sun Capital Advisors VI, L.P.		08/15/2013	3	2,433,966	6,665,137	6,665,137	309,953	0	0	0	0	0	4,186,505	0.640
000000-00-0 .	Sun Capital Partners VIII, L.P.	0	Boca Raton	FL	Sun Capital Advisors VIII, L.P.		12/27/2022	3	3,630,130	3,231,455	3,231,455	(398,675)	0	0	0	0	0	6,369,870	1.420
000000-00-0 .	Thoma Bravo Discover Fund II, L.P.	0	Chicago	IL	Thoma Bravo, LLC		12/07/2018	3	2,988,409	5,967,365	5,967,365	205,155	0	0	0	0	597,583	1,265,124	0.540

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	Thoma Bravo Discover Fund III, L.P.	0	Chicago	IL	Thoma Bravo, LLC		06/30/2021	3	18,463,714	20,848,473	20,848,473	1,493,497	0	0	0	0	0	36,286	0.530
000000-00-0 .	Thoma Bravo Discover Fund IV, L.P.	0	Chicago	IL	Thoma Bravo, LLC		12/07/2022	3	12,579,635	13,263,768	13,263,768	684,133	0	0	0	0	0	9,420,365	0.597
000000-00-0 .	Thoma Bravo Growth Partners, L.P.	0	Chicago	IL	Thoma Bravo LLC		09/28/2021	3	3,210,009	3,254,888	3,254,888	(59,380)	0	0	0	0	0	1,073,721	1.220
000000-00-0 .	Thoma Bravo XII, L.P.	0	Chicago	IL	Thoma Bravo, LLC		05/27/2016	3	4,681,736	7,492,078	7,492,078	847,937	0	0	0	0	0	1,649,869	0.380
000000-00-0 .	Thoma Bravo XIII, L.P.	0	Chicago	IL	Thoma Bravo, LLC		02/13/2019	3	7,174,818	14,218,662	14,218,662	1,666,104	0	0	0	0	916,208	835,020	0.430
000000-00-0 .	Thoma Bravo XIV, L.P.	0	Chicago	IL	Thoma Bravo, LLC		04/30/2021	3	39,370,280	42,916,741	42,916,741	8,620,777	0	0	0	0	1,415,834	6,445,554	0.560
000000-00-0 .	Thoma Bravo XV, L.P.	0	Chicago	IL	Thoma Bravo LLC		06/09/2022	3	9,271,351	9,721,603	9,721,603	504,054	0	0	0	0	0	3,728,649	0.149
000000-00-0 .	Torquest Partners Fund (U.S.) IV, L.P.	0	Toronto	CAN	Torquest Capital Fund IV		08/31/2016	3	2,575,099	2,410,204	2,410,204	(619,128)	0	0	0	0	37,102	735,873	1.220
000000-00-0 .	Torquest Partners Fund (U.S.) V, L.P.	0	Toronto	CAN	Torquest Fund V GP Inc.		07/09/2021	3	5,465,769	5,725,095	5,725,095	377,358	0	0	0	0	183,022	4,233,492	0.770
000000-00-0 .	TSG6, L.P.	0	San Francisco	CA	TSG6 Management, LLC		07/03/2012	3	1,898,289	1,898,289	1,898,289	0	0	1,978,738	0	0	150,251	2,098,493	1.150
000000-00-0 .	TSG7-A, L.P.	0	San Francisco	CA	TSG7 Management, LLC		03/29/2016	3	3,860,199	5,800,888	5,800,888	(1,369,591)	0	0	0	0	668,594	1,067,394	0.310
000000-00-0 .	TSG7-B, L.P.	0	San Francisco	CA	TSG7 Management, LLC		01/15/2016	3	2,160,319	2,421,936	2,421,936	(401,035)	0	0	0	0	123,822	16,041	0.490
000000-00-0 .	TSG8, L.P.	0	San Francisco	CA	TSG8 Management, LLC		01/07/2019	3	18,208,141	17,081,804	17,081,804	(121,360)	0	0	0	0	74,654	2,549,550	0.880
000000-00-0 .	TSG9, L.P.	0	San Francisco	CA	TSG9 Management, LLC		01/03/2023	3	3,342,031	3,008,923	3,008,923	(333,108)	0	0	0	0	0	13,657,969	0.300
000000-00-0 .	Veritas Capital Fund V, L.P.	0	New York	NY	Veritas Capital		06/08/2015	3	4,097,115	9,008,359	9,008,359	(2,709,992)	0	0	0	0	0	107,282	0.600
000000-00-0 .	Veritas Capital Fund VI, L.P.	0	New York	NY	Veritas Capital		06/14/2017	3	4,918,626	10,741,541	10,741,541	(6,009,904)	0	0	0	0	1,752,014	1,240,862	0.470
000000-00-0 .	Veritas Capital Fund VII, L.P.	0	New York	NY	Veritas Capital		04/14/2020	3	25,263,612	35,095,968	35,095,968	245,249	0	0	0	0	0	1,336,388	0.440
000000-00-0 .	Veritas Capital Fund VIII, L.P.	0	New York	NY	Veritas Capital		07/01/2022	3	15,005,532	14,306,482	14,306,482	(453,722)	0	0	0	0	5,472	11,994,394	0.340
000000-00-0 .	Veritas Capital Vantage Fund, L.P.	0	New York	NY	Veritas Capital		07/01/2021	3	2,540,689	2,807,407	2,807,407	188,146	0	0	0	0	0	3,459,311	0.340
000000-00-0 .	Vortus Investments II, L.P.	0	Fort Worth	TX	Vortus Investments		06/19/2017	3	2,407,569	3,718,305	3,718,305	124,969	0	0	0	0	191,855	1,003,065	0.690
000000-00-0 .	Vortus Investments, L.P.	0	Fort Worth	TX	Vortus Investments		06/03/2014	3	608,968	516,069	516,069	(654,868)	0	0	0	0	0	99,528	1.160
000000-00-0 .	Water Street Capital Partners, L.P.	0	Chicago	IL	Water Street Capital Partners, LLC		03/06/2006	3	27,298	18,950	18,950	(3,810)	0	0	0	0	0	0	2.210
000000-00-0 .	Wind Point Partners IX-A, L.P.	0	Chicago	IL	Wind Point Investors, L.P.		09/05/2019	3	8,864,504	12,980,738	12,980,738	1,416,570	0	0	0	0	1,175,939	449,329	1.080
000000-00-0 .	Wind Point Partners VII, L.P.	0	Chicago	IL	Wind Point Investors, L.P.		04/08/2009	3	1,546,324	2,079,177	2,079,177	531,125	0	0	0	0	0	0	1.660
000000-00-0 .	Wind Point Partners X-A, L.P.	0	Chicago	IL	Wind Point Investors, L.P.		09/05/2019	3	5,805,288	6,205,510	6,205,510	400,222	0	0	0	0	0	6,194,712	1.130
000000-00-0 .	Yorktown Energy Partners IX, L.P.	0	New York	NY	Yorktown IX Company, LLC		11/12/2010	3	2,214,311	3,872,082	3,872,082	230,267	0	0	0	0	0	0	1.200
000000-00-0 .	Yorktown Energy Partners VIII, L.P.	0	New York	NY	Yorktown VIII Company, LLC		09/29/2008	3	19,565	1,608,043	1,608,043	(610,268)	0	0	0	0	393,811	0	0.990
000000-00-0 .	Yorktown Energy Partners X, L.P.	0	New York	NY	Yorktown Partners, LLC		05/23/2013	3	2,279,455	3,906,550	3,906,550	411,511	0	0	0	0	0	0	0.730
000000-00-0 .	Yorktown Energy Partners XI, L.P.	0	New York	NY	Yorktown Partners, LLC		04/22/2016	3	3,963,301	5,585,601	5,585,601	(200,026)	0	0	0	0	0	0	0.580
1999999. Joint Venture Interests - Common Stock - Unaffiliated									1,062,377,932	1,319,117,535	1,319,117,535	33,739,581	0	3,626,601	0	490,111	72,255,802	521,692,752	XXX
000000-00-0 .	JNAM, LLC	0	Chicago	IL	N/A		05/31/2005		4,119,154	52,591,276	52,591,276	(3,061,316)	0	0	0	0	607,000,000	0	100.000
000000-00-0 .	JNLD, LLC	0	Franklin	TN	N/A		07/01/2006		13,294,128	16,427,378	16,427,378	742,462	0	0	0	0	0	0	100.000
000000-00-0 .	National Planning Holdings, LLC	0	Lansing	MI	N/A		12/31/2018		887,594	468,417	468,417	(313,433)	0	4,218,150	0	0	0	0	100.000
000000-00-0 .	PGDS (US ONE), LLC	0	Wilmington	DE	N/A		10/01/2007		1,420,648	2,134,228	2,134,228	0	0	0	0	0	0	0	100.000
000000-00-0 .	Squire Reassurance Company, LLC	0	Lansing	MI	N/A		09/15/2008		10,000,000	15,156,472	15,156,472	665,307	0	0	0	0	0	0	100.000
000000-00-0 .	PPM America Private Equity Fund VIII-A, L.P.	0	Chicago	IL	PPM America Capital Partners VIII, LLC		06/08/2022	3	193,542,456	209,053,153	209,053,153	16,509,723	0	0	0	0	3,007,843	106,345,117	57.000
2099999. Joint Venture Interests - Common Stock - Affiliated									223,263,981	295,830,924	295,830,924	14,542,743	0	4,218,150	0	0	610,007,843	106,345,117	XXX
000000-00-0 .	AG Essential Housing Fund II, L.P.	0	Wilmington	DE	AG Essential Housing II GP, LLC		12/23/2021	3	24,139,652	26,088,717	26,088,717	1,383,632	0	0	0	0	0	35,850,000	2.370
000000-00-0 .	Harbert Real Estate Fund V, L.P.	0	Birmingham	AL	Harbert US Real Estate Fund V GP, LLC .		12/07/2012	3	0	12,651	12,651	12,651	0	191,177	0	0	0	380,210	1.000
000000-00-0 .	IPI Partners II-A, L.P.	0	Chicago	IL	IPI Partners, LLC		04/30/2021	3	43,488,320	48,061,403	48,061,403	5,348,522	0	0	0	0	0	6,567,567	1.310
000000-00-0 .	Island NYC Recovery Fund I L.P.	0	New York	NY	Island NYCRF Directives LLC		10/28/2021	3	11,149,672	13,294,636	13,294,636	2,462,885	0	0	0	0	0	8,850,328	6.280
000000-00-0 .	NNN AGP Opportunities Fund II, L.P.	0	Wilmington	DE	NNN AGP Opportunities GP, LLC		05/27/2021	3	51,406,561	50,429,419	50,429,419	(4,252,686)	0	0	0	0	3,066,000	0	42.000
000000-00-0 .	NNN AGP Opportunities Fund III, L.P.	0	Wilmington	DE	NNN AGP Opportunities GP, LLC		11/22/2021	3	7,304,029	6,422,664	6,422,664	(798,593)	0	0	0	0	322,750	0	5.000
000000-00-0 .	NNN AGP Opportunities Fund, L.P.	0	Wilmington	DE	NNN AGP Opportunities GP, LLC		01/12/2021	3	6,494,000	9,177,933	9,177,933	476,281	0	0	0	0	633,250	0	85.000
000000-00-0 .	SFR Delos Partners, L.P.	0	New York	NY	SFR Delos GP, L.L.C		04/30/2021	3	100,000,000	145,187,296	145,187,296	(10,172,760)	0	0	0	0	0	0	29.870
2199999. Joint Venture Interests - Real Estate - Unaffiliated									243,982,234	298,674,719	298,674,719	(5,540,068)	0	191,177	0	0	4,022,000	51,648,105	XXX

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/(Decrease)	Current Year's (Depreciation) or (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Mesa West Real Estate Income Fund IV, L.P.	0	Los Angeles	CA	Mesa West Real Estate Income Fund IV GP, LLC		03/16/2017	2	10,500,000	8,451,296	8,451,296	(2,054,116)	0	0	0	0	0	10,500,000	2.310
000000-00-0	Principal Real Estate Debt Fund II, L.P.	0	Chicago	IL	Principal Real Estate Debt Fund II GP, LLC		12/13/2017	2	5,000,047	4,432,404	4,432,404	(368,520)	0	0	0	0	442,262	3,536,822	3.090
000000-00-0	Principal Real Estate Debt Fund III, L.P.	0	Chicago	IL	Principal Real Estate Debt Fund III GP, LLC		05/27/2020	2	12,629,365	10,744,830	10,744,830	(1,522,396)	0	0	0	0	591,450	2,202,821	4.040
000000-00-0	Square Mile Credit Partners II, L.P.	0	New York	NY	Square Mile Capital Management, LLC		02/27/2019	2	11,347,270	13,632,603	13,632,603	87,779	0	0	0	0	0	3,972,611	2.000
000000-00-0	Walton Street Real Estate Debt Fund, L.P.	0	Chicago	IL	Walton Street Debt Managers, L.P.		03/11/2016	2	0	187,644	187,644	(481,422)	0	0	0	0	0	2,249,872	3.870
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated									39,476,682	37,448,777	37,448,777	(4,338,675)	0	0	0	0	1,033,712	22,462,126	XXX
000000-00-0	Hermitage Management, LLC	0	Lansing	MI	N/A		05/31/2005		50,000	189,898	189,898	4,167	0	0	0	0	0	0	100.000
2699999. Joint Venture Interests - Other - Affiliated									50,000	189,898	189,898	4,167	0	0	0	0	0	0	XXX
000000-00-0	Jackson Financial Inc. Line of Credit		Wilmington	DE	N/A		12/14/2011		0	0	0	0	0	0	0	0	0	100,000,000	100.000
000000-00-0	PPMA Line of Credit		Chicago	IL	N/A		09/09/2008		0	0	0	0	0	0	0	0	0	35,000,000	100.000
3299999. Non-collateral Loans - Affiliated									0	0	0	0	0	0	0	0	0	135,000,000	XXX
000000-00-0	AOP Finance Partners, L.P.	0	El Segundo	CA	Investor Apollo Insurance Soltions Group, L.P.		04/30/2021		44,402,974	56,738,825	56,738,825	6,450,449	0	0	0	0	1,614,847	24,505,212	18.670
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated									44,402,974	56,738,825	56,738,825	6,450,449	0	0	0	0	1,614,847	24,505,212	XXX
000000-00-0	PPM Loan Management Company 2, LLC, Retention Series 1	0	Chicago	IL	PPM Loan Management Company 2, LLC		03/11/2022		1,666,698	6,826,465	6,826,465	3,926,692	0	0	0	0	0	0	100.000
000000-00-0	PPM Loan Management Company 2, LLC, Retention Series 3	0	Chicago	IL	PPM Loan Management Company 2, LLC		03/11/2022		7,793,496	12,041,965	12,041,965	1,191,258	0	0	0	0	0	0	100.000
000000-00-0	PPM Loan Management Company 2, LLC, Retention Series 4	0	Chicago	IL	PPM Loan Management Company 2, LLC		03/11/2022		5,866,970	9,239,465	9,239,465	2,208,701	0	0	0	0	0	0	100.000
000000-00-0	PPM Loan Management Company 2, LLC, Retention Series 5	0	Chicago	IL	PPM Loan Management Company 2, LLC		03/11/2022		7,339,227	12,848,665	12,848,665	1,785,315	0	0	0	0	0	0	100.000
693976-AE-2	PPMC 2022-6RA FR 2022-6RA SUB				Jackson Financial, Inc		12/01/2023		24,500,684	26,286,500	24,508,160	0	7,475	0	0	0	0	0	100.000
69377R-AC-4	PPMC 2019-2A SUB				Jackson Financial, Inc		04/07/2022		9,798,262	8,398,000	8,398,000	5,861,485	(1,874,247)	0	0	0	2,012,382	0	50.230
4799999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Affiliated									56,965,337	75,641,060	73,862,720	14,973,451	(1,866,772)	0	0	0	2,012,382	0	XXX
6099999. Total - Unaffiliated									1,390,239,822	1,711,979,856	1,711,979,856	30,311,287	0	3,817,778	0	490,111	78,926,361	620,308,195	XXX
6199999. Total - Affiliated									300,206,892	391,589,457	389,811,117	29,520,361	(1,866,772)	4,218,150	0	0	612,020,225	241,345,117	XXX
6299999 - Totals									1,690,446,714	2,103,569,313	2,101,790,973	59,831,648	(1,866,772)	8,035,929	0	490,111	690,946,586	861,653,312	XXX

1.

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

1A	1A ...$ 0	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 0	1F ..$ 0	1G ..$ 0
1B	2A ...$ 0	2B ..$ 0	2C ..$ 0				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	PPM Loan Management Company 2, LLC, Retention Series 6	Chicago	IL	PPM Loan Management Company 2, LLC	12/21/2023	3	19,927,575	0	0	100.000
1099999. Non-Registered Private Funds - Bonds - NAIC Designation Not Assigned by the SVO - Affiliated							19,927,575	0	0	XXX
000000-00-0	AA Euro Investment Fund (Lux) SCSP	Luxembourg	LUX	AISG GP LTD	09/02/2021	3	0	51,374	0	5.000
000000-00-0	AA GP Solutions Fund, L.P.	Wilmington	DE	AA GP Solutions Advisors LP	07/29/2021	3	0	3,146,886	0	33.980
000000-00-0	Access Holdings Fund II, L.P.	Baltimore	MD	Access Holdings, L.P.	09/21/2023	3	800,000	0	0	1.200
000000-00-0	AEA Investors Small Business Fund II, L.P.	New York	NY	AEA Investors SBF, LLC	12/23/2009	3	0	17,256	0	3.030
000000-00-0	AEA Investors Small Business Fund III, L.P.	New York	NY	AEA Investors SBF, LLC	03/24/2016	3	0	2,090	0	0.670
000000-00-0	AEA Investors Small Business Fund IV, L.P.	New York	NY	AEA Investors SBF, LLC	10/10/2019	3	0	392,903	0	1.140
000000-00-0	AEA Investors Small Business Fund V, L.P.	New York	NY	AEA Investors SBF, LLC	12/12/2023	3	1,541,946	0	0	0.140
000000-00-0	AP Tundra Holdings, LLC	Wilmington	DE	AP Tundra Manager, LLC	12/29/2020	3	0	314,822	0	11.190
000000-00-0	Apollo Hybrid Value Fund II, L.P.	New York	NY	Apollo Athene Strategic Partnership Advisors, LLC	12/23/2020	3	0	11,605,614	0	6.930
000000-00-0	Apollo Impact Mission Fund, L.P.	Wilmington	DE	Apollo Impact Mission Advisors, L.P.	12/30/2021	3	0	188,977	0	3.920
000000-00-0	Apollo Investment Fund IX, L.P.	Purchase	NY	Apollo Capital Management IX, Inc.	03/14/2019	3	0	1,143,612	0	0.080
000000-00-0	Apollo Natural Resources Partners II, L.P.	New York	NY	Apollo Global Management, Inc.	09/28/2016	3	0	528,859	0	0.710
000000-00-0	Arlington Capital Partners V, L.P.	Chevy Chase	MD	Arlington Capital Partners, L.P.	08/23/2019	3	0	1,068,805	0	0.660
000000-00-0	Arlington Capital Partners VI, L.P.	Chevy Chase	MD	Arlington Capital Partners, L.P.	05/24/2023	3	1,298,832	2,828,911	0	0.340
000000-00-0	Arsenal Capital Partners Growth, L.P.	New York	NY	Arsenal Capital Management, L.P.	05/20/2022	3	0	89,641	0	0.290
000000-00-0	Arsenal Capital Partners V, L.P.	New York	NY	Arsenal Capital Management, L.P.	07/16/2019	3	0	169,748	0	1.290
000000-00-0	Arsenal Capital Partners VI, L.P.	New York	NY	Arsenal Capital Management, L.P.	05/20/2022	3	0	1,286,963	0	0.270
000000-00-0	Aterian Investment Partners II, L.P.	New York	NY	Aterian Investment Partners GP II, L.P.	02/07/2014	3	0	27,136	0	2.070
000000-00-0	Aurora Equity Partners V, L.P.	Los Angeles	CA	Aurora Capital Group, LLC	06/09/2016	3	0	105,867	0	1.590
000000-00-0	Aurora Equity Partners VI, L.P.	Los Angeles	CA	Aurora Capital Group, LLC	04/30/2021	3	0	1,795,284	0	1.000
000000-00-0	Birch Hill Equity Partners IV, L.P.	Toronto	CAN	Birch Hill Equity Partners Management Inc.	11/30/2010	3	0	3,217	0	2.520
000000-00-0	Birch Hill Equity Partners V, L.P.	Toronto	CAN	Birch Hill Equity Partners Management Inc.	11/25/2015	3	0	174,089	0	1.080
000000-00-0	Birch Hill Equity Partners VI, L.P.	Toronto	CAN	Birch Hill Equity Partners Management Inc.	12/16/2020	3	0	278,999	0	1.090
000000-00-0	Calera Capital Partners V, L.P.	San Francisco	CA	Calera Capital Investors V, L.P.	10/31/2017	3	0	61,090	0	1.020
000000-00-0	Calera Capital Partners VI, L.P.	San Francisco	CA	Calera Capital Investors VI, L.P.	11/02/2022	3	0	1,551,869	0	2.680
000000-00-0	CapStreet V, L.P.	Houston	TX	The CapStreet Group, LLC	12/18/2019	3	0	1,601,051	0	2.140
000000-00-0	Carlyle Infrastructure Credit Fund, L.P.	Washington	DC	CICF General Partner, L.P.	04/19/2022	3	0	7,970,455	0	12.900
000000-00-0	Catterton Latin America II, L.P.	Greenwich	CT	CALA Managing Partner II, L.P.	07/18/2016	3	0	46,736	0	0.780
000000-00-0	Catterton Latin America III, L.P.	Greenwich	CT	CALA Managing Partner III, L.P.	03/23/2020	3	0	1,956,050	0	3.200
000000-00-0	Catterton Partners IX, L.P.	Greenwich	CT	Catterton Partners, LLC	05/21/2020	3	0	1,578,553	0	0.670
000000-00-0	Catterton Partners VII, L.P.	Greenwich	CT	Catterton Partners VII	03/18/2013	3	0	164,486	0	0.890
000000-00-0	Catterton Partners VIII, L.P.	Greenwich	CT	Catterton Partners VIII	06/12/2017	3	0	259,505	0	0.510
000000-00-0	Catterton Partners X, L.P.	Greenwich	CT	Catterton Partners X	03/27/2023	3	1,564,819	857,586	0	0.380
000000-00-0	Centre Capital Investors VII, L.P.	New York	NY	Centre Partners VII, L.P.	05/29/2018	3	0	187,026	0	2.620
000000-00-0	Clairvest Equity Partners V-A, L.P.	Toronto	CAN	Clairvest Equity Partners	03/13/2015	3	0	101,266	0	7.160
000000-00-0	Clairvest Equity Partners VI-A, L.P.	Toronto	CAN	Clairvest Equity Partners	07/02/2020	3	0	4,393,005	0	6.030
000000-00-0	Clayton, Dubilier & Rice Fund X, L.P.	New York	NY	CD&R Associates X, L.P.	03/26/2018	3	0	310,741	0	0.110
000000-00-0	Clayton, Dubilier & Rice Fund XI, L.P.	New York	NY	CD&R Associates XI, L.P.	09/22/2021	3	0	3,948,846	0	0.130
000000-00-0	Clearlake Capital Partners VII, L.P.	Santa Monica	CA	Clearlake Capital Partners VII, LP	04/25/2022	3	0	1,345,673	0	0.600
000000-00-0	Core Senior Lending Fund II Feeder, L.P.	New York	NY	HPS Investment Partners, LLC	12/23/2021	2	0	1,691,953	0	0.630
000000-00-0	Cortec Group Fund VI, L.P.	New York	NY	Cortec Investment VI, LLC	07/09/2015	3	0	281,703	0	1.080
000000-00-0	Cortec Group Fund VII, L.P.	New York	NY	Cortec Investment VII, LLC	12/10/2019	3	0	371,399	0	1.700
000000-00-0	Cortec Group Fund VIII, L.P.	New York	NY	Cortec Investment VIII, LLC	04/05/2023	3	1,615,904	734,515	0	1.480
000000-00-0	Frazier Healthcare Growth Buyout Fund X, L.P.	Seattle	WA	Frazier Healthcare Partners	06/10/2021	3	0	699,000	0	0.430
000000-00-0	Graham Partners III, L.P.	Newtown Square	PA	Graham Partners, Inc.	03/27/2009	3	0	77,157	0	2.160
000000-00-0	Graham Partners IV, L.P.	Newtown Square	PA	Graham Partners, Inc.	04/20/2016	3	0	475,390	0	1.630
000000-00-0	Graham Partners V, L.P.	Newtown Square	PA	Graham Partners, Inc.	11/05/2019	3	0	6,053,318	0	2.430
000000-00-0	Graham Partners VI, L.P.	Newtown Square	PA	Graham Partners, Inc.	09/20/2023	3	1,127,550	0	0	0.900
000000-00-0	Green Equity Investors IX, L.P.	Los Angeles	CA	GEI Capital, LLC	08/14/2023	3	57,698	0	0	0.040
000000-00-0	Green Equity Investors VII, L.P.	Los Angeles	CA	GEI Capital, LLC	05/11/2017	3	0	211,682	0	0.090
000000-00-0	Green Equity Investors VIII, L.P.	Los Angeles	CA	GEI Capital, LLC	10/20/2020	3	0	123,786	0	0.050
000000-00-0	Harvest Partners IX, L.P.	New York	NY	Harvest Associates IX, LLC	08/31/2022	3	0	3,715,234	0	1.960
000000-00-0	Harvest Partners VIII, L.P.	New York	NY	Harvest Association VIII, LLC	11/26/2019	3	0	17,709	0	1.260
000000-00-0	Haveli VC Gaming Fund I, L.P.	Wilmington	DE	Haveli VC Gaming Fund I GP, LLC	04/04/2022	3	0	3,623,809	0	0.140
000000-00-0	Insight Partners XII Buyout Annex Fund, L.P.	New York	NY	Insight Associates XII Buyout Annex LP	08/24/2021	3	0	244,000	0	0.070
000000-00-0	Insight Partners XII, L.P.	New York	NY	Insight Associates XII LP	08/26/2021	3	0	920,000	0	0.060
000000-00-0	Jade Equity Investors, L.P.	Los Angeles	CA	Jade Capital I, LLC	04/14/2020	3	0	1,200,420	0	0.200
000000-00-0	JFL Equity Investors III, L.P.	New York	NY	JFL Equity Investors III, L.P.	02/11/2011	3	0	1,179,133	0	1.610
000000-00-0	JFL Equity Investors IV, L.P.	New York	NY	JFL Equity Investors IV, L.P.	03/28/2016	3	0	190,708	0	1.030
000000-00-0	JFL Equity Investors V, L.P.	New York	NY	JFL Equity Investors V, L.P.	08/14/2020	3	0	1,793,319	0	3.510
000000-00-0	JFL Equity Investors VI, L.P.	New York	NY	JFL Equity Investors V, L.P.	09/05/2023	3	1,374,864	519,434	0	0.700

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	K3 Private Investors, L.P.	El Segundo	CA	K1 Investment Management, LLC	07/15/2016	3	0	44,822	0	0.590
000000-00-0	K5 Private Investors, L.P.	El Segundo	CA	K1 Investment Management, LLC	06/01/2021	3	0	218,944	0	0.080
000000-00-0	KKR North America Fund XIII SCSp	New York	NY	Kohlberg Kravis Roberts & Co L.P.	05/04/2022	3	0	862,398	0	0.030
000000-00-0	Lake Capital Partners, L.P.	Chicago	IL	Lake Capital Investors Partners, LLC	09/18/2002	3	0	20,660	0	3.410
000000-00-0	Leeds Equity Partners VI, L.P.	New York	NY	Leeds Equity Associates VI, L.P.	06/01/2017	3	0	130,239	0	1.200
000000-00-0	Leeds Equity Partners VII, L.P.	New York	NY	Leeds Equity Associates VII, L.P.	09/07/2021	3	0	4,516,592	0	1.180
000000-00-0	Levine Leichtman Capital Partners VI, L.P.	Beverly Hills	CA	LLCP Partners VI GP, L.P.	05/30/2017	3	0	2,337,796	0	1.030
000000-00-0	Levine Leichtman Capital Partners VII, L.P.	Beverly Hills	CA	LLCP Partners VII GP, L.P.	08/29/2023	3	116,671	0	0	0.500
000000-00-0	Littlejohn Fund V, L.P.	Greenwich	CT	Littlejohn & Co LLC	07/02/2014	3	0	250,980	0	0.490
000000-00-0	Lovell Minnick Equity Partners III, L.P.	Rolling Hills Estates	CA	Lovell Minnick Equity Advisors III, LLC	10/21/2008	3	0	10,744	0	5.950
000000-00-0	Lovell Minnick Equity Partners IV, L.P.	Radnor	PA	Lovell Minnick Equity Advisors IV, LLC	03/26/2015	3	0	98,446	0	1.160
000000-00-0	Lovell Minnick Equity Partners V, L.P.	Radnor	PA	Lovell Minnick Equity Advisors V, LLC	10/24/2019	3	0	5,512,914	0	2.520
000000-00-0	Madison Dearborn Capital Partners VIII, L.P.	Chicago	IL	Madison Dearborn Partners, LLC	11/19/2020	3	0	4,701,453	0	0.790
000000-00-0	Marlin Equity V, L.P.	Hermosa Beach	CA	Marlin Management Company, LLC	02/20/2018	3	0	240,768	0	0.170
000000-00-0	Marlin Heritage II, L.P.	Hermosa Beach	CA	Marlin Management Company, LLC	10/23/2017	3	0	25,700	0	0.130
000000-00-0	Marlin Heritage III, L.P.	Hermosa Beach	CA	Marlin Management Company, LLC	12/28/2022	3	0	369,482	0	0.330
000000-00-0	Mason Wells Leveraged Buyout Fund V, L.P.	Milwaukee	WI	Mason Wells Partners V, LLC	07/26/2021	3	0	1,869,052	0	2.070
000000-00-0	MidOcean Partners V, L.P.	New York	NY	MidOcean Partners, L.P.	05/21/2018	3	0	334,550	0	1.250
000000-00-0	MidOcean Partners VI, L.P.	New York	NY	MidOcean Partners, L.P.	08/23/2022	3	0	2,510,797	0	1.130
000000-00-0	Motive Capital Fund II-A, L.P.	Wilmington	DE	Motive Capital Fund II GP LP	08/06/2021	3	0	30,680,862	0	21.500
000000-00-0	NewSpring Growth Capital III, L.P.	Radnor	PA	NewSpring Capital, LLC	03/02/2012	3	0	112,500	0	3.570
000000-00-0	NewSpring Growth Capital IV, L.P.	Radnor	PA	NewSpring Capital, LLC	03/14/2016	3	0	81,375	0	1.680
000000-00-0	NewSpring Growth Capital V, L.P.	Radnor	PA	NewSpring Capital, LLC	08/04/2020	3	0	749,000	0	14.860
000000-00-0	North Castle Partners V, L.P.	Greenwich	CT	NCP GP V, LLC	11/23/2012	3	0	30,980	0	3.520
000000-00-0	North Castle Partners VI, L.P.	Greenwich	CT	NCP GP VI, LLC	03/29/2016	3	0	126,040	0	2.070
000000-00-0	North Castle Partners VII, L.P.	Greenwich	CT	NCP GP VII, LLC	12/28/2018	3	0	525,303	0	1.900
000000-00-0	NOVA Infrastructure Fund I, L.P.	Wilmington	DE	NOVA LP General Partner, LLC	05/26/2021	3	0	14,673,726	0	21.890
000000-00-0	NOVA Infrastructure GP I, L.P.	Wilmington	DE	NOVA LP General Partner, LLC	05/31/2021	3	0	47,682	0	2.200
000000-00-0	NOVA Infrastructure Holdings, L.P.	Wilmington	DE	NOVA LP General Partner, LLC	03/31/2021	3	0	143,833	0	3.320
000000-00-0	Novacap TMT V, L.P.	Longueuil	CAN	Novacap International TMT V, L.P.	10/05/2017	3	0	381,379	0	2.160
000000-00-0	Novacap TMT VI, L.P.	Longueuil	CAN	Novacap International TMT VI, L.P.	09/27/2021	3	0	879,516	0	0.380
000000-00-0	Revelstoke Capital Partners Fund II, L.P.	Denver	CO	Revelstoke Capital Partners, LLC	07/19/2018	3	0	655,246	0	2.090
000000-00-0	Revelstoke Capital Partners Fund III, L.P.	Denver	CO	RCP Fund III GP LLC	12/23/2021	3	0	1,470,450	0	0.670
000000-00-0	Riverside Fund V, L.P.	Boston	MA	Riverside Partners, LLC	02/27/2013	3	0	46,705	0	1.300
000000-00-0	Riverside Fund VI-A, L.P.	Boston	MA	Riverside Partners, LLC	06/13/2019	3	0	870,743	0	3.000
000000-00-0	Seidler Equity Partners V, L.P.	Marina Del Rey	CA	Seidler Equity Management V, LLC	04/28/2015	3	0	250,709	0	1.960
000000-00-0	Seidler Equity Partners VI, L.P.	Marina Del Rey	CA	Seidler Equity Management VI, LLC	05/23/2018	3	0	344,481	0	2.430
000000-00-0	Seidler Equity Partners VII, L.P.	Marina Del Rey	CA	Seidler Equity Management VII, LLC	11/12/2020	3	0	3,084,000	0	5.000
000000-00-0	Seidler Equity Partners VIII, L.P.	Marina Del Rey	CA	Seidler Equity Management VIII, LLC	10/12/2023	3	300,000	0	0	1.600
000000-00-0	SkyKnight Capital Fund IV, L.P.	San Francisco	CA	Skynight Capital Partners	11/13/2023	3	190,042	0	0	0.240
000000-00-0	SPC Partners V, L.P.	San Francisco	CA	SPC Management V, LLC	07/02/2012	3	0	25,714	0	2.550
000000-00-0	SPC Partners VI, L.P.	San Francisco	CA	SPC Management VI, LLC	11/15/2017	3	0	792,719	0	1.880
000000-00-0	SPC Partners VII, L.P.	San Francisco	CA	SPC Management VII, LLC	02/06/2023	3	446,958	82,078	0	1.000
000000-00-0	Sterling Investment Partners IV, L.P.	Westport	CT	Sterling Investment Partners Management IV LLC	07/15/2021	3	0	999,132	0	2.540
000000-00-0	Sun Capital Partners VI, L.P.	Boca Raton	FL	Sun Capital Advisors VI, L.P.	08/15/2013	3	0	100,457	0	0.640
000000-00-0	Sun Capital Partners VIII, L.P.	Boca Raton	FL	Sun Capital Advisors VIII, L.P.	12/27/2022	3	0	794,157	0	1.420
000000-00-0	Thoma Bravo Discover Fund II, L.P.	Chicago	IL	Thoma Bravo, LLC	12/07/2018	3	0	132,605	0	0.540
000000-00-0	Thoma Bravo Discover Fund III, L.P.	Chicago	IL	Thoma Bravo, LLC	06/30/2021	3	0	1,361,452	0	0.530
000000-00-0	Thoma Bravo Discover Fund IV, L.P.	Chicago	IL	Thoma Bravo, LLC	12/07/2022	3	0	9,181,107	0	0.600
000000-00-0	Thoma Bravo XIV, L.P.	Chicago	IL	Thoma Bravo, LLC	04/30/2021	3	0	126,451	0	0.560
000000-00-0	Thoma Bravo XV, L.P.	Chicago	IL	Thoma Bravo LLC	06/09/2022	3	0	2,294,298	0	0.150
000000-00-0	Torquest Partners Fund (U.S.) IV, L.P.	Toronto	CAN	Torquest Capital Fund IV	08/31/2016	3	0	103,361	0	1.220
000000-00-0	Torquest Partners Fund (U.S.) V, L.P.	Toronto	CAN	Torquest Fund V GP Inc.	07/09/2021	3	0	1,917,814	0	0.770
000000-00-0	TSG6, L.P.	San Francisco	CA	TSG6 Management, LLC	07/03/2012	3	0	195,473	0	1.150
000000-00-0	TSG7-A, L.P.	San Francisco	CA	TSG7 Management, LLC	03/29/2016	3	0	111,928	0	0.310
000000-00-0	TSG7-B, L.P.	San Francisco	CA	TSG7 Management, LLC	01/15/2016	3	0	43,865	0	0.490
000000-00-0	TSG8, L.P.	San Francisco	CA	TSG8 Management, LLC	01/07/2019	3	0	3,403,487	0	0.880
000000-00-0	TSG9, L.P.	San Francisco	CA	TSG9 Management, LLC	01/03/2023	3	763,089	2,578,942	0	0.300
000000-00-0	Veritas Capital Fund VI, L.P.	New York	NY	Veritas Capital	06/14/2017	3	0	1,183	0	0.470
000000-00-0	Veritas Capital Fund VII, L.P.	New York	NY	Veritas Capital	04/14/2020	3	0	956,765	0	0.440
000000-00-0	Veritas Capital Fund VIII, L.P.	New York	NY	Veritas Capital	07/01/2022	3	0	8,037,366	0	0.340
000000-00-0	Veritas Capital Vantage Fund, L.P.	New York	NY	Veritas Capital	07/01/2021	3	0	694,297	0	0.340
000000-00-0	Vortus Investments II, L.P.	Fort Worth	TX	Vortus Investments	06/19/2017	3	0	178,079	0	0.690
000000-00-0	Wind Point Partners IX-A, L.P.	Chicago	IL	Wind Point Investors, L.P.	09/05/2019	3	0	760,554	0	1.080

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

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		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Wind Point Partners X-A, L.P.	Chicago	IL	Wind Point Investors, L.P.	09/05/2019	3	0	4,405,250	0	1.130
000000-00-0	Wynnefield Private Equity Partners I, L.P.	Bala Synwyd	PA	New Wynnefield GP, LLC	07/13/2000	3	0	99,688	0	99.000
000000-00-0	Yorktown Energy Partners IX, L.P.	New York	NY	Yorktown IX Company, LLC	11/12/2010	3	0	72,466	0	1.200
000000-00-0	Yorktown Energy Partners VIII, L.P.	New York	NY	Yorktown VIII Company, LLC	09/29/2008	3	0	19,565	0	0.990
000000-00-0	Yorktown Energy Partners X, L.P.	New York	NY	Yorktown Partners, LLC	05/23/2013	3	0	40,717	0	0.730
000000-00-0	Yorktown Energy Partners XI, L.P.	New York	NY	Yorktown Partners, LLC	04/22/2016	3	0	91,061	0	0.580
1999999. Joint Venture Interests - Common Stock - Unaffiliated							11,198,372	194,491,561	0	XXX
000000-00-0	PPM America Private Equity Fund III, L.P.	Chicago	IL	PPM America Capital Partners III, LLC	03/04/2008	3	0	332,945	0	49.750
000000-00-0	PPM America Private Equity Fund IV, L.P.	Chicago	IL	PPM America Capital Partners IV, LLC	04/28/2015	3	0	99,348	0	49.880
000000-00-0	PPM America Private Equity Fund V, L.P.	Chicago	IL	PPM America Capital Partners V, LLC	02/11/2014	3	0	243,814	0	49.880
000000-00-0	PPM America Private Equity Fund VI, L.P.	Chicago	IL	PPM America Capital Partners VI, LLC	01/20/2016	3	0	1,205,430	0	47.890
000000-00-0	PPM America Private Equity Fund VII, L.P.	Chicago	IL	PPM America Capital Partners VII, LLC	03/11/2022	3	0	3,705,703	0	53.240
000000-00-0	PPM America Private Equity Fund VIII-A, L.P.	Chicago	IL	PPM America Capital Partners VIII, LLC	06/08/2022	3	0	130,751,906	0	57.000
2099999. Joint Venture Interests - Common Stock - Affiliated							0	136,339,146	0	XXX
000000-00-0	AG Essential Housing Fund II, L.P.	Wilmington	DE	AG Essential Housing II GP, LLC	12/23/2021	3	0	16,339,652	0	2.370
000000-00-0	IPI Partners II-A, L.P.	Chicago	IL	IPI Partners, LLC	04/30/2021	3	0	13,772,540	0	1.310
000000-00-0	Island NYC Recovery Fund I L.P.	New York	NY	Island NYCRF Directives LLC	10/28/2021	3	0	3,957,348	0	6.280
2199999. Joint Venture Interests - Real Estate - Unaffiliated							0	34,069,540	0	XXX
000000-00-0	Principal Real Estate Debt Fund III, L.P.	Chicago	IL	Principal Real Estate Debt Fund III GP, LLC	05/27/2020	2	0	1,374,089	0	4.040
000000-00-0	Square Mile Credit Partners II, L.P.	New York	NY	Square Mile Capital Management, LLC	02/27/2019	2	0	1,171,598	0	2.000
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							0	2,545,687	0	XXX
000000-00-0	PPMA Line of Credit	Chicago	IL		09/09/2008		0	14,000,000	0	0.000
3299999. Non-collateral Loans - Affiliated							0	14,000,000	0	XXX
000000-00-0	AOP Finance Partners, L.P.	El Segundo	CA	Investor Apollo Insurance Soltions Group, L.P.	04/30/2021	3	0	8,306,088	0	18.670
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							0	8,306,088	0	XXX
693976-AE-2	PPMC 2022-6RA FR 2022-6RA SUB			Jackson Financial Inc.	04/07/2022		24,500,684	0	0	0.000
000000-00-0	National Planning Holdings, LLC	Lansing	MI		12/31/2018		0	5,000,000	0	100.000
4799999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Affiliated							24,500,684	5,000,000	0	XXX
6099999. Total - Unaffiliated							11,198,372	239,412,876	0	XXX
6199999. Total - Affiliated							44,428,259	155,339,146	0	XXX
6299999 - Totals							55,626,631	394,752,023	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	AA GP Solutions Fund, L.P.	Wilmington	DE	Normal distributions and adjustments	07/29/2021	09/15/2023	218,800	0	0	0	0	0	0	218,800	218,800	0	0	0	0
000000-00-0	AA Pencil Holdings, L.P.	Wilmington	DE	Dissolution	03/04/2021	04/01/2023	40,305,843	(31,696,185)	0	0	0	(31,696,185)	0	8,609,658	44,813,253	0	0	36,203,595	36,203,595	0
000000-00-0	AA WH HoldCo, L.P.	Wilmington	DE	Normal distributions and adjustments	09/01/2021	11/15/2023	1,940,000	0	0	0	0	0	0	1,940,000	1,940,000	0	0	0	0
000000-00-0	Abry Partners V, L.P.	Boston	MA	Dissolution	07/27/2005	12/28/2023	2,955	(2,955)	0	0	0	(2,955)	0	0	0	0	0	0	2,920
000000-00-0	AEA Investors Small Business Fund II, L.P.	New York	NY	Normal distributions and adjustments	12/23/2009	06/15/2023	17,256	0	0	0	0	0	0	17,256	17,256	0	0	0	0
000000-00-0	AEA Investors Small Business Fund IV, L.P.	New York	NY	Normal distributions and adjustments	10/10/2019	08/24/2023	312,624	0	0	0	0	0	0	312,624	312,624	0	0	0	0
000000-00-0	AP Tundra Holdings, LLC	Wilmington	DE	Normal distributions and adjustments	12/29/2020	08/15/2023	2,015,329	0	0	0	0	0	0	2,015,329	2,015,329	0	0	0	0
000000-00-0	Apollo Core Infrastructure Feeder Fund, L.P.	Wilmington	DE	Dissolution	12/21/2021	04/01/2023	6,335,015	(1,305,630)	0	0	0	(1,305,630)	0	5,029,386	5,895,456	0	866,070	866,070	0
000000-00-0	Apollo Hybrid Value Fund II, L.P.	New York	NY	Dissolution	12/23/2020	04/01/2023	48,369,031	2,912,423	0	1,272,516	0	1,639,907	0	50,008,938	51,201,972	0	1,193,034	1,193,034	0
000000-00-0	Apollo Impact Mission Fund, L.P.	Wilmington	DE	Dissolution	12/30/2021	04/01/2023	12,251,717	(1,171,871)	0	0	0	(1,171,871)	0	11,079,846	13,140,387	0	2,060,541	2,060,541	45,076
000000-00-0	Apollo Infrastructure Opportunities Fund II, L.P.	New York	NY	Dissolution	08/11/2020	04/01/2023	21,135,625	(291,074)	0	0	0	(291,074)	0	20,844,552	21,756,095	0	911,544	911,544	0
000000-00-0	Apollo Investment Fund IX, L.P.	Purchase	NY	Normal distributions and adjustments	03/14/2019	12/27/2023	529,027	0	0	0	0	0	0	529,027	529,027	0	0	0	0
000000-00-0	Apollo Natural Resources Partners II, L.P.	New York	NY	Normal distributions and adjustments	09/28/2016	10/23/2023	3,915,611	0	0	0	0	0	0	3,915,611	3,915,611	0	0	0	0
000000-00-0	Apollo Royalties Fund I, L.P.	New York	NY	Dissolution	09/28/2020	04/01/2023	17,558,191	(13,513,164)	0	0	0	(13,513,164)	0	4,045,026	18,494,010	0	14,448,984	14,448,984	0
000000-00-0	Apollo USREF III Royce Holdings, L.P.	New York	NY	Dissolution	12/29/2020	04/01/2023	56,501,839	(14,447,977)	0	0	0	(14,447,977)	0	42,053,862	55,604,433	0	13,550,571	13,550,571	0
000000-00-0	Arsenal Capital Partners V, L.P.	New York	NY	Normal distributions and adjustments	07/16/2019	03/02/2023	646,735	0	0	0	0	0	0	646,735	646,735	0	0	0	0
000000-00-0	Arsenal Capital Partners VI, L.P.	New York	NY	Normal distributions and adjustments	05/20/2022	03/09/2023	32,156	0	0	0	0	0	0	32,156	32,156	0	0	0	0
000000-00-0	Aterian Investment Partners II, L.P.	New York	NY	Normal distributions and adjustments	02/07/2014	10/12/2023	510,799	0	0	0	0	0	0	510,799	510,799	0	0	0	0
000000-00-0	Birch Hill Equity Partners IV, L.P.	Toronto	CAN	Normal distributions and adjustments	11/30/2010	12/13/2023	35,596	0	0	0	0	0	0	35,596	35,596	0	0	0	0
000000-00-0	Calera Capital Partners V, L.P.	San Francisco	CA	Normal distributions and adjustments	10/31/2017	06/20/2023	559,252	0	0	0	0	0	0	559,252	559,252	0	0	0	0
000000-00-0	Carlyle Infrastructure Credit Fund, L.P.	Washington	DC	Normal distributions and adjustments	04/19/2022	10/24/2023	3,196,885	0	0	0	0	0	0	3,196,885	3,196,885	0	0	0	0
000000-00-0	Catterton Partners IX, L.P.	Greenwich	CT	Normal distributions and adjustments	05/21/2020	11/28/2023	155,264	0	0	0	0	0	0	155,264	155,264	0	0	0	0
000000-00-0	Catterton Partners VI, L.P.	Greenwich	CT	Dissolution	12/13/2006	09/29/2023	1,606,743	(759,728)	0	0	0	(759,728)	0	847,015	847,015	0	0	0	386,928
000000-00-0	Catterton Partners VIII, L.P.	Greenwich	CT	Normal distributions and adjustments	06/12/2017	11/28/2023	127,961	0	0	0	0	0	0	127,961	127,961	0	0	0	0
000000-00-0	Chartwell Investments II, L.P.	New York	NY	Normal distributions and adjustments	02/01/1999	07/24/2023	46,230	0	0	0	0	0	0	46,230	46,230	0	0	0	0
000000-00-0	Clairvest Equity Partners VI-A, L.P.	Toronto	CAN	Normal distributions and adjustments	07/02/2020	08/09/2023	2,454,367	0	0	0	0	0	0	2,454,367	2,454,367	0	0	0	0
000000-00-0	Clayton, Dubilier & Rice Fund X, L.P.	New York	NY	Normal distributions and adjustments	03/26/2018	10/27/2023	262,856	0	0	0	0	0	0	262,856	262,856	0	0	0	0
000000-00-0	Clearlake Capital Partners VII, L.P.	Santa Monica	CA	Normal distributions and adjustments	04/25/2022	07/28/2023	12,665	0	0	0	0	0	0	12,665	12,665	0	0	0	0
000000-00-0	Core Senior Lending Fund II Feeder, L.P.	New York	NY	Normal distributions and adjustments	12/23/2021	05/15/2023	934,190	0	0	0	0	0	0	934,190	934,190	0	0	0	0
000000-00-0	Cortec Group Fund V, L.P.	New York	NY	Normal distributions and adjustments	04/18/2011	08/08/2023	50,013	0	0	0	0	0	0	50,013	50,013	0	0	0	0
000000-00-0	Cortec Group Fund VI, L.P.	New York	NY	Normal distributions and adjustments	07/09/2015	11/09/2023	511,563	0	0	0	0	0	0	511,563	511,563	0	0	0	0
000000-00-0	Cortec Group Fund VII, L.P.	New York	NY	Normal distributions and adjustments	12/10/2019	06/08/2023	3,333,547	0	0	0	0	0	0	3,333,547	3,333,547	0	0	0	0
000000-00-0	Cortec Group Fund VIII, L.P.	New York	NY	Normal distributions and adjustments	04/05/2023	12/18/2023	399,391	0	0	0	0	0	0	399,391	399,391	0	0	0	0
000000-00-0	Graham Partners III, L.P.	Newtown Square	PA	Normal distributions and adjustments	03/27/2009	07/28/2023	877,898	0	0	0	0	0	0	877,898	877,898	0	0	0	0
000000-00-0	Graham Partners IV, L.P.	Newtown Square	PA	Normal distributions and adjustments	04/20/2016	12/06/2023	10,874	0	0	0	0	0	0	10,874	10,874	0	0	0	0
000000-00-0	Green Equity Investors VII, L.P.	Los Angeles	CA	Normal distributions and adjustments	05/11/2017	12/27/2023	280,554	0	0	0	0	0	0	280,554	280,554	0	0	0	0
000000-00-0	Green Equity Investors VIII, L.P.	Los Angeles	CA	Normal distributions and adjustments	10/20/2020	08/30/2023	28,302	0	0	0	0	0	0	28,302	28,302	0	0	0	0
000000-00-0	Harvest Partners VIII, L.P.	New York	NY	Normal distributions and adjustments	11/26/2019	05/10/2023	1,046,655	0	0	0	0	0	0	1,046,655	1,046,655	0	0	0	0
000000-00-0	JFL Equity Investors V, L.P.	New York	NY	Normal distributions and adjustments	08/14/2020	12/18/2023	425,528	0	0	0	0	0	0	425,528	425,528	0	0	0	0
000000-00-0	JFL Equity Investors VI, L.P.	New York	NY	Normal distributions and adjustments	09/05/2023	12/05/2023	107,190	0	0	0	0	0	0	107,190	107,190	0	0	0	0
000000-00-0	Lake Capital Partners, L.P.	Chicago	IL	Dissolution	09/18/2002	10/10/2023	1,434,225	(89,491)	0	1,324,074	0	(1,413,565)	0	20,660	20,660	0	0	0	593,422
000000-00-0	Leeds Equity Partners VI, L.P.	New York	NY	Normal distributions and adjustments	06/01/2017	09/18/2023	253,364	0	0	0	0	0	0	253,364	253,364	0	0	0	0
000000-00-0	Levine Leichtman Capital Partners VI, L.P.	Beverly Hills	CA	Normal distributions and adjustments	05/30/2017	12/29/2023	39,690	0	0	0	0	0	0	39,690	39,690	0	0	0	0
000000-00-0	Lexington Capital Partners VII, L.P.	New York	NY	Normal distributions and adjustments	03/25/2010	10/31/2023	1,091,344	0	0	0	0	0	0	1,091,344	1,091,344	0	0	0	0
000000-00-0	Littlejohn Fund V, L.P.	Greenwich	CT	Normal distributions and adjustments	07/02/2014	11/21/2023	1,578,883	0	0	0	0	0	0	1,578,883	1,578,883	0	0	0	0
000000-00-0	Lovell Minnick Equity Partners IV, L.P.	Radnor	PA	Normal distributions and adjustments	03/26/2015	10/05/2023	2,004,745	0	0	0	0	0	0	2,004,745	2,004,745	0	0	0	0
000000-00-0	Lovell Minnick Equity Partners V, L.P.	Radnor	PA	Normal distributions and adjustments	10/24/2019	12/29/2023	1,411,398	0	0	0	0	0	0	1,411,398	1,411,398	0	0	0	0
000000-00-0	Madison Dearborn Capital Partners VIII, L.P.	Chicago	IL	Normal distributions and adjustments	11/19/2020	10/18/2023	590,574	0	0	0	0	0	0	590,574	590,574	0	0	0	0
000000-00-0	Marlin Equity V, L.P.	Hermosa Beach	CA	Normal distributions and adjustments	02/20/2018	11/22/2023	185,440	0	0	0	0	0	0	185,440	185,440	0	0	0	0
000000-00-0	Marlin Heritage II, L.P.	Hermosa Beach	CA	Normal distributions and adjustments	10/23/2017	07/17/2023	60,385	0	0	0	0	0	0	60,385	60,385	0	0	0	0
000000-00-0	MidOcean Partners VI, L.P.	New York	NY	Normal distributions and adjustments	08/23/2022	05/04/2023	17,026	0	0	0	0	0	0	17,026	17,026	0	0	0	0
000000-00-0	North Castle Partners V, L.P.	Greenwich	CT	Normal distributions and adjustments	11/23/2012	12/26/2023	5,195	0	0	0	0	0	0	5,195	5,195	0	0	0	0
000000-00-0	North Castle Partners VI, L.P.	Greenwich	CT	Normal distributions and adjustments	03/29/2016	06/07/2023	415,334	0	0	0	0	0	0	415,334	415,334	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	NOVA Infrastructure Fund I, L.P.	Wilmington	DE	Normal distributions and adjustments	05/26/2021	12/04/2023	5,290,355	0	0	0	0	0	0	5,290,355	5,290,355	0	0	0	0
000000-00-0	NOVA Infrastructure GP I, L.P.	Wilmington	DE	Normal distributions and adjustments	05/31/2021	12/04/2023	19,525	0	0	0	0	0	0	19,525	19,525	0	0	0	0
000000-00-0	Novacap TMT V, L.P.	Longueuil	CAN	Normal distributions and adjustments	10/05/2017	10/10/2023	599,394	0	0	0	0	0	0	599,394	599,394	0	0	0	0
000000-00-0	Pretium Olympus JV, L.P.	El Segundo	CA	Normal distributions and adjustments	05/13/2021	07/05/2023	2,985,075	0	0	0	0	0	0	2,985,075	2,985,075	0	0	0	0
000000-00-0	Revelstoke Capital Partners Fund III, L.P.	Denver	CO	Normal distributions and adjustments	12/23/2021	05/09/2023	461,919	0	0	0	0	0	0	461,919	461,919	0	0	0	0
000000-00-0	Riverside Fund IV, L.P.	Boston	MA	Dissolution	10/08/2009	04/19/2023	530	(530)	0	0	0	(530)	0	0	576	0	576	576	530
000000-00-0	Riverside Fund V, L.P.	Boston	MA	Normal distributions and adjustments	02/27/2013	02/02/2023	1,199,419	0	0	0	0	0	0	1,199,419	1,199,419	0	0	0	0
000000-00-0	Seidler Equity Partners IV, L.P.	Marina Del Rey	CA	Normal distributions and adjustments	03/23/2010	12/15/2023	883,694	0	0	0	0	0	0	883,694	883,694	0	0	0	0
000000-00-0	Seidler Equity Partners V, L.P.	Marina Del Rey	CA	Normal distributions and adjustments	04/28/2015	12/04/2023	1,152,674	0	0	0	0	0	0	1,152,674	1,152,674	0	0	0	0
000000-00-0	SPC Partners V, L.P.	San Francisco	CA	Normal distributions and adjustments	07/02/2012	09/13/2023	16,355	0	0	0	0	0	0	16,355	16,355	0	0	0	0
000000-00-0	SPC Partners VI, L.P.	San Francisco	CA	Normal distributions and adjustments	11/15/2017	12/27/2023	1,545,312	0	0	0	0	0	0	1,545,312	1,545,312	0	0	0	0
000000-00-0	Sterling Investment Partners IV, L.P.	Westport	CT	Normal distributions and adjustments	07/15/2021	08/15/2023	870,712	0	0	0	0	0	0	870,712	870,712	0	0	0	0
000000-00-0	Sun Capital Partners V, L.P.	Boca Raton	FL	Normal distributions and adjustments	05/21/2007	10/06/2023	515,516	0	0	0	0	0	0	515,516	515,516	0	0	0	0
000000-00-0	Sun Capital Partners VI, L.P.	Boca Raton	FL	Normal distributions and adjustments	08/15/2013	10/31/2023	537,693	0	0	0	0	0	0	537,693	537,693	0	0	0	0
000000-00-0	Thoma Bravo Discover Fund II, L.P.	Chicago	IL	Normal distributions and adjustments	12/07/2018	08/15/2023	244,435	0	0	0	0	0	0	244,435	244,435	0	0	0	0
000000-00-0	Thoma Bravo XIII, L.P.	Chicago	IL	Normal distributions and adjustments	02/13/2019	11/08/2023	1,496,807	0	0	0	0	0	0	1,496,807	1,496,807	0	0	0	0
000000-00-0	Thoma Bravo XIV, L.P.	Chicago	IL	Normal distributions and adjustments	04/30/2021	11/08/2023	4,366,483	0	0	0	0	0	0	4,366,483	4,366,483	0	0	0	0
000000-00-0	TSG7-A, L.P.	San Francisco	CA	Normal distributions and adjustments	03/29/2016	12/13/2023	166,458	0	0	0	0	0	0	166,458	166,458	0	0	0	0
000000-00-0	TSG7-B, L.P.	San Francisco	CA	Normal distributions and adjustments	01/15/2016	08/28/2023	1,589	0	0	0	0	0	0	1,589	1,589	0	0	0	0
000000-00-0	TSG8, L.P.	San Francisco	CA	Normal distributions and adjustments	01/07/2019	09/01/2023	478,120	0	0	0	0	0	0	478,120	478,120	0	0	0	0
000000-00-0	Vortus Investments, L.P.	Fort Worth	TX	Normal distributions and adjustments	06/03/2014	12/15/2023	467,842	0	0	0	0	0	0	467,842	467,842	0	0	0	0
000000-00-0	Water Street Capital Partners, L.P.	Chicago	IL	Normal distributions and adjustments	03/06/2006	12/06/2023	54,248	0	0	0	0	0	0	54,248	54,248	0	0	0	0
000000-00-0	Wind Point Partners IX-A, L.P.	Chicago	IL	Normal distributions and adjustments	09/05/2019	12/27/2023	1,205,477	0	0	0	0	0	0	1,205,477	1,205,477	0	0	0	0
000000-00-0	Wind Point Partners V, L.P.	Chicago	IL	Dissolution	12/27/2001	03/22/2023	41,269	(21,174)	0	0	0	(21,174)	0	20,095	21,091	0	996	996	21,174
000000-00-0	Wynnefield Private Equity Partners I, L.P.	Bala Synwyd	PA	Dissolution	07/13/2000	12/31/2023	99,689	0	0	0	0	0	0	99,689	0	0	(99,689)	(99,689)	0
000000-00-0	Yorktown Energy Partners IX, L.P.	New York	NY	Normal distributions and adjustments	11/12/2010	11/16/2023	598,609	0	0	0	0	0	0	598,609	598,609	0	0	0	0
000000-00-0	Yorktown Energy Partners VIII, L.P.	New York	NY	Normal distributions and adjustments	09/29/2008	06/15/2023	148,781	0	0	0	0	0	0	148,781	148,781	0	0	0	0
000000-00-0	Yorktown Energy Partners X, L.P.	New York	NY	Normal distributions and adjustments	05/23/2013	11/20/2023	800,610	0	0	0	0	0	0	800,610	800,610	0	0	0	0
000000-00-0	Yorktown Energy Partners XI, L.P.	New York	NY	Normal distributions and adjustments	04/22/2016	11/22/2023	468,623	0	0	0	0	0	0	468,623	468,623	0	0	0	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							264,866,892	(60,387,356)	0	2,596,591	0	(62,983,946)	0	201,882,945	271,019,167	0	69,136,221	69,136,221	1,050,050
000000-00-0	PPM America Private Equity Fund III, L.P.	Chicago	IL	Dissolution	03/04/2008	10/31/2023	38,804,364	(15,390,866)	0	0	0	(15,390,866)	0	23,413,499	23,785,631	0	372,133	372,133	0
000000-00-0	PPM America Private Equity Fund IV, L.P.	Chicago	IL	Dissolution	04/28/2015	10/31/2023	14,668,402	(14,539,663)	0	0	0	(14,539,663)	0	128,739	11,603,517	0	11,474,778	11,474,778	0
000000-00-0	PPM America Private Equity Fund V, L.P.	Chicago	IL	Dissolution	02/11/2014	10/31/2023	20,102,161	(19,836,402)	0	0	0	(19,836,402)	0	265,759	10,967,124	0	10,701,365	10,701,365	0
000000-00-0	PPM America Private Equity Fund VI, L.P.	Chicago	IL	Dissolution	01/20/2016	10/31/2023	149,675,913	(95,504,922)	0	0	0	(95,504,922)	0	54,170,992	132,852,568	0	78,681,577	78,681,577	0
000000-00-0	PPM America Private Equity Fund VII, L.P.	Chicago	IL	Dissolution	03/11/2022	10/31/2023	402,565,175	(229,405,977)	0	0	0	(229,405,977)	0	173,159,198	386,847,138	0	213,687,940	213,687,940	0
2099999. Joint Venture Interests - Common Stock - Affiliated							625,816,016	(374,677,829)	0	0	0	(374,677,829)	0	251,138,186	566,055,979	0	314,917,793	314,917,793	0
000000-00-0	AG Essential Housing Fund II, L.P.	Wilmington	DE	Normal distributions and adjustments	12/23/2021	07/14/2023	1,200,000	0	0	0	0	0	0	1,200,000	1,200,000	0	0	0	0
2199999. Joint Venture Interests - Real Estate - Unaffiliated							1,200,000	0	0	0	0	0	0	1,200,000	1,200,000	0	0	0	0
000000-00-0	Principal Real Estate Debt Fund II, L.P.	Chicago	IL	Normal distributions and adjustments	12/13/2017	12/29/2023	1,824,750	0	0	0	0	0	0	1,824,750	1,824,750	0	0	0	0
000000-00-0	Principal Real Estate Debt Fund III, L.P.	Chicago	IL	Normal distributions and adjustments	05/27/2020	06/30/2023	109,087	0	0	0	0	0	0	109,087	109,087	0	0	0	0
000000-00-0	Square Mile Credit Partners II, L.P.	New York	NY	Normal distributions and adjustments	02/27/2019	10/31/2023	2,069,030	0	0	0	0	0	0	2,069,030	2,069,030	0	0	0	0
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							4,002,867	0	0	0	0	0	0	4,002,867	4,002,867	0	0	0	0
000000-00-0	PPMA Line of Credit	Chicago	IL	N/A	09/09/2008	06/29/2023	34,000,000	0	0	0	0	0	0	34,000,000	34,000,000	0	0	0	0
3299999. Non-collateral Loans - Affiliated							34,000,000	0	0	0	0	0	0	34,000,000	34,000,000	0	0	0	0
37187A-AL-8	GENESIS FINANCIAL				12/30/2020	05/24/2023	10,675,517	0	0	0	0	0	0	10,675,517	10,675,517	0	0	0	0
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							10,675,517	0	0	0	0	0	0	10,675,517	10,675,517	0	0	0	0
000000-00-0	PPM Loan Management Company 2, LLC, Retention Series 1	Chicago	IL	Normal distributions and adjustments	03/11/2022	10/25/2023	4,637,684	0	0	0	0	0	0	4,637,684	4,637,684	0	0	0	0
000000-00-0	PPM Loan Management Company 2, LLC, Retention Series 3	Chicago	IL	Normal distributions and adjustments	03/11/2022	10/25/2023	2,876,249	0	0	0	0	0	0	2,876,249	2,876,249	0	0	0	0
000000-00-0	PPM Loan Management Company 2, LLC, Retention Series 4	Chicago	IL	Normal distributions and adjustments	03/11/2022	10/25/2023	2,654,024	0	0	0	0	0	0	2,654,024	2,654,024	0	0	0	0
000000-00-0	PPM Loan Management Company 2, LLC, Retention Series 5	Chicago	IL	Normal distributions and adjustments	03/11/2022	10/25/2023	5,319,907	0	0	0	0	0	0	5,319,907	5,266,167	0	(53,740)	(53,740)	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
69377R-AC-4	PPMC 2019-2A SUB				04/07/2022	07/17/2023	6,589,238	0	0	0	0	0	0	6,589,238	5,970,497	0	(618,741)	(618,741)	0
69377X-AC-1	PPMC 2022-6A SUB			Dissolved	12/01/2022	12/21/2023	20,594,317	0	(5,305)	0	0	(5,305)	0	20,594,317	20,594,317	0	0	0	0
4799999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Affiliated							42,671,419	0	(5,305)	0	0	(5,305)	0	42,671,419	41,998,938	0	(672,481)	(672,481)	0
6099999. Total - Unaffiliated							280,745,276	(60,387,356)	0	2,596,591	0	(62,983,946)	0	217,761,330	286,897,551	0	69,136,221	69,136,221	1,050,050
6199999. Total - Affiliated							702,487,435	(374,677,829)	(5,305)	0	0	(374,683,134)	0	327,809,606	642,054,917	0	314,245,312	314,245,312	0
6299999 - Totals							983,232,711	(435,065,185)	(5,305)	2,596,591	0	(437,667,081)	0	545,570,935	928,952,468	0	383,381,533	383,381,533	1,050,050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912803-BE-2	US TREASURY PRINCIPAL	...@..			1.A	2,114,613	95.2930	2,858,798	3,000,000	2,818,858	0	151,677	0	0	0.000	5.608	N/A	0	0	10/22/2018	02/15/2025
912803-CH-4	US TREASURY PRINCIPAL	...@..			1.A	14,518,723	78.2790	18,923,264	24,174,000	18,730,223	0	734,265	0	0	0.000	4.040	N/A	0	0	12/21/2022	05/15/2030
912803-DD-2	US TREASURY PRINCIPAL	...@..			1.A	49,365,440	57.6120	99,704,303	173,062,000	91,414,642	0	3,968,408	0	0	0.000	4.488	N/A	0	0	10/22/2018	05/15/2038
912803-DG-5	US TREASURY PRINCIPAL	...@..			1.A	22,644,800	54.8180	43,854,246	80,000,000	41,601,890	0	1,731,846	0	0	0.000	4.298	N/A	0	0	09/14/2009	05/15/2039
912810-PU-6	US TREASURY NOTES				1.A	3,048,516	111.8320	3,354,961	3,000,000	3,030,280	0	(1,580)	0	0	5.000	4.896	MN	19,368	150,000	09/21/2007	05/15/2037
912810-QA-9	US TREASURY NOTES				1.A	50,284,274	94.7070	49,247,656	52,000,000	50,904,798	0	53,215	0	0	3.500	3.683	FA	687,446	1,820,000	02/09/2009	02/15/2039
912810-QH-4	US TREASURY NOTES	..SD..			1.A	42,778,711	103.8320	43,974,942	42,352,000	42,656,203	0	(12,702)	0	0	4.375	4.313	MN	239,248	1,852,900	10/22/2018	05/15/2040
912810-QK-7	US TREASURY NOTES	..SD..			1.A	202,134,162	97.4650	191,809,838	196,799,000	200,524,256	0	(161,041)	0	0	3.875	3.720	FA	2,880,458	7,625,961	10/22/2018	08/15/2040
912810-RK-6	US TREASURY NOTES				1.A	25,611,061	75.7230	18,173,437	24,000,000	25,453,713	0	(54,355)	0	0	2.500	2.140	FA	226,630	600,000	11/29/2021	02/15/2045
912810-RZ-3	US TREASURY NOTES				1.A	118,222,915	77.8360	92,482,326	118,817,000	118,306,194	0	14,855	0	0	2.750	2.775	MN	421,898	3,267,468	12/12/2017	11/15/2047
912810-SE-9	US TREASURY NOTES				1.A	2,257,174	87.1330	2,265,453	2,600,000	2,257,420	0	245	0	0	3.375	4.237	MN	11,330	0	12/21/2023	11/15/2048
912810-SL-3	US TREASURY NOTES	...C..			1.A	382,318,750	65.8010	220,432,616	335,000,000	377,636,696	0	(1,340,528)	0	0	2.000	1.415	FA	2,530,707	6,700,000	06/11/2020	02/15/2050
912810-SN-9	US TREASURY NOTES	..SD..			1.A	33,031,999	53.8870	18,434,647	34,210,000	33,148,238	0	32,903	0	0	1.250	1.390	MN	55,215	427,625	05/28/2020	05/15/2050
912810-SR-0	US TREASURY NOTES	...C..			1.A	1,201,692,031	64.4450	792,032,884	1,229,000,000	1,206,069,856	0	1,250,808	0	0	1.125	1.251	MN	1,785,258	13,826,250	06/11/2020	05/15/2040
912810-TF-5	US TREASURY NOTES				1.A	2,295,457	76.7270	2,301,797	3,000,000	2,312,248	0	12,208	0	0	2.375	4.156	FA	26,912	35,625	10/02/2023	02/15/2042
912810-TJ-7	US TREASURY NOTES				1.A	2,365,694	81.7770	2,044,434	2,500,000	2,369,305	0	2,728	0	0	3.000	3.283	FA	28,329	75,000	08/24/2022	08/15/2052
912810-TK-4	US TREASURY NOTES				1.A	9,274,691	89.1680	8,649,293	9,700,000	9,287,064	0	11,638	0	0	3.375	3.692	FA	123,655	222,750	04/21/2023	08/15/2042
912810-TL-2	US TREASURY NOTES				1.A	11,318,088	98.6640	11,050,375	11,200,000	11,314,745	0	(3,342)	0	0	4.000	3.937	MN	57,846	298,000	08/10/2023	11/15/2052
912810-TM-0	US TREASURY NOTES				1.A	3,768,063	97.1840	3,887,344	4,000,000	3,770,853	0	2,791	0	0	4.000	4.451	MN	20,659	80,000	08/31/2023	11/15/2042
912810-TQ-1	US TREASURY NOTES				1.A	3,508,354	95.3440	3,337,031	3,500,000	3,508,196	0	(158)	0	0	3.875	3.857	FA	51,228	67,813	05/01/2023	02/15/2043
912810-TT-5	US TREASURY NOTES				1.A	2,816,848	101.0780	3,032,344	3,000,000	2,817,131	0	283	0	0	4.125	4.496	FA	46,743	0	11/30/2023	08/15/2053
912810-TU-2	US TREASURY NOTES				1.A	5,653,442	102.0780	6,124,688	6,000,000	5,655,972	0	2,530	0	0	4.375	4.826	FA	87,738	0	09/27/2023	08/15/2043
912828-4M-9	US TREASURY NOTES	..SD..			1.A	6,960,379	97.8160	6,847,148	7,000,000	6,991,615	0	5,968	0	0	2.875	2.966	AO	34,279	201,250	05/23/2018	04/30/2025
912828-4R-8	US TREASURY NOTES				1.A	11,003,091	97.7230	10,749,492	11,000,000	11,000,518	0	(465)	0	0	2.875	2.870	MN	27,650	316,250	06/04/2018	05/31/2025
912828-Z9-4	US TREASURY NOTES	...C..			1.A	796,218,750	87.1210	649,052,150	745,000,000	777,835,116	0	(5,219,800)	0	0	1.500	0.762	FA	4,220,992	11,175,000	06/10/2020	02/15/2030
912828-ZF-0	US TREASURY NOTES				1.A	5,794,557	95.0820	5,533,774	5,820,000	5,811,582	0	6,758	0	0	0.500	0.617	MS	7,435	29,100	06/17/2021	03/31/2025
912828-ZT-0	US TREASURY NOTES				1.A	27,434,738	94.1760	26,180,867	27,800,000	27,668,348	0	91,929	0	0	0.250	0.585	MN	6,110	69,500	07/21/2021	05/31/2025
91282C-AB-7	US TREASURY				1.A	9,513,575	93.6520	9,037,451	9,650,000	9,593,963	0	35,149	0	0	0.250	0.620	JJ	10,096	24,125	09/13/2021	07/31/2025
91282C-BM-2	US TREASURY				1.A	24,964,320	99.3790	24,914,358	25,070,000	25,065,609	0	35,798	0	0	0.125	0.268	FA	11,837	31,338	03/01/2021	02/15/2024
91282C-CC-3	US TREASURY				1.A	16,363,539	98.2030	16,105,313	16,400,000	16,395,383	0	12,389	0	0	0.250	0.326	MN	5,294	41,000	06/03/2021	05/15/2024
91282C-CG-4	US TREASURY				1.A	5,799,731	97.8160	5,702,696	5,830,000	5,825,385	0	10,137	0	0	0.250	0.425	JD	677	14,575	06/17/2021	06/15/2024
91282C-EM-9	US TREASURY				1.A	4,863,067	95.1210	4,756,055	5,000,000	4,888,047	0	18,840	0	0	2.875	3.336	AO	24,485	143,750	09/01/2022	04/30/2029
91282C-EW-7	US TREASURY				1.A	19,749,407	97.7230	19,642,254	20,100,000	19,827,037	0	68,690	0	0	3.250	3.666	JD	1,795	849,875	02/10/2023	06/30/2027
91282C-FG-1	US TREASURY	...C..			1.A	753,532,813	98.8160	751,004,686	760,000,000	757,599,277	0	3,115,645	0	0	3.250	3.685	FA	8,457,065	24,700,000	09/22/2022	08/31/2024
91282C-FU-0	US TREASURY				1.A	4,431,988	100.6290	4,528,301	4,500,000	4,436,472	0	4,484	0	0	4.125	4.523	AO	31,952	92,813	09/14/2023	10/31/2027
91282C-FV-8	US TREASURY				1.A	21,955,189	101.6480	22,362,656	22,000,000	21,949,929	0	(5,260)	0	0	4.125	4.154	MN	117,177	206,250	12/11/2023	11/15/2032
91282C-FX-4	US TREASURY				1.A	3,368,886	99.6330	3,387,516	3,400,000	3,372,745	0	3,858	0	0	4.500	5.407	MN	13,377	76,500	11/13/2023	11/30/2024
91282C-GQ-8	US TREASURY				1.A	10,781,133	100.4730	10,851,047	10,800,000	10,782,082	0	949	0	0	4.000	4.030	FA	145,978	216,000	07/26/2023	02/28/2030
91282C-GR-6	US TREASURY				1.A	17,467,773	100.8670	17,651,758	17,500,000	17,469,233	0	1,459	0	0	4.625	4.707	MS	240,144	312,188	11/13/2023	03/15/2026
91282C-HE-4	US TREASURY				1.A	14,780,812	98.9410	14,841,211	15,000,000	14,804,023	0	23,211	0	0	3.625	3.948	MN	47,802	271,875	06/29/2023	05/31/2028
91282C-HK-0	US TREASURY				1.A	8,864,487	100.4730	8,942,066	8,900,000	8,866,754	0	2,267	0	0	4.000	4.082	JD	178,978	0	08/23/2023	06/30/2028
91282C-HX-2	US TREASURY				1.B FE	2,542,294	102.1410	2,553,516	2,500,000	2,542,032	0	(262)	0	0	4.375	3.963	FA	36,557	0	12/18/2023	08/31/2028
91282C-JE-2	US TREASURY	...C..			1.B FE	174,859,634	101.1410	174,973,281	173,000,000	174,843,160	0	(16,474)	0	0	5.000	4.349	AO	1,465,301	0	12/26/2023	10/31/2025
91282C-JM-4	US TREASURY				1.A FE	5,125,059	102.8280	5,141,406	5,000,000	5,124,548	0	(511)	0	0	4.375	3.952	MN	19,126	0	12/21/2023	11/30/2030
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						4,137,399,028	XXX	3,432,735,679	4,262,184,000	4,188,281,639	0	4,591,453	0	0	XXX	XXX	XXX	24,404,775	75,820,781	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36179S-5L-7	G2 MA4451			4	1.B FE	1,070,522	94.2490	940,242	997,614	1,070,522	0	0	0	0	3.500	1.709	MON	2,910	34,916	02/19/2021	05/20/2047
36179S-NU-7	G2 MA4003			4	1.B FE	170,554	91.8410	148,253	161,424	170,554	0	0	0	0	3.000	1.828	MON	404	4,843	04/16/2021	10/20/2046
36179S-QW-0	G2 MA6410			4	1.B FE	51,144	94.2490	44,736	47,466	51,144	0	0	0	0	3.500	1.792	MON	138	1,661	04/21/2021	11/20/2046
36179S-YS-0	G2 MA4321			4	1.B FE	411,837	94.2480	360,545	382,548	411,837	0	0	0	0	3.500	1.882	MON	1,116	13,389	04/21/2021	03/20/2047
36179T-4P-7	GINNIE MAE MA5330				1.B FE	159,259	96.1160	142,084	147,826	159,259	0	0	0	0	4.000	1.734	MON	493	5,913	01/25/2021	07/20/2048
36179T-QN-8	GINNIE MAE MA4961			4	1.B FE	471,974	91.7170	410,558	447,634	471,974	0	0	0	0	3.000	1.892	MON	1,119	13,429	04/19/2021	01/20/2048
36179U-D9-0	GINNIE MAE MA5528			4	1.B FE	196,877	96.1620	176,523	183,568	196,877	0	0	0	0	4.000	2.252	MON	612	7,343	04/28/2021	10/20/2048
36179U-GC-0	GINNIE MAE MA 5595				1.B FE	204,579	96.2450	182,840	189,975	204,579	0	0	0	0	4.000	1.915	MON	633	7,599	01/25/2021	11/20/2048
36179U-UK-6	GINNIE MAE II POOL MA5986			4	1.B FE	275,595	96.4080	256,207	265,754	275,595	0	0	0	0	4.000	1.957	MON	886	10,630	02/18/2020	06/20/2049
36179U-WA-6	GINNIE MAE II POOL MA6041			4	1.B FE	325,895	98.6530	306,069	310,249	325,895	0	0	0	0	4.500	1.998	MON	1,163	13,961	02/20/2020	07/20/2049
36179V-DN-7	GINNIE MAE II POOL MA6409			4	1.B FE	421,553	91.2200	367,130	402,467	421,553	0	0	0	0	3.000	2.056	MON	1,006	12,074	06/08/2021	01/20/2050
36179V-FR-6	GINNIE MAE MA6409			4	1.B FE	460,385	96.4090	417,254	432,794	460,385	0	0	0	0	4.000	2.211	MON	1,443	17,312	06/10/2021	02/20/2050
36179V-HT-0	GINNIE MAE MA6542				1.B FE	1,362,486	94.0660	1,215,048	1,291,692	1,362,486	0	0	0	0	3.500	2.021	MON	3,767	45,209	06/15/2021	03/20/2050
36179V-N4-8	GINNIE MAE MA6711			4	1.B FE	731,138	93.9820	649,582	691,179	731,138	0	0	0	0	3.500	1.786	MON	2,016	24,191	11/06/2020	06/20/2050
36179V-SG-6	GINNIE MAE MA6819				1.B FE	1,447,129	87.6890	1,205,587	1,374,843	1,447,129	0	0	0	0	2.500	1.594	MON	2,864	34,371	11/19/2020	08/20/2050
36179W-2U-1	GINNIE MAE				1.B FE	588,503	87.4150	524,374	599,867	588,867	0	102	0	0	2.500	2.720	MON	1,250	14,997	04/19/2022	04/20/2052
36179W-5C-8	GINNIE MAE				1.B FE	227,941	90.5070	227,146	250,970	228,084	0	143	0	0	3.000	4.193	MON	627	5,019	04/18/2023	05/20/2052
36179W-BX-5	GINNIE MAE MA7254			4	1.B FE	1,193,380	84.6830	989,104	1,168,012	1,193,380	0	0	0	0	2.000	1.736	MON	1,947	23,360	07/14/2021	03/20/2051
36179W-BY-3	GINNIE MAE MA7255			4	1.B FE	847,435	87.4510	718,090	821,133	847,435	0	0	0	0	2.500	2.027	MON	1,711	20,528	10/14/2021	03/20/2051
36179W-BZ-0	GINNIE MAE MA7256			4	1.B FE	478,755	91.1520	418,982	459,651	478,755	0	0	0	0	3.000	2.262	MON	1,149	13,790	11/09/2021	03/20/2051
36179W-DR-6	GINNIE MAE MA7312			4	1.B FE	1,764,815	87.5340	1,566,367	1,789,433	1,764,815	0	0	0	0	2.500	2.681	MON	3,728	44,736	03/15/2022	04/20/2051
36179W-DS-4	GINNIE MAE MA7313				1.B FE	748,357	90.8240	655,346	721,552	748,357	0	0	0	0	3.000	2.374	MON	1,804	21,647	12/16/2021	04/20/2051
36179W-JR-0	GINNIE MAE MA7472			4	1.B FE	718,637	87.5060	606,851	693,498	718,637	0	0	0	0	2.500	2.052	MON	1,445	17,337	09/02/2021	07/20/2051
36179W-JS-8	GINNIE MAE 7473			4	1.B FE	563,302	90.6360	492,473	543,351	563,302	0	0	0	0	3.000	2.430	MON	1,358	16,300	12/09/2021	07/20/2051
36179W-LQ-9	GINNIE MAE			4	1.B FE	641,705	90.7130	570,501	628,905	641,705	0	0	0	0	3.000	2.690	MON	1,572	18,867	02/17/2022	08/20/2051
36179W-NE-4	GINNIE MAE				1.B FE	1,397,711	87.4510	1,371,226	1,567,985	1,398,888	0	1,177	0	0	2.500	4.004	MON	3,267	26,133	03/23/2023	09/20/2051
36179W-P9-3	GINNIE MAE 7648			4	1.B FE	1,115,728	84.6510	934,002	1,103,357	1,115,460	0	(89)	0	0	2.000	1.876	MON	1,839	22,047	11/10/2021	10/20/2051
36179W-QA-9	GINNIE MAE				1.B FE	795,260	87.4470	784,413	897,015	796,390	0	1,130	0	0	2.500	4.109	MON	1,869	16,234	04/26/2023	10/20/2051
36179W-TY-4	GINNIE MAE				1.B FE	735,698	87.4460	728,738	833,358	736,783	0	1,085	0	0	2.500	4.163	MON	1,736	12,153	04/27/2023	12/20/2051
36179W-VT-2	GINNIE MAE				1.B FE	688,060	84.6020	576,977	681,986	687,844	0	(61)	0	0	2.000	1.905	MON	1,137	13,640	01/18/2022	01/20/2052
36179W-VW-5	GINNIE MAE				1.B FE	807,455	93.0680	770,504	827,894	808,484	0	723	0	0	3.500	3.896	MON	2,415	28,976	08/23/2022	01/20/2052
36179X-2J-4	GNMA2 30YR				1.B FE	984,634	97.5270	982,855	1,007,781	985,324	0	690	0	0	4.500	4.832	MON	3,779	22,675	05/17/2023	05/20/2053
36179X-FH-4	GNMA2 30YR				1.B FE	959,833	97.6120	957,867	981,299	960,246	0	413	0	0	4.500	4.843	MON	3,680	22,079	05/17/2023	09/20/2052
36179X-HX-7	GNMA2 30YR				1.B FE	502,309	95.4160	511,577	536,154	504,045	0	1,254	0	0	4.000	4.862	MON	1,787	21,446	10/20/2022	10/20/2052
36179X-HY-5	GNMA2 30YR				1.B FE	1,975,460	97.6070	2,021,029	2,070,578	1,981,061	0	3,999	0	0	4.500	5.192	MON	7,765	97,256	10/20/2022	10/20/2052
36179X-LH-7	GNMA2 30YR				1.B FE	676,028	99.2950	666,471	671,203	675,742	0	(286)	0	0	5.000	4.895	MON	2,797	27,967	01/12/2023	11/20/2052
36179X-TC-0	GNMA2 30YR				1.B FE	1,554,767	99.3680	1,611,986	1,622,240	1,555,357	0	590	0	0	5.000	5.684	MON	6,759	17,800	10/02/2023	02/20/2053
36179X-TD-8	GNMA2 30YR				1.B FE	966,211	100.7810	965,607	958,127	965,792	0	(419)	0	0	5.500	5.367	MON	4,391	30,740	05/11/2023	02/20/2053
36179X-VT-0	GNMA2 30YR				1.B FE	1,415,869	100.7360	1,450,768	1,440,168	1,416,091	0	222	0	0	5.500	5.816	MON	6,601	13,202	09/29/2023	03/20/2053
36179X-X5-0	GNMA2 30YR				1.B FE	1,205,893	99.3420	1,203,162	1,211,129	1,205,982	0	89	0	0	5.000	5.077	MON	5,046	35,325	05/09/2023	04/20/2053
36179Y-AR-5	GNMA2 30YR				1.B FE	818,568	99.2650	831,521	837,677	818,998	0	430	0	0	5.000	5.355	MON	3,490	13,961	08/17/2023	07/20/2053
36202D-MR-9	GINNIE MAE II POOL 3068			4	1.B FE	1,432	104.3100	1,468	1,407	1,432	0	0	0	0	6.500	5.024	MON	8	91	07/18/2002	04/20/2031
36202D-T6-8	GINNIE MAE II POOL 3273			4	1.B FE	86,179	105.0720	90,002	85,658	86,179	0	0	0	0	6.000	5.680	MON	428	5,139	08/19/2002	08/20/2032
36202D-ZE-4	GINNIE MAE II POOL 3441			4	1.B FE	321,413	100.1410	336,431	335,955	326,801	0	357	0	0	4.500	5.356	MON	1,260	15,118	09/24/2003	09/20/2033
36202X-B7-1	GINNIE MAE I POOL 612162			4	1.B FE	166,025	101.0800	160,448	158,733	166,004	0	223	0	0	5.500	4.104	MON	728	8,730	06/17/2003	05/15/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36290R-QM-8	GINNIE MAE I POOL 615260			4	1.B FE	237,117	101.0800	228,162	225,725	235,503	0	(64)	0	0	5.500	4.088	MON	1,035	12,415	06/25/2003	06/15/2033
36295D-NC-9	GINNIE MAE I POOL 667387			4	1.B FE	297,557	99.7820	294,973	295,617	297,385	0	54	0	0	4.500	4.374	MON	1,109	13,303	05/18/2009	05/15/2039
38375L-UQ-1	GNR 2007-57 Z				1.A	1,967,424	102.6840	1,745,338	1,699,714	1,908,623	0	(30,281)	0	0	5.500	3.164	MON	7,790	90,758	12/01/2023	10/20/2037
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						35,210,388	XXX	32,817,417	35,054,165	35,168,678	0	(18,519)	0	0	XXX	XXX	XXX	107,877	1,010,610	XXX	XXX
38378B-BF-5	GINNIE MAE 2012-9 C IO			4	1.A FE	9,531,782	92.2360	8,840,605	9,584,755	9,543,540	0	6,923	0	0	3.469	3.621	MON	27,711	332,534	02/24/2022	11/16/2052
38378B-SU-4	GINNIE MAE 2012-46 C			4	1.B FE	2,251,122	97.5840	2,196,732	2,251,122	2,251,122	0	0	0	0	3.176	1.891	MON	5,958	71,494	03/28/2012	05/16/2050
38378B-UY-3	GINNIE MAE 2012-58 C			4	1.B FE	11,193,085	91.1120	10,223,348	11,220,698	11,217,620	0	(100)	0	0	3.130	3.132	MON	29,267	351,208	10/22/2018	02/16/2053
0039999999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						22,975,989	XXX	21,260,685	23,056,575	23,012,282	0	6,823	0	0	XXX	XXX	XXX	62,936	755,236	XXX	XXX
0109999999. Total - U.S. Government Bonds						4,195,585,405	XXX	3,486,813,781	4,320,294,740	4,246,462,599	0	4,579,757	0	0	XXX	XXX	XXX	24,575,588	77,586,627	XXX	XXX
110709-EC-2	BRIT COLUMBIA				1.B FE	3,608,077	126.0260	3,133,017	2,486,000	3,352,701	0	(52,559)	0	0	7.250	3.764	MS	60,078	180,235	10/01/2018	09/01/2036
125094-AC-6	SERVICES FINANCIERS CDPQ			1	1.A FE	37,069,455	106.9550	35,411,702	33,109,000	36,328,538	0	(134,581)	0	0	5.600	4.720	MN	185,410	1,854,104	01/01/2019	11/25/2039
135087-Q2-3	CANADIAN GOVERNMENT BOND	SD	B		1.A FE	7,614,333	97.1660	7,777,357	10,600,000	7,608,451	0	18,903	0	(24,785)	2.750	2.750	JD	18,644	107,987	06/16/2023	06/01/2033
22411V-AP-3	CPPIB CAPITAL				1.A FE	1,515,359	93.5760	1,426,105	1,524,000	1,521,250	0	1,732	0	0	0.375	0.490	JJ	2,413	5,715	07/22/2020	07/29/2025
448814-CP-6	HYDRO-QUEBEC				1.D FE	4,928,331	108.2390	4,026,492	3,720,000	4,109,167	0	(169,358)	0	0	8.875	3.795	MS	110,050	330,150	01/01/2019	03/01/2026
448814-CS-0	HYDRO-QUEBEC				1.D FE	32,299,915	107.7260	26,913,181	24,983,000	27,428,440	0	(1,005,947)	0	0	8.250	3.743	AO	435,121	2,061,098	01/01/2019	04/15/2026
448814-CT-8	HYDRO-QUEBEC				1.D FE	3,023,518	109.5410	2,521,633	2,302,000	2,593,029	0	(88,727)	0	0	8.250	3.804	JJ	87,572	189,915	10/01/2018	01/15/2027
748148-QR-7	PROVINCE OF QUEBEC				1.D FE	2,368,221	116.6880	2,042,036	1,750,000	2,101,618	0	(54,657)	0	0	7.500	3.574	MS	38,646	131,250	10/01/2018	09/15/2029
00386S-AB-8	TAQA ABU DHABI NATIONAL		C		1.D FE	3,960,210	117.8200	3,534,613	3,000,000	3,800,136	0	(47,503)	0	0	6.500	3.845	AO	34,667	195,000	06/19/2020	10/27/2036
045167-EU-3	ASIAN DEVELOPMENT BANK		C		1.A FE	2,027,304	94.9020	1,927,468	2,031,000	2,030,004	0	743	0	0	0.625	0.662	AO	2,186	12,694	04/21/2020	04/29/2025
168863-CE-6	REPUBLIC OF CHILE		C		1.G FE	1,468,750	82.4720	1,030,904	1,250,000	1,448,928	0	(5,833)	0	0	3.860	2.919	JD	1,340	48,250	06/19/2020	06/21/2047
168863-DL-9	REPUBLIC OF CHILE		C	2	1.F FE	36,907,912	76.2070	25,175,025	33,035,000	36,593,976	0	(93,086)	0	0	3.500	2.900	JJ	501,031	1,156,225	11/16/2021	01/25/2050
168863-DS-4	REPUBLIC OF CHILE		C	2	1.F FE	22,289,817	76.1660	17,518,212	23,000,000	22,346,307	0	27,226	0	0	3.100	3.316	MN	106,950	713,000	02/18/2022	05/07/2041
29135L-AJ-9	ABU DHABI GOVT		C		1.C FE	2,965,625	84.1270	2,103,174	2,500,000	2,929,264	0	(10,712)	0	0	3.875	2.933	AO	20,182	96,875	06/22/2020	04/16/2050
298785-JP-2	EUROPEAN INVESTMENT BANK		C		1.A FE	993,970	91.1530	911,531	1,000,000	996,664	0	1,163	0	0	0.750	0.870	AO	1,354	7,500	08/24/2021	10/26/2026
298785-JT-4	EUROPEAN INVESTMENT BANK		C		1.A FE	1,537,539	97.2110	1,495,108	1,538,000	1,537,574	0	92	0	0	3.250	3.257	MN	6,387	49,985	08/23/2022	11/15/2027
298785-JU-1	EUROPEAN INVESTMENT BANK		C		1.A FE	994,940	99.5290	995,292	1,000,000	995,731	0	791	0	0	3.875	3.985	MS	11,410	26,264	01/04/2023	03/15/2028
455780-CT-1	REPUBLIC OF INDONESIA		C		2.B FE	24,483,325	90.0140	18,903,011	21,000,000	24,238,841	0	(74,053)	0	0	4.200	3.326	AO	186,200	882,000	07/30/2020	10/15/2050
4581X0-BT-4	INTERAMER DEV BK		C		1.A FE	15,754,130	91.9880	13,798,143	15,000,000	15,632,133	0	(25,119)	0	0	3.875	3.553	AO	101,719	581,250	01/01/2019	10/28/2041
45846A-AA-8	INTERCHILE SA		C	1	2.A FE	4,310,000	82.7190	3,308,750	4,000,000	4,300,302	0	(4,489)	0	0	4.500	4.077	JD	500	180,000	11/17/2021	06/30/2056
459058-JE-4	INTL BK RECON & DEV		C		1.A FE	2,496,650	93.7630	2,344,068	2,500,000	2,498,937	0	671	0	0	0.375	0.402	JJ	3,984	9,400	07/21/2020	07/28/2025
45905A-SE-9	INTERNATIONAL BANK		C		1.A FE	8,775,396	73.4960	14,259,787	19,402,000	12,152,240	0	594,901	0	0	0.000	8.292	MAT	0	0	10/22/2018	03/11/2031
46514B-RA-7	ISRAEL STATE OF		C		1.E FE	1,342,157	94.9240	1,281,474	1,350,000	1,342,734	0	578	0	0	4.500	4.573	JJ	27,675	30,375	01/10/2023	01/17/2033
500769-JW-5	KFW INTERNATL		C		1.A FE	516,566	98.9420	513,507	519,000	516,984	0	418	0	0	3.750	3.852	FA	7,353	11,191	01/10/2023	02/15/2028
500769-JZ-8	KFW INTERNATL		C		1.A FE	6,994,190	101.0880	7,076,146	7,000,000	6,994,380	0	190	0	0	4.625	4.657	FA	102,521	0	08/30/2023	08/07/2026
698299-BB-9	REPUBLIC OF PANAMA		C	1	2.C FE	24,612,500	67.3970	13,479,322	20,000,000	24,316,118	0	(88,716)	0	0	4.300	3.163	AO	148,111	860,000	07/20/2020	04/29/2053
698299-BF-0	REPUBLIC OF PANAMA		C	1	2.C FE	653,202	92.6100	555,662	600,000	635,404	0	(8,844)	0	0	3.875	2.308	MS	6,717	23,250	11/12/2021	03/17/2028
698299-BH-6	REPUBLIC OF PANAMA		C	1	2.C FE	1,648,834	69.7500	1,032,997	1,481,000	1,641,285	0	(3,593)	0	0	4.500	3.835	AO	13,884	66,645	11/12/2021	04/16/2050
698299-BL-7	REPUBLIC OF PANAMA		C	1	2.C FE	2,484,130	60.2350	1,325,171	2,200,000	2,471,887	0	(3,897)	0	0	3.870	3.283	JJ	37,367	85,140	09/22/2020	07/23/2060
698299-BM-5	REPUBLIC OF PANAMA		C	1	2.C FE	71,701,500	67.5750	38,179,841	56,500,000	70,840,158	0	(257,860)	0	0	4.500	3.216	AO	635,625	2,542,500	07/21/2020	04/01/2056
715638-BM-3	PERU		C		2.B FE	390,905	104.6600	293,048	280,000	385,946	0	(2,363)	0	0	5.625	3.453	MN	1,881	15,750	11/12/2021	11/18/2050
715638-DQ-2	PERU		C	1	2.B FE	1,565,702	62.7410	1,129,335	1,800,000	1,573,264	0	3,055	0	0	2.780	3.380	JD	4,170	50,040	06/15/2021	12/01/2060
760942-BD-3	REPUBLICA ORIENT URUGUAY		C		2.B FE	54,190,023	97.9210	41,126,925	42,000,000	53,736,427	0	(216,229)	0	0	4.975	3.475	AO	412,096	2,089,500	11/23/2021	04/20/2055
80413T-AJ-8	SAUDI INTERNATIONAL		C		1.E FE	3,075,000	94.8480	2,371,205	2,500,000	3,032,685	0	(12,562)	0	0	5.000	3.696	AO	25,694	125,000	06/18/2020	04/17/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89387Y-AC-5	TRANSPRTDRA DE GAS INTL		C	1	2.C FE	11,242,600	98.4410	9,844,063	10,000,000	10,889,755	0	(166,136)	0	0	5.550	3.530	MN	92,500	555,000	11/02/2021	11/01/2028
910860-AS-7	MEXICO UNITED		C		2.B FE	526,600	108.2500	541,250	500,000	526,521	0	(79)	0	0	6.750	6.069	MS	8,813	0	12/13/2023	09/27/2034
910860-AV-0	UNITED MEXICAN STATES		C	1	2.B FE	9,160,235	101.4520	7,608,911	7,500,000	9,027,567	0	(65,205)	0	0	6.050	4.281	JJ	214,271	453,750	11/30/2021	01/11/2040
910860-BB-3	UNITED MEXICAN STATES		C	1	2.B FE	3,194,528	86.3090	2,589,255	3,000,000	3,183,089	0	(5,615)	0	0	4.750	4.294	MS	44,729	142,500	11/30/2021	03/08/2044
910860-BF-4	UNITED MEXICAN STATES		C	1	2.B FE	4,009,000	83.7800	3,183,638	3,800,000	3,991,742	0	(5,171)	0	0	4.600	4.245	JJ	76,718	174,800	06/19/2020	01/23/2046
91087B-AG-5	UNITED MEXICAN STATES		C	1	2.B FE	5,270,731	82.1520	4,160,999	5,065,000	5,262,093	0	(4,225)	0	0	4.500	4.248	JJ	95,602	227,925	11/30/2021	01/31/2050
91087B-AL-4	UNITED MEXICAN STATES		C	1	2.B FE	4,832,616	87.2050	3,837,019	4,400,000	4,816,180	0	(8,018)	0	0	5.000	4.396	AO	39,111	220,000	11/30/2021	04/27/2051
91087B-AQ-3	UNITED MEXICAN STATES		C	1	2.B FE	27,203,999	83.0710	22,316,995	26,865,000	27,179,075	0	(12,391)	0	0	4.280	4.183	FA	437,571	1,149,822	11/30/2021	08/14/2041
AX5423-15-4	STATE OF QATAR		C		1.D FE	3,325,000	97.5180	2,437,953	2,500,000	3,258,325	0	(19,680)	0	0	4.817	3.078	MS	35,793	120,425	06/22/2020	03/14/2049
BJ1411-17-9	STATE OF ISRAEL		C		1.E FE	18,612,750	72.0390	11,886,364	16,500,000	18,515,210	0	(28,832)	0	0	3.800	3.227	MN	83,600	627,000	06/23/2020	05/13/2060
BP0466-38-6	CK HUTCHISON INTNTL 21		C	1	1.F FE	6,270,000	78.6540	4,719,241	6,000,000	6,247,097	0	(10,961)	0	0	3.125	2.822	AO	39,583	187,500	11/17/2021	04/15/2041
EF7936-05-9	TAQA ABU DHABI		C		1.D FE	1,317,933	117.8200	1,178,204	1,000,000	1,264,987	0	(15,715)	0	0	6.500	3.860	AO	11,556	65,000	06/19/2020	10/27/2036
EJ6246-90-8	REPUBLIC OF INDONESIA		C		2.B FE	4,670,000	98.7390	3,949,556	4,000,000	4,623,599	0	(22,312)	0	0	4.625	3.506	AO	39,056	185,000	11/17/2021	04/15/2043
G0189K-AB-7	ALDAR INVESTMENTS		C		2.C FE	166,500,000	90.2300	150,232,950	166,500,000	166,500,000	0	0	0	0	5.625	5.625	MS	2,549,531	9,365,625	03/23/2022	09/23/2122
Z05317-96-1	DOMINICAN REPUBLIC		C	1	3.C FE	4,030,000	91.4080	3,656,331	4,000,000	4,025,208	0	(2,305)	0	0	4.875	4.785	MS	53,083	195,000	11/17/2021	09/23/2032
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						660,733,478	XXX	531,063,971	608,590,000	653,341,951	0	(2,076,870)	0	(24,785)	XXX	XXX	XXX	7,160,455	28,387,635	XXX	XXX
0309999999. Total - All Other Government Bonds						660,733,478	XXX	531,063,971	608,590,000	653,341,951	0	(2,076,870)	0	(24,785)	XXX	XXX	XXX	7,160,455	28,387,635	XXX	XXX
13063A-5G-5	CALIFORNIA STATE			1	1.C FE	7,403,901	126.2610	6,565,572	5,200,000	7,011,511	0	(82,015)	0	0	7.550	4.391	AO	98,150	392,600	01/01/2019	04/01/2039
13063A-7D-0	CALIFORNIA STATE			1	1.C FE	1,561,678	120.8990	1,390,339	1,150,000	1,474,806	0	(18,169)	0	0	7.300	4.419	AO	20,988	83,950	01/01/2019	10/01/2039
196711-MA-0	COLORADO ST CTFS PARTN			1	1.D FE	4,578,174	117.4060	3,991,804	3,400,000	4,414,504	0	(34,155)	0	0	6.650	4.323	MS	66,574	226,100	01/01/2019	09/15/2045
20772G-4Z-8	CONNECTICUT ST			1	1.D FE	17,132,222	103.8140	16,091,170	15,500,000	16,327,761	0	(168,135)	0	0	5.632	4.283	JD	72,747	872,960	01/01/2019	12/01/2029
20772J-AC-6	CONNECTICUT ST			1	1.D FE	14,021,602	100.8050	13,431,258	13,324,000	13,623,897	0	(83,087)	0	0	5.090	4.348	AO	169,548	678,192	01/01/2019	10/01/2030
373384-NZ-5	GEORGIA ST			1	1.A FE	2,261,457	99.7410	2,179,341	2,185,000	2,213,368	0	(10,520)	0	0	4.503	3.499	MN	16,398	98,391	01/01/2019	11/01/2025
419791-YV-4	HAWAII ST			1	1.C FE	3,384,257	103.9110	3,117,330	3,000,000	3,185,295	0	(41,201)	0	0	5.480	3.830	FA	68,500	164,400	01/01/2019	02/01/2028
419791-YX-0	HAWAII ST			1	1.C FE	1,736,660	105.2740	1,600,165	1,520,000	1,648,338	0	(18,338)	0	0	5.530	3.954	FA	35,023	84,056	01/01/2019	02/01/2030
57582P-UE-8	MASSACHUSETTS STATE			1	1.B FE	18,583,972	104.8200	16,564,705	15,803,000	17,928,649	0	(137,286)	0	0	5.456	4.020	JJ	431,106	862,212	01/01/2019	12/01/2039
57582P-UT-5	MASSACHUSETTS STATE B			1	1.B FE	3,433,168	101.4660	3,196,179	3,150,000	3,300,689	0	(27,424)	0	0	4.910	3.831	MN	25,778	154,665	01/01/2019	05/01/2029
677521-HX-7	OHIO ST			1	1.A FE	8,617,048	103.4960	7,917,444	7,650,000	8,121,059	0	(102,363)	0	0	5.278	3.676	FA	168,236	403,767	01/01/2019	08/01/2030
70914P-MJ-8	PENNSYLVANIA ST			1	1.D FE	22,412,162	103.9690	21,053,723	20,250,000	21,378,479	0	(215,243)	0	0	5.450	4.124	FA	416,925	1,103,625	01/01/2019	02/15/2030
882722-KF-7	TEXAS STATE TRANSPORT			1	1.A FE	22,926,504	107.0980	20,348,620	19,000,000	22,126,924	0	(165,688)	0	0	5.517	3.966	AO	262,058	1,048,230	01/01/2019	04/01/2039
882722-VN-8	TEXAS STATE TRANSPORT			1	1.A FE	9,154,764	98.3570	8,282,643	8,421,000	8,998,475	0	(32,399)	0	0	4.681	4.010	AO	98,547	394,187	01/01/2019	04/01/2040
917542-QV-7	UTAH ST			1	1.A FE	492,518	98.7860	483,141	489,079	489,750	0	(339)	0	0	3.539	3.386	JJ	8,654	17,309	01/01/2019	07/01/2025
93974C-PM-6	WASHINGTON ST			1	1.B FE	7,780,872	105.9790	7,029,587	6,633,000	7,493,794	0	(59,689)	0	0	5.481	4.031	FA	151,481	363,555	01/01/2019	08/01/2039
93974C-RE-2	WASHINGTON ST			1	1.B FE	4,629,837	102.9060	4,056,555	3,942,000	4,490,147	0	(30,037)	0	0	5.140	3.824	FA	84,425	202,619	01/01/2019	08/01/2040
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						150,110,796	XXX	137,299,576	130,617,079	144,227,446	0	(1,226,088)	0	0	XXX	XXX	XXX	2,195,138	7,150,818	XXX	XXX
125580-AA-7	GSA NATIONAL INSTITUTE			1	1.B	24,078,653	92.9650	22,384,826	24,078,653	24,078,653	0	0	0	0	3.605	3.632	MON	50,635	868,036	09/26/2018	09/10/2035
127080-AA-6	COLORADO SCHOOL OF MINES				1.C	41,562,597	90.9870	37,816,371	41,562,597	41,562,597	0	0	0	0	4.410	4.450	MON	81,463	1,832,911	06/05/2019	07/15/2050
127608-AA-1	DALLAS COUNTY				1.A	27,962,951	89.4930	26,826,663	29,976,186	28,022,128	0	59,177	2,013,235	0	2.487	4.444	MON	43,488	745,508	02/21/2021	03/10/2031
127608-AB-9	DALLAS COUNTY				1.A	3,353,286	98.3150	3,296,797	3,353,286	3,353,286	0	0	0	0	4.534	4.576	MON	8,869	152,038	06/21/2022	03/10/2031
45886*-AA-2	GSA				1.E	9,716,349	93.7140	9,073,828	9,682,460	9,714,660	0	(1,250)	0	0	4.549	4.554	MON	19,576	440,455	08/18/2022	09/15/2042
48730P-AB-6	KEENAN DEV ASSOC OF TENN				1.D FE	4,979,369	106.3090	4,596,267	4,323,500	4,635,539	0	(65,572)	0	0	8.000	4.832	JJ	159,489	345,880	01/01/2019	07/15/2028
64149#-AA-2	NEVADA SUPREME COURT			1	1.C YE	7,695,668	87.1990	6,710,507	7,695,668	7,695,668	0	0	0	0	3.930	3.962	MON	13,442	302,440	05/02/2017	03/31/2042
82817*-AA-9	GSA NOAA SSMC II			1	1.B	5,590,061	96.9020	5,416,882	5,590,061	5,590,061	0	0	0	0	3.810	3.840	MON	15,382	212,981	08/28/2013	01/05/2029
82817@-AA-7	GSA NOAA SSMC I			1	1.B	2,802,796	97.0500	2,720,104	2,802,796	2,802,796	0	0	0	0	3.890	3.922	MON	7,874	109,029	09/26/2018	01/05/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
96928*-DC-8	GSA HENDERSON NEVADA			1	1.C	5,712,178	100.2530	5,665,454	5,651,129	5,675,587	0	(2,910)	0	0	5.320	5.257	MON	13,362	300,640	05/28/2010	09/15/2031
0449999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Other Loan-Backed and Structured Securities						133,453,908	XXX	124,507,699	134,716,336	133,130,975	0	(10,555)	2,013,235	0	XXX	XXX	XXX	413,580	5,309,918	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						283,564,704	XXX	261,807,275	265,333,415	277,358,421	0	(1,236,643)	2,013,235	0	XXX	XXX	XXX	2,608,718	12,460,736	XXX	XXX
05914F-JD-3	BALTIMORE CNTY MD			1	1.A FE	7,087,620	102.7220	6,687,202	6,510,000	6,967,049	0	(25,215)	0	0	5.050	4.345	MN	54,793	328,755	01/01/2019	11/01/2040
05914F-MN-7	BALTIMORE CNTY MD			1	1.A FE	1,508,273	88.8020	1,433,264	1,614,000	1,528,855	0	4,278	0	0	3.739	4.236	FA	25,145	60,347	01/01/2019	08/01/2042
249174-MQ-3	DENVER COLO CITY & CNTY			1	1.B FE	11,643,388	105.1780	10,517,800	10,000,000	11,052,465	0	(122,742)	0	0	5.664	3.981	JD	47,200	566,400	01/01/2019	12/01/2033
544646-XZ-0	LOS ANGELES CALIF UNI			1	1.D FE	10,592,267	106.1600	9,640,390	9,081,000	10,133,076	0	(95,849)	0	0	5.750	4.177	JJ	261,079	522,158	01/01/2019	07/01/2034
64966H-MV-9	NEW YORK N Y			1	1.C FE	10,111,834	102.0530	9,372,548	9,184,000	9,677,329	0	(90,145)	0	0	5.206	3.981	AO	119,530	478,119	01/01/2019	10/01/2031
64966H-TX-8	NEW YORK N Y			1	1.C FE	6,029,095	106.6750	5,440,425	5,100,000	5,728,619	0	(62,687)	0	0	5.985	4.199	JD	25,436	305,235	01/01/2019	12/01/2036
718814-ZZ-2	PHOENIX ARIZ			1	1.B FE	2,213,355	102.4070	2,037,899	1,990,000	2,126,395	0	(11,294)	0	0	5.269	3.904	JJ	52,427	104,853	01/01/2019	07/01/2034
79771T-GE-1	SAN FRANCISCO			1	1.D FE	5,333,228	102.7750	4,850,980	4,720,000	4,992,306	0	(70,813)	0	0	5.735	3.962	JD	12,031	270,692	01/01/2019	06/15/2030
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						54,519,060	XXX	49,980,508	48,199,000	52,206,094	0	(474,467)	0	0	XXX	XXX	XXX	597,641	2,636,559	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						54,519,060	XXX	49,980,508	48,199,000	52,206,094	0	(474,467)	0	0	XXX	XXX	XXX	597,641	2,636,559	XXX	XXX
047870-SP-6	CITY OF ATLANTA			2	1.D FE	1,003,604	72.8370	728,370	1,000,000	1,002,560	0	(787)	0	0	2.913	2.871	MN	4,855	29,130	10/16/2020	11/01/2043
072024-ND-0	BAY AREA TOLL A			1	1.C FE	15,611,270	116.2420	13,621,238	11,718,000	15,175,736	0	(90,653)	0	0	6.263	4.219	AO	183,475	733,898	01/01/2019	04/01/2049
207758-KM-4	CONNECTICUT ST S			1	1.D FE	4,190,931	102.4660	3,934,694	3,840,000	4,008,019	0	(38,177)	0	0	5.459	4.247	MN	34,938	209,626	01/01/2019	11/01/2030
231266-FD-4	CURATORS UNIV M			1	1.B FE	4,555,737	107.4650	4,148,149	3,860,000	4,364,619	0	(26,159)	0	0	5.960	4.155	MN	38,343	230,056	01/01/2019	11/01/2039
231266-GC-5	CURATORS UNIV M			1	1.B FE	4,879,691	108.3290	4,333,160	4,000,000	4,737,880	0	(29,574)	0	0	5.792	4.246	MN	38,613	231,680	01/01/2019	11/01/2041
235036-6Z-8	DALLAS FORT WORT			2	1.E FE	26,215,117	79.2580	20,605,099	25,997,500	26,149,505	0	(45,711)	0	0	3.089	2.993	MN	133,844	803,063	08/26/2020	11/01/2040
235036-7A-2	DALLAS FORT WORT				1.E FE	14,723,225	73.3450	10,561,680	14,400,000	14,698,395	0	(7,470)	0	0	2.919	2.808	MN	70,056	420,336	08/03/2020	11/01/2050
235241-LS-3	DALLAS TEX AREA			1	1.B FE	8,061,352	111.7540	7,129,905	6,380,000	7,783,282	0	(57,943)	0	0	5.999	4.150	JD	31,895	382,736	01/01/2019	12/01/2044
250336-EZ-3	DESCHUTES COUNTY				1.F FE	2,900,000	77.5270	2,248,283	2,900,000	2,900,000	0	0	0	0	3.985	3.985	JJ	57,783	115,565	10/09/2020	01/01/2050
25477G-EU-5	DISTRICT COLUMBIA			1	1.B FE	5,816,283	105.3570	5,267,850	5,000,000	5,539,165	0	(57,547)	0	0	5.582	3.969	JD	23,258	279,100	01/01/2019	12/01/2035
254845-JZ-4	DIST OF COLUMBIA WTR & SW			1	1.B FE	26,522,150	99.3900	25,046,280	25,200,000	26,514,913	0	(1,197)	0	0	4.814	4.570	AO	303,282	1,213,128	01/01/2019	10/01/2114
29270C-VF-9	ENERGY NORTHWEST			1	1.C FE	2,809,258	100.0350	2,600,910	2,600,000	2,620,018	0	(38,998)	0	0	5.124	3.557	JJ	66,612	133,224	01/01/2019	07/01/2024
303891-WP-6	FAIRFAX CNTY VA			1	1.A FE	7,505,136	101.5980	6,908,664	6,800,000	7,361,471	0	(29,901)	0	0	5.000	4.199	AO	85,000	340,000	01/01/2019	04/01/2040
31331Y-Z5-2	FEDERAL FARM CREDIT BANKS				1.B FE	20,528,860	112.6280	22,525,606	20,000,000	20,357,169	0	(15,885)	0	0	5.625	5.445	JD	21,875	1,125,000	06/27/2008	06/24/2038
3133EN-Z9-4	FEDERAL FARM CREDIT BANK				1.B FE	2,996,820	99.6320	2,988,964	3,000,000	2,998,427	0	1,563	0	0	4.500	4.556	MN	16,125	135,000	11/15/2022	11/18/2024
3133X8-EW-8	FEDERAL HOME LOAN BANKS				1.B FE	4,167,800	100.2370	4,009,473	4,000,000	4,007,982	0	(12,703)	0	0	5.375	5.035	FA	81,222	215,000	01/27/2005	08/15/2024
3133X8-L3-4	FEDERAL HOME LOAN BANKS				1.B FE	10,599,280	100.1920	10,019,186	10,000,000	10,031,783	0	(45,359)	0	0	5.365	4.879	MS	166,911	536,500	07/27/2005	09/09/2024
3133XG-AY-0	FEDERAL HOME LOAN BANKS				1.B FE	7,526,149	112.9950	6,836,220	6,050,000	7,184,849	0	(70,406)	0	0	5.500	3.625	JJ	153,435	332,750	01/01/2019	07/15/2036
31359Y-BF-3	FANNIE MAE INTEREST STRIPS	@			1.B FE	3,041,800	83.4570	8,345,666	10,000,000	7,900,246	0	414,599	0	0	0.000	5.464	N/A	0	0	04/11/2006	05/15/2028
3136G4-U2-7	FANNIE MAE			2	1.B FE	14,294,280	73.7940	14,758,738	20,000,000	14,656,538	0	317,253	0	0	1.550	4.527	FA	109,361	310,000	12/08/2022	08/24/2035
353187-EV-5	FRANKLIN CNTY OHIO				1.C FE	2,320,000	65.4530	1,518,510	2,320,000	2,320,000	0	0	0	0	2.877	2.877	MN	11,124	66,746	10/15/2020	11/01/2050
362848-QS-5	GAINESVILLE FLA UTILS			1	1.E FE	3,322,940	105.2410	2,999,369	2,850,000	3,207,381	0	(24,088)	0	0	5.655	4.250	AO	40,292	161,168	01/01/2019	10/01/2039
36829Q-AA-3	GOVERNMENT DEVELOP				5.C	1,659	88.5000	2,259	2,552	1,694	0	15	0	0	7.500	12.250	FA	71	193	06/10/2021	08/20/2040
45188R-Z3-6	ILLINOIS FINANCE AUTHORITY			2	2.B FE	633,828	100.0940	825,776	825,000	633,828	0	0	0	0	6.300	11.532	MS	17,325	51,975	10/22/2018	03/01/2027
452227-FT-3	ILLINOIS ST SALES			1	1.F FE	2,315,506	91.0440	2,226,936	2,446,000	2,356,821	0	8,631	0	0	4.080	4.613	JD	4,435	99,797	10/01/2018	06/15/2036
47770V-BQ-2	JOBS OHIO BEVERAGE			1	1.D FE	155,000	81.5100	126,341	155,000	155,000	0	0	0	0	2.833	2.833	JJ	2,196	4,391	01/24/2020	01/01/2038
47770V-BR-0	JOBS OHIO BEVERAGE			1	1.D FE	215,000	99.1740	213,224	215,000	215,000	0	0	0	0	4.433	4.433	JJ	4,765	3,971	01/19/2023	01/01/2033
478045-AA-5	JOHN SEVIER COMBINED CYCLE			1	1.C FE	12,293,626	94.2990	11,147,708	11,821,702	12,202,113	0	(18,109)	0	0	4.626	4.246	JJ	252,169	546,872	10/01/2018	01/15/2042
485424-NF-8	KANSAS ST DEPT			1	1.C FE	5,068,357	99.3430	4,681,042	4,712,000	4,967,428	0	(21,371)	0	0	4.596	3.917	MS	72,188	216,564	01/01/2019	09/01/2035
491552-UZ-6	KENTUCKY ST TPK			1	1.D FE	2,141,835	103.7100	1,980,861	1,910,000	2,029,448	0	(23,467)	0	0	5.722	4.193	JJ	54,645	109,290	01/01/2019	07/01/2030
57421C-AV-6	MARYLAND HEALTH			1	1.F FE	45,514,705	75.3250	33,896,250	45,000,000	45,443,274	0	(23,181)	0	0	3.052	2.974	JJ	686,700	1,373,400	07/28/2020	07/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
57421C-AW-4	MARYLAND HEALTH				1.F FE	20,173,280	70.4850	14,097,000	20,000,000	20,160,395	0	(3,853)	0	0	3.197	3.152	JJ	319,700	639,400	07/21/2020	07/01/2050
574300-HZ-5	MARYLAND ST TRAN			1	1.C FE	8,536,168	108.6460	7,605,220	7,000,000	8,214,217	0	(67,191)	0	0	5.888	4.174	JJ	206,080	412,160	01/01/2019	07/01/2043
575579-VP-9	MASSACHUSETTS B			1	1.B FE	1,961,922	103.6650	1,762,305	1,700,000	1,881,248	0	(16,821)	0	0	5.569	4.111	JJ	47,337	94,673	01/01/2019	07/01/2039
57604P-5P-5	MASSACHUSETS ST			1	1.A FE	1,389,670	100.6920	1,298,927	1,290,000	1,349,340	0	(4,566)	0	0	5.192	4.144	FA	27,907	66,977	01/01/2019	08/01/2040
57604T-AC-0	MASSACHUSETTS ST			1	1.A FE	9,299,639	103.7050	8,555,663	8,250,000	8,785,361	0	(106,929)	0	0	5.631	4.034	JD	38,713	464,558	01/01/2019	06/01/2030
57604T-AD-8	MASSACHUSETTS ST			1	1.A FE	11,956,465	106.4050	10,581,977	9,945,000	11,494,280	0	(96,200)	0	0	5.731	4.096	JD	47,496	569,948	01/01/2019	06/01/2040
59164G-CX-8	METRO WASTEWTR R			1	1.B FE	1,951,589	103.7700	1,764,090	1,700,000	1,806,486	0	(29,949)	0	0	5.775	3.730	AO	24,544	98,175	01/01/2019	04/01/2029
59259N-ZH-9	METRO TRANSN AUT			1	1.C FE	12,674,184	124.0840	11,167,560	9,000,000	11,995,276	0	(141,759)	0	0	7.336	4.284	MN	84,364	660,240	01/01/2019	11/15/2039
59259N-ZN-6	METRO TRANSN AUT			1	1.C FE	2,436,863	109.4920	2,189,840	2,000,000	2,341,757	0	(19,877)	0	0	6.089	4.324	MN	15,561	121,780	01/01/2019	11/15/2040
59334P-DA-2	MIAMI-DADE CNTY				1.C FE	5,013,786	104.5040	4,556,374	4,360,000	4,893,456	0	(25,312)	0	0	5.624	4.476	JJ	122,603	245,206	01/01/2019	07/01/2040
60636A-EE-9	MISSOURI ST HLTH			1	1.B FE	2,758,881	83.1740	2,495,220	3,000,000	2,784,991	0	5,428	0	0	3.685	4.170	FA	41,763	110,550	01/01/2019	02/15/2047
646139-W3-5	NEW JERSEY TURN			1	1.E FE	6,633,743	124.5970	5,887,208	4,725,000	6,275,582	0	(74,982)	0	0	7.414	4.348	JJ	175,156	350,312	01/01/2019	01/01/2040
646139-X8-3	NEW JERSEY TURN			1	1.E FE	2,859,694	120.8890	2,538,669	2,100,000	2,716,471	0	(29,989)	0	0	7.102	4.350	JJ	74,571	149,142	01/01/2019	01/01/2041
64972F-H2-5	NEW YORK CITY			1	1.B FE	6,785,811	109.9130	6,088,081	5,539,000	6,592,899	0	(40,286)	0	0	5.750	4.200	JD	14,155	318,493	01/01/2019	06/15/2041
64972F-K8-8	NEW YORK CITY			1	1.B FE	9,179,522	111.7990	8,161,327	7,300,000	8,901,639	0	(58,035)	0	0	5.952	4.208	JD	19,311	434,496	01/01/2019	06/15/2042
64990F-MV-3	NEW YORK STATE				1.B FE	5,687,730	102.8400	4,627,800	4,500,000	5,343,621	0	(85,291)	0	0	5.427	2.939	MS	71,908	244,215	10/10/2019	03/15/2039
658308-AB-7	NORTH CAROLINA			1	1.B FE	5,742,516	104.4760	5,223,800	5,000,000	5,579,167	0	(34,163)	0	0	5.418	4.224	JJ	135,450	270,900	01/01/2019	01/01/2041
66285W-A9-7	NORTH TEXAS TOL			2	1.D FE	1,570,000	79.0770	1,241,509	1,570,000	1,570,000	0	0	0	0	3.029	3.029	JJ	23,778	47,555	10/02/2020	01/01/2040
66285W-B2-1	NORTH TEXAS TOL			2	1.D FE	2,340,000	75.9680	1,777,651	2,340,000	2,340,000	0	0	0	0	3.079	3.079	JJ	36,024	72,049	10/02/2020	01/01/2042
664845-DG-6	NORTHERN CALIF PWR AGY			1	1.C FE	4,445,878	104.4500	4,083,995	3,910,000	4,263,766	0	(27,064)	0	0	5.679	3.995	JD	18,504	222,049	01/01/2019	06/01/2035
664845-DQ-4	NORTHERN CALIF PWR AGY			1	1.F FE	1,287,465	116.2930	1,162,930	1,000,000	1,209,350	0	(16,433)	0	0	7.311	4.639	JD	6,093	73,110	01/01/2019	06/01/2040
67760H-NB-3	OHIO ST TURNPIKE			2	1.D FE	485,000	75.2340	364,885	485,000	485,000	0	0	0	0	3.216	3.214	FA	5,892	15,598	01/29/2020	02/15/2048
677632-G9-6	OHIO STATE UNIVERSITY			1	1.B FE	1,984,060	84.7940	1,695,880	2,000,000	1,985,039	0	212	0	0	4.048	4.089	JD	6,747	80,960	01/01/2019	12/01/2056
677632-MV-0	OHIO STATE UNIVERSITY			1	1.B FE	3,364,730	100.1260	2,889,636	2,886,000	3,284,522	0	(17,263)	0	0	4.910	3.774	JD	11,809	141,703	01/01/2019	06/01/2040
69314*-AA-4	PORT AUTHORITY OF NEW YOR			1	1.D	38,244,227	85.6780	33,024,704	38,545,000	38,407,848	0	26,852	0	0	3.190	3.247	JUN	669,441	1,229,586	09/26/2018	06/15/2032
73358W-EK-6	PORT				1.D FE	8,791,069	100.6010	8,048,080	8,000,000	8,718,784	0	(15,033)	0	0	4.926	4.342	AO	98,520	394,080	01/01/2019	10/01/2051
73474T-AA-8	PORT OF MORROW O			1	1.C FE	3,613,898	83.2410	3,329,640	4,000,000	3,668,188	0	11,338	0	0	3.675	4.326	MS	49,000	147,000	01/01/2019	09/01/2042
73474T-AD-2	PORT OF MORROW O			1	1.C FE	9,026,220	97.6400	9,031,700	9,250,000	9,148,409	0	25,196	0	0	3.521	3.844	MS	108,564	325,693	01/01/2019	09/01/2027
759136-QP-2	REGIONAL TRANSN			1	1.C FE	4,876,503	109.3630	4,374,520	4,000,000	4,795,043	0	(17,082)	0	0	5.844	4.506	MN	38,960	233,760	01/01/2019	11/01/2050
769036-BT-0	RIVERSIDE CA PENSN OB			2	1.D FE	6,349,560	85.1330	5,107,980	6,000,000	6,238,900	0	(33,100)	0	0	3.857	3.166	JD	19,285	231,420	07/08/2020	06/01/2045
79575D-E6-3	SALT RIVER PROJ ARIZ			1	1.B FE	6,151,511	98.7480	5,515,076	5,585,000	6,058,160	0	(19,529)	0	0	4.839	4.129	JJ	135,129	270,258	01/01/2019	01/01/2041
796253-T9-3	SAN ANTONIO TX E			1	1.D FE	1,755,059	109.0110	1,526,154	1,400,000	1,675,681	0	(16,488)	0	0	5.985	3.987	FA	34,913	83,790	01/01/2019	02/01/2039
796253-U9-1	SAN ANTONIO TX E			1	1.D FE	10,160,777	106.7050	8,867,186	8,310,000	9,768,483	0	(81,523)	0	0	5.718	4.004	FA	197,986	475,166	01/01/2019	02/01/2041
796253-Z2-1	SAN ANTONIO TX E			1	1.D FE	3,472,879	94.2310	3,109,623	3,300,000	3,434,988	0	(7,897)	0	0	4.427	4.016	FA	60,871	146,091	01/01/2019	02/01/2042
79741T-AR-5	SAN DIEGO CNTY			1	1.B FE	15,465,819	112.2290	13,617,867	12,134,000	14,906,977	0	(116,421)	0	0	6.138	4.190	MN	124,131	744,785	01/01/2019	05/01/2049
880591-DZ-2	TENNESSEE VALLEY AUTHORITY				1.B FE	39,130,346	109.5610	40,537,537	37,000,000	38,994,682	0	(27,981)	0	0	5.375	5.026	AO	497,188	1,988,750	01/01/2019	04/01/2056
880591-EB-4	TENNESSEE VALLEY AUTHORITY				1.B FE	1,064,950	102.6210	945,139	921,000	1,049,719	0	(3,156)	0	0	4.875	3.967	JJ	20,703	44,899	10/01/2018	01/15/2048
880591-EH-1	TENNESSEE VALLEY AUTHORITY				1.B FE	14,760,184	106.1080	13,043,882	12,293,000	14,313,909	0	(92,332)	0	0	5.250	3.845	MS	190,029	645,383	01/01/2019	09/15/2039
88283L-HU-3	TEXAS ST TRANSN COMMN			1	1.A FE	17,374,010	102.3070	15,755,278	15,400,000	16,449,745	0	(191,665)	0	0	5.178	3.650	AO	199,353	797,412	01/01/2019	04/01/2030
89602N-UN-2	TRIBOROUGH BRDG			1	1.D FE	3,294,379	104.0580	2,913,624	2,800,000	3,202,558	0	(19,144)	0	0	5.500	4.192	MN	19,678	154,000	01/01/2019	11/15/2039
91412F-7Y-7	UNIVERSITY OF CALIFORNIA			1	1.C FE	7,151,646	108.1390	6,488,340	6,000,000	6,909,076	0	(50,638)	0	0	5.770	4.254	MN	44,237	346,200	01/01/2019	05/15/2043
914455-LE-8	UNIVERSITY MICH UNIV REVS			1	1.A FE	6,220,506	102.6250	5,328,290	5,192,000	6,018,319	0	(42,780)	0	0	5.333	3.869	AO	69,222	276,889	01/01/2019	04/01/2041
914713-K6-8	UNIV OF NORTH CAROLINA			1	1.A FE	4,494,885	94.7690	4,264,605	4,500,000	4,496,425	0	271	0	0	3.847	3.856	JD	14,426	173,115	01/01/2019	12/01/2034
915115-3X-5	UNIVERSITY TEX PERM UNIV FD			1	1.A FE	7,014,732	103.4200	6,205,200	6,000,000	6,807,909	0	(43,384)	0	0	5.262	3.981	JJ	157,860	315,720	01/01/2019	07/01/2039
915115-7F-0	UNIVERSITY TEX PERM UNIV FD			1	1.A FE	2,905,863	87.2030	2,668,412	3,060,000	2,924,583	0	3,851	0	0	3.780	4.091	JJ	57,834	115,668	01/01/2019	07/01/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
915137-5F-6	UNIVERSITY TEX UNIV REVS			1	1.A FE	1,884,486	103.4170	1,712,586	1,656,000	1,834,299	0	(10,436)	0	0	5.134	4.049	FA	32,118	85,019	01/01/2019	08/15/2042
915137-5R-0	UNIVERSITY TEX UNIV REVS			1	1.A FE	10,383,841	99.5270	9,455,065	9,500,000	10,216,849	0	(34,780)	0	0	4.794	4.107	FA	172,051	455,430	01/01/2019	08/15/2046
915217-S8-0	UNIVERSITY VA UNIV REVS			1	1.A FE	4,500,587	99.8620	3,994,480	4,000,000	4,418,049	0	(17,178)	0	0	5.000	4.126	MS	66,667	200,000	01/01/2019	09/01/2040
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						620,537,732	XXX	556,918,926	579,448,754	614,235,990	0	(1,599,987)	0	0	XXX	XXX	XXX	7,420,425	26,194,522	XXX	XXX
3128M4-Z4-8	FREDDIE MAC GOLD			4	1.B FE	191,517	103.1310	200,984	194,882	191,517	0	0	0	0	5.500	5.972	MON	893	10,719	09/18/2007	08/01/2037
3128M7-GY-6	FREDDIE MAC GOLD			4	1.B FE	64,813	101.7570	62,265	61,190	64,813	0	0	0	0	5.000	2.935	MON	255	3,059	06/09/2010	03/01/2035
3128M7-MV-5	FREDDIE MAC GOLD			4	1.B FE	77,166	99.9930	76,491	76,497	77,166	0	0	0	0	4.500	4.203	MON	287	3,442	07/10/2009	06/01/2039
3128MF-S4-1	FREDDIE MAC GOLD			4	1.B FE	606,417	95.6100	561,121	586,885	604,327	0	(1,416)	0	0	3.000	1.956	MON	1,467	17,607	01/24/2020	09/01/2033
3128MJ-MB-3	FREDDIE MAC GOLD			4	1.B FE	173,346	99.9720	171,954	172,003	173,346	0	0	0	0	4.500	4.307	MON	645	7,740	07/10/2009	07/01/2039
3128MM-NH-2	FREDDIE MAC GOLD			4	1.B FE	37,954	98.3400	35,716	36,318	36,778	0	(187)	0	0	4.000	2.401	MON	121	1,453	06/17/2011	06/01/2026
3128PR-C3-1	FREDDIE MAC GOLD			4	1.B FE	22,862	98.5540	21,593	21,910	22,032	0	(122)	0	0	4.000	2.503	MON	73	876	07/20/2010	03/01/2025
3128PX-FD-3	FREDDIE MAC GOLD			4	1.B FE	148,498	97.4540	141,510	145,208	145,918	0	(280)	0	0	3.000	2.481	MON	363	4,356	11/28/2011	12/01/2026
312926-WU-8	FREDDIE MAC GOLD			4	1.B FE	21,437	101.7640	23,115	22,715	21,437	0	0	0	0	5.000	7.243	MON	95	1,136	07/29/2008	02/01/2037
31292L-3W-3	FREDDIE MAC GOLD			4	1.B FE	582,227	92.0370	513,555	557,989	580,235	0	(580)	0	0	3.000	2.336	MON	1,395	16,740	01/09/2013	11/01/2042
312939-YU-9	FREDDIE MAC GOLD			4	1.B FE	103,632	100.0130	104,134	104,120	103,632	0	0	0	0	4.500	4.628	MON	390	4,685	04/06/2010	04/01/2040
312941-UZ-8	FREDDIE MAC GOLD			4	1.B FE	112,728	101.7060	109,813	107,971	112,728	0	0	0	0	5.000	3.721	MON	450	5,398	04/05/2011	08/01/2040
312944-TX-9	FREDDIE MAC GOLD			4	1.B FE	506,393	100.0130	494,937	494,872	505,275	0	(93)	0	0	4.500	4.092	MON	1,856	22,269	01/27/2011	12/01/2040
312946-KE-5	FREDDIE MAC GOLD			4	1.B FE	441,022	100.0130	434,495	434,437	441,022	0	0	0	0	4.500	4.145	MON	1,629	19,550	03/29/2011	03/01/2041
3131Y0-MF-6	Freddie Mac Pool ZM5758			4	1.B FE	421,878	93.3210	368,859	395,259	421,878	0	0	0	0	3.500	2.299	MON	1,153	13,834	04/26/2021	03/01/2048
3131YB-FP-8	FREDDIE MAC ZN4674			4	1.B FE	909,805	93.3210	816,381	874,812	909,805	0	0	0	0	3.500	2.078	MON	2,552	30,618	02/10/2020	12/01/2048
31329P-JW-4	FREDDIE MAC ZA5677			4	1.B FE	650,901	96.1450	581,304	604,610	650,901	0	0	0	0	4.000	1.822	MON	2,015	24,184	03/16/2021	09/01/2048
3132AC-GC-8	FR ZT0195			4	1.B FE	399,137	91.1540	343,792	377,156	399,137	0	0	0	0	3.000	1.454	MON	943	11,315	05/13/2020	09/01/2046
3132AC-M8-0	FR ZT0383				1.B FE	374,083	93.4610	328,478	351,458	374,083	0	0	0	0	3.500	1.921	MON	1,025	12,301	01/12/2021	03/01/2048
3132AE-KT-2	FR ZT2106			4	1.B FE	1,300,728	96.1050	1,194,809	1,243,228	1,300,728	0	0	0	0	4.000	1.717	MON	4,144	49,729	01/24/2020	03/01/2049
3132CW-ZP-2	FREDDIE MAC				1.B FE	296,400	98.1300	300,179	305,900	296,987	0	587	0	0	4.000	4.699	MON	1,020	17,122	10/14/2022	10/01/2037
3132D6-AQ-3	Freddie Mac				1.B FE	1,357,569	90.2090	1,357,885	1,505,274	1,362,586	0	5,017	0	0	2.000	4.141	MON	2,509	17,562	04/24/2023	08/01/2036
3132D6-CF-5	Freddie Mac FHLMC				1.B FE	672,165	96.2360	657,654	683,376	672,962	0	460	0	0	3.500	3.831	MON	1,993	25,875	07/18/2022	08/01/2037
3132D6-CU-2	Freddie Mac				1.B FE	659,895	96.2360	655,965	681,622	660,998	0	1,103	0	0	3.500	4.208	MON	1,988	21,869	12/19/2022	10/01/2037
3132D6-CY-4	Freddie Mac				1.B FE	297,273	94.2810	302,818	321,187	298,759	0	1,486	0	0	3.000	4.610	MON	803	9,636	11/14/2022	11/01/2037
3132D6-EP-1	Freddie Mac				1.B FE	1,896,065	99.4450	1,953,298	1,964,198	1,897,769	0	1,704	0	0	4.500	5.376	MON	7,366	22,097	08/22/2023	07/01/2038
3132DN-YF-4	FHLMC 30YR UMBS SUPER				1.B FE	265,939	96.9660	264,471	272,747	266,135	0	196	0	0	4.500	4.842	MON	1,023	6,137	05/15/2023	09/01/2052
3132DV-3V-5	FREDDIE MAC POOL SD8012				1.B FE	1,088,387	95.8880	974,793	1,016,590	1,088,387	0	0	0	0	4.000	2.395	MON	3,389	40,664	06/09/2021	09/01/2049
3132DW-BR-3	FN SD8148			4	1.B FE	1,657,413	88.6430	1,400,890	1,580,370	1,657,413	0	0	0	0	3.000	2.232	MON	3,951	47,411	08/17/2021	05/01/2051
3132DW-DF-7	FN				1.B FE	655,420	92.1120	607,039	659,024	655,510	0	51	0	0	3.500	3.567	MON	1,922	23,066	03/28/2022	03/01/2052
3132DW-DJ-9	FN				1.B FE	1,276,853	85.0980	1,246,920	1,465,279	1,281,009	0	4,156	0	0	2.500	4.124	MON	3,053	27,409	03/17/2023	04/01/2052
3132DW-DK-6	FN				1.B FE	1,281,907	88.4740	1,167,158	1,319,216	1,283,606	0	1,029	0	0	3.000	3.326	MON	3,298	39,576	04/11/2022	04/01/2052
3132DW-EB-5	FN				1.B FE	536,722	96.9660	509,373	525,312	536,200	0	(313)	0	0	4.500	4.209	MON	1,970	23,639	05/26/2022	06/01/2052
3132DW-EJ-8	FN				1.B FE	614,673	94.5860	591,277	625,124	615,070	0	262	0	0	4.000	4.206	MON	2,084	27,076	08/22/2022	08/01/2052
3132DW-EK-5	FN				1.B FE	514,760	96.9660	496,040	511,562	514,585	0	(112)	0	0	4.500	4.420	MON	1,918	23,020	07/12/2022	08/01/2052
3132DW-ES-8	FN				1.B FE	267,579	96.9660	260,069	268,207	267,579	0	0	0	0	4.500	4.533	MON	1,006	13,065	08/29/2022	09/01/2052
3132DW-FP-3	FN				1.B FE	712,669	94.5750	729,335	771,169	714,909	0	2,008	0	0	4.000	4.972	MON	2,571	33,383	11/09/2022	12/01/2052
3132DW-GZ-0	FN				1.B FE	1,403,354	100.4220	1,396,613	1,390,751	1,403,150	0	(204)	0	0	5.500	5.369	MON	6,374	50,994	03/27/2023	04/01/2053
3132DW-JS-3	FN				1.B FE	5,999,101	101.5360	6,227,248	6,133,022	6,000,462	0	1,361	0	0	6.000	6.418	MON	30,665	61,330	10/12/2023	11/01/2053
3132GD-M8-2	FREDDIE MAC GOLD			4	1.B FE	1,057,805	99.9720	1,012,804	1,013,087	1,057,805	0	0	0	0	4.500	3.549	MON	3,799	45,589	06/06/2011	04/01/2041
31335B-2M-7	FREDDIE MAC G61680			4	1.B FE	1,358,295	90.8790	1,193,027	1,312,759	1,358,295	0	0	0	0	3.000	2.119	MON	3,282	39,383	02/03/2020	04/01/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31339S-F2-6	FREDDIE MAC QA2885			4	1.B FE	2,074,328	93.0720	1,858,667	1,997,021	2,074,328	0	0	0	0	3.500	2.422	MON	5,825	69,896	02/03/2020	09/01/2049
3133A0-EE-0	FR QA5533			4	1.B FE	443,303	93.0720	397,737	427,344	443,303	0	0	0	0	3.500	2.462	MON	1,246	14,957	01/27/2020	12/01/2049
3133AP-VS-5	FR QC5125			4	1.B FE	1,380,902	81.8940	1,117,905	1,365,065	1,379,772	0	(721)	0	0	2.000	1.868	MON	2,275	27,301	08/26/2021	08/01/2051
3133AR-SC-0	FHLMC 6815			4	1.B FE	1,121,503	81.9150	921,054	1,124,402	1,121,551	0	48	0	0	2.000	2.022	MON	1,874	22,488	10/12/2021	09/01/2051
3133AR-VS-1	FHLMC BU1118			4	1.B FE	1,767,680	81.7160	1,449,006	1,773,221	1,767,967	0	120	0	0	2.000	2.027	MON	2,955	35,465	10/20/2021	09/01/2051
3133AU-TC-2	FHLMC QC9547			4	1.B FE	2,060,633	86.1770	1,733,280	2,011,293	2,059,375	0	(541)	0	0	2.500	2.156	MON	4,190	50,282	10/25/2021	10/01/2051
3133AX-TV-4	FR QD1464 1464			4	1.B FE	865,954	85.9000	723,726	842,522	865,954	0	0	0	0	2.500	2.101	MON	1,755	21,063	11/10/2021	11/01/2051
3133B0-YQ-0	FHLMC 30YR UMBS				1.B FE	1,456,463	81.7680	1,447,373	1,770,103	1,465,413	0	8,950	0	0	2.000	4.326	MON	2,950	20,651	04/18/2023	12/01/2051
3133B3-CE-5	FHLMC 30YR UMBS				1.B FE	988,245	81.7990	839,460	1,026,249	990,304	0	887	0	0	2.000	2.398	MON	1,710	20,525	03/04/2022	01/01/2052
3133BH-A2-2	FHLMC 30YR UMBS				1.B FE	4,758,280	96.9660	5,179,612	5,341,692	4,759,438	0	1,159	0	0	4.500	6.153	MON	20,031	20,031	11/09/2023	08/01/2052
3133GG-2J-1	FHLMC 15YR UMBS				1.B FE	1,858,300	89.6220	1,854,037	2,068,729	1,867,241	0	8,940	0	0	2.000	4.085	MON	3,448	27,583	04/13/2023	03/01/2037
3133KK-D4-8	FN RA3723			4	1.B FE	1,264,641	82.5780	1,031,421	1,249,028	1,264,470	0	(172)	0	0	2.000	1.839	MON	2,082	24,980	08/25/2021	10/01/2050
3133KL-RF-6	FN RA4986				1.B FE	1,320,747	81.7160	1,072,887	1,312,951	1,320,611	0	(136)	0	0	2.000	1.918	MON	2,188	26,259	04/13/2021	04/01/2051
3133KM-E8-4	FR				1.B FE	2,473,230	85.0520	2,709,865	3,186,125	2,478,385	0	5,155	0	0	2.500	5.385	MON	6,638	13,276	10/10/2023	07/01/2051
3133KN-HD-8	FHLMC 30YR UMBS				1.B FE	607,670	85.0510	536,097	630,322	609,151	0	1,068	0	0	2.500	2.913	MON	1,313	15,758	03/14/2022	02/01/2052
3133KN-KS-1	FHLMC 30YR UMBS				1.B FE	607,209	88.4840	573,675	648,337	608,700	0	1,032	0	0	3.000	3.823	MON	1,621	19,450	08/25/2022	01/01/2052
3133KP-P3-6	FHLMC 30YR UMBS				1.B FE	832,664	96.9660	801,016	826,081	832,240	0	(336)	0	0	4.500	4.400	MON	3,098	37,174	08/18/2022	08/01/2052
3133KP-WS-3	FHLMC 30YR UMBS				1.B FE	746,897	94.5830	739,966	782,347	748,849	0	1,952	0	0	4.000	4.587	MON	2,608	28,686	12/19/2022	08/01/2052
3133KQ-T6-3	FHLMC 30YR UMBS				1.B FE	651,386	100.5200	690,485	686,913	651,761	0	374	0	0	5.500	6.343	MON	3,148	3,148	10/30/2023	05/01/2053
31346Y-5R-0	FR QA5356			4	1.B FE	1,767,875	89.6050	1,496,982	1,670,638	1,767,875	0	0	0	0	3.000	1.955	MON	4,177	51,932	04/15/2020	12/01/2049
3137BD-4R-4	FHR 4380 ZG				1.A	1,107,435	76.6200	873,408	1,139,920	1,107,435	0	0	0	0	3.000	3.275	MON	2,850	34,198	01/28/2022	04/15/2053
3137FQ-5B-5	FHR 4935 KP				1.A	1,607,411	87.8520	1,388,231	1,580,190	1,607,411	0	0	0	0	2.500	2.202	MON	3,292	39,505	01/28/2022	12/25/2049
3138WG-R9-7	FANNIE MAE AS6811			4	1.B FE	1,333,839	91.3240	1,177,630	1,289,512	1,333,839	0	0	0	0	3.000	1.970	MON	3,224	38,685	01/31/2020	03/01/2046
31395X-WR-2	FREDDIE MAC REMICS 3019 ZP			4	1.B FE	1,682,903	100.4910	1,776,185	1,767,510	1,738,702	0	1,131	0	0	5.000	5.488	MON	7,365	88,375	07/29/2005	03/15/2035
31396A-RF-3	FREDDIE MAC REMICS 3037 NE			4	1.B FE	268,420	100.6530	288,808	286,936	279,919	0	272	0	0	5.000	5.705	MON	1,196	14,347	10/14/2005	09/15/2035
31400Q-TN-3	FANNIE MAE POOL 694557			4	1.B FE	26,328	102.9740	26,600	25,831	26,221	0	(27)	0	0	5.500	4.936	MON	118	1,421	04/10/2003	04/01/2033
31402C-4H-2	FANNIE MAE POOL 725424			4	1.B FE	138,658	102.9760	132,303	128,480	138,658	0	0	0	0	5.500	2.646	MON	589	7,066	07/06/2010	04/01/2034
31402G-UP-6	FANNIE MAE POOL 728790			4	1.B FE	63,225	102.9740	63,995	62,147	62,876	0	(70)	0	0	5.500	5.041	MON	285	3,418	01/12/2004	08/01/2033
31407N-QM-8	FANNIE MAE POOL 835760			4	1.B FE	44,820	100.1990	48,403	48,307	45,012	0	137	0	0	4.500	6.464	MON	181	2,174	01/26/2007	09/01/2035
3140GS-RX-2	FN BH4101				1.B FE	805,102	93.3260	708,528	759,194	805,102	0	0	0	0	3.500	2.389	MON	2,214	26,572	06/04/2021	10/01/2047
3140HJ-HS-3	FANNIE MAE BK4740			4	1.B FE	1,114,490	96.2510	1,018,603	1,058,282	1,114,490	0	0	0	0	4.000	1.876	MON	3,528	42,331	02/06/2020	08/01/2048
3140K4-SS-0	FN BO8628			4	1.B FE	220,631	89.4320	187,416	209,563	220,631	0	0	0	0	3.000	2.007	MON	524	6,287	02/19/2021	02/01/2050
3140K4-UB-4	FN BO8677			4	1.B FE	186,549	89.5250	157,602	176,042	186,549	0	0	0	0	3.000	1.917	MON	440	5,281	04/17/2020	03/01/2050
3140KA-BJ-4	FN BP2740			4	1.B FE	1,245,487	85.8060	1,026,362	1,196,146	1,245,487	0	0	0	0	2.500	1.895	MON	2,492	29,904	05/01/2020	05/01/2050
3140KA-DP-8	FN BP2809			4	1.B FE	879,761	85.7740	724,172	844,275	879,761	0	0	0	0	2.500	1.888	MON	1,759	21,107	07/06/2020	05/01/2050
3140KK-KY-9	FN BQ0310			4	1.B FE	920,525	90.2110	797,338	883,859	919,502	0	(1,024)	0	0	2.000	1.049	MON	1,473	17,677	09/15/2020	07/01/2035
3140KU-VQ-2	FANNIE MAE BQ8722				1.B FE	1,034,674	82.1800	818,203	995,627	1,033,446	0	(1,229)	0	0	2.000	1.553	MON	1,659	19,913	01/04/2021	11/01/2050
3140KV-GN-4	FN BQ9204				1.B FE	186,176	82.6870	148,429	179,508	185,875	0	(195)	0	0	2.000	1.536	MON	299	3,590	12/18/2020	01/01/2051
3140KY-CT-9	FANNIE MAE BR0981			4	1.B FE	326,377	85.5980	270,068	315,507	326,373	0	3,056	0	0	2.500	2.058	MON	657	7,888	05/13/2021	05/01/2051
3140L6-UX-0	FN BR7797				1.B FE	753,328	85.2520	620,977	728,403	753,049	0	(270)	0	0	2.500	2.096	MON	1,518	19,809	06/24/2021	04/01/2051
3140LN-HS-9	FN				1.B FE	983,030	81.8530	841,732	1,028,341	985,199	0	1,566	0	0	2.000	2.489	MON	1,714	20,567	03/02/2022	09/01/2051
3140LN-PA-9	FN BT0416				1.B FE	1,101,076	81.9560	895,399	1,092,540	1,100,450	0	(248)	0	0	2.000	1.909	MON	1,821	21,851	06/23/2021	06/01/2051
3140LN-RM-1	FN BT0491			4	1.B FE	1,555,597	81.8520	1,250,817	1,528,138	1,553,489	0	(827)	0	0	2.000	1.804	MON	2,547	30,563	07/28/2021	07/01/2051
3140M8-3M-9	FNMA 30YR UMBS				1.B FE	580,460	81.7190	547,588	670,083	584,052	0	3,256	0	0	2.000	3.635	MON	1,117	13,402	08/24/2022	12/01/2051
3140M9-X7-7	FN BU7901				1.B FE	862,330	85.5780	722,830	844,646	861,549	0	(735)	0	0	2.500	2.223	MON	1,760	21,116	12/21/2021	01/01/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3140MW-XQ-4	FNMA 30YR UMBS				1.B FE	733,454	98.9830	724,861	732,310	733,339	0	(115)	0	0	5.000	4.984	MON	3,051	33,564	01/06/2023	11/01/2052
3140N3-AS-8	FNMA 30YR UMBS				1.B FE	474,240	99.1240	468,769	472,910	474,144	0	(96)	0	0	5.000	4.956	MON	1,970	19,705	01/23/2023	10/01/2052
3140QB-Q6-8	FN CA4076				1.B FE	391,510	93.0740	345,091	370,770	391,510	0	0	0	0	3.500	2.302	MON	1,081	12,977	06/16/2021	08/01/2049
3140QE-ZQ-8	FN CA7050				1.A FE	534,066	88.8880	465,697	523,915	534,066	0	0	0	0	3.000	2.694	MON	1,310	15,717	01/28/2022	09/01/2050
3140QF-AX-7	FANNIE MAE POOL CA7221			4	1.B FE	1,764,861	82.5970	1,443,067	1,747,116	1,764,861	0	0	0	0	2.000	1.861	MON	2,912	34,942	06/02/2021	10/01/2050
3140QF-BS-7	FANNIE MAE POOL				1.B FE	1,067,403	85.6190	942,008	1,100,238	1,069,270	0	1,046	0	0	2.500	2.867	MON	2,292	27,506	03/18/2022	10/01/2050
3140QG-MJ-3	FN CA8460				1.B FE	1,590,725	85.5290	1,315,908	1,538,558	1,590,725	0	0	0	0	2.500	1.997	MON	3,205	38,464	06/28/2021	01/01/2051
3140QK-LF-3	FR CB0325			4	1.B FE	1,675,843	82.0710	1,357,141	1,653,622	1,674,213	0	(812)	0	0	2.000	1.849	MON	2,756	33,072	09/03/2021	04/01/2051
3140QL-YW-0	FANNIE MAE CB1624			4	1.B FE	929,629	85.6180	764,570	893,002	927,471	0	(1,036)	0	0	2.500	2.005	MON	1,860	22,325	09/10/2021	09/01/2051
3140QN-QB-1	FNMA 30YR UMBS				1.B FE	976,728	82.4910	856,995	1,038,900	981,159	0	2,859	0	0	2.000	2.741	MON	1,732	20,778	03/18/2022	03/01/2052
3140QQ-QM-0	FNMA 30YR UMBS				1.B FE	571,250	96.9660	577,749	595,828	571,944	0	694	0	0	4.500	5.066	MON	2,234	17,875	03/07/2023	10/01/2052
3140QR-LM-3	FNMA 30YR UMBS				1.B FE	1,630,102	100.5900	1,629,022	1,619,474	1,629,845	0	(257)	0	0	5.500	5.402	MON	7,423	59,381	03/20/2023	02/01/2053
3140QS-3Q-2	FNMA 30YR UMBS				1.B FE	1,730,133	100.5120	1,827,218	1,817,903	1,731,172	0	1,039	0	0	5.500	6.331	MON	8,332	8,332	10/31/2023	09/01/2053
3140QS-FW-6	FNMA 30YR UMBS				1.B FE	1,324,749	100.5120	1,378,715	1,371,687	1,325,401	0	652	0	0	5.500	6.036	MON	6,287	12,574	09/28/2023	06/01/2053
3140X4-EZ-5	FANNIE MAE FM1051			4	1.B FE	672,794	98.4740	620,088	629,699	672,794	0	0	0	0	4.500	1.750	MON	2,361	28,336	01/27/2020	05/01/2049
3140X4-RK-4	FANNIE MAE FM1389			4	1.B FE	621,757	98.5320	580,308	588,951	621,757	0	0	0	0	4.500	2.070	MON	2,209	26,503	02/10/2020	06/01/2049
3140X5-KH-5	FANNIE MAE			4	1.B FE	2,081,204	89.6490	1,826,538	2,037,431	2,081,204	0	0	0	0	3.000	2.385	MON	5,094	61,123	01/22/2020	01/01/2050
3140X7-B9-9	FN				1.B FE	1,035,192	95.8170	952,310	993,884	1,035,192	0	0	0	0	4.000	3.287	MON	3,313	39,755	03/10/2022	03/01/2050
3140X8-L5-4	FN FM4847			4	1.B FE	1,199,256	82.1800	978,816	1,191,068	1,199,256	0	2,524	0	0	2.000	1.909	MON	1,985	23,821	05/13/2021	11/01/2050
3140X8-MU-8	FN				1.B FE	3,673,228	81.7930	4,032,250	4,929,837	3,684,142	0	10,914	0	0	2.000	5.332	MON	8,216	16,433	10/12/2023	11/01/2050
3140X9-KK-0	FN FM5697			4	1.B FE	553,646	90.2150	483,309	535,732	553,646	0	0	0	0	2.000	1.187	MON	893	10,715	04/22/2021	01/01/2036
3140XA-JW-3	FN FM6576				1.B FE	1,311,472	82.5960	1,070,352	1,295,881	1,311,229	0	(244)	0	0	2.000	1.840	MON	2,160	25,918	04/15/2021	03/01/2051
3140XF-4U-2	FNMA 30YR UMBS SUPER				1.B FE	222,757	85.0500	227,584	267,589	224,471	0	1,395	0	0	2.500	4.418	MON	557	10,657	11/09/2022	02/01/2052
3140XG-X4-6	FNMA 30YR UMBS SUPER				1.B FE	254,976	81.7530	245,236	299,971	257,161	0	1,607	0	0	2.000	3.802	MON	500	7,051	09/12/2022	04/01/2052
3140XK-W7-1	FNMA 30YR UMBS SUPER				1.B FE	658,943	83.1650	688,509	827,883	662,002	0	3,060	0	0	2.000	5.244	MON	1,380	4,139	09/12/2023	10/01/2051
31411W-VB-0	FANNIE MAE POOL 916910			4	1.B FE	47,684	102.9780	50,730	49,262	47,695	0	11	0	0	5.500	6.353	MON	226	2,710	08/16/2007	05/01/2037
31412Y-TT-9	FANNIE MAE POOL 938962			4	1.B FE	7,542	99.0120	7,501	7,576	7,576	0	30	0	0	5.730	5.190	MON	36	374	08/20/2007	08/01/2037
31416R-NM-1	FANNIE MAE POOL AA7595			4	1.B FE	246,248	99.8610	234,125	234,452	246,248	0	0	0	0	4.500	3.369	MON	879	10,550	09/16/2010	07/01/2039
31417D-TE-3	FANNIE MAE POOL AB6848			4	1.B FE	275,042	91.9090	244,682	266,224	274,324	0	(226)	0	0	3.000	2.451	MON	666	7,987	01/30/2013	11/01/2042
31418C-4W-1	FN 3536			4	1.B FE	983,583	96.1370	887,485	923,145	983,583	0	0	0	0	4.000	2.886	MON	3,077	36,926	12/09/2021	12/01/2048
31418C-V2-7	FN MA3332			4	1.B FE	1,003,852	93.3260	881,353	944,385	1,003,852	0	0	0	0	3.500	2.269	MON	2,754	33,054	05/04/2021	04/01/2048
31418D-2S-0	FANNIE MAE POOL				1.B FE	544,211	92.2490	527,326	571,631	546,307	0	1,620	0	0	2.500	3.470	MON	1,191	14,291	08/29/2022	07/01/2036
31418D-4X-7	FANNIE MAE POOL				1.B FE	3,059,276	81.8740	3,031,193	3,702,286	3,073,943	0	14,667	0	0	2.000	4.258	MON	6,170	49,364	03/23/2023	10/01/2051
31418D-6B-3	FANNIE MAE POOL				1.B FE	1,508,498	81.8530	1,480,680	1,808,954	1,514,771	0	6,273	0	0	2.000	4.140	MON	3,015	21,104	04/25/2023	11/01/2051
31418D-7E-6	FANNIE MAE POOL				1.B FE	750,205	81.8450	747,219	912,971	753,800	0	3,595	0	0	2.000	4.315	MON	1,522	10,651	04/17/2023	12/01/2051
31418D-SH-6	FANNIE MAE POOL MA4119				1.B FE	1,733,184	82.2420	1,415,238	1,720,816	1,733,184	0	0	0	0	2.000	1.903	MON	2,868	34,416	06/25/2021	09/01/2050
31418D-TN-2	FANNIE MAE POOL MA4156				1.B FE	1,118,814	92.0620	986,093	1,071,116	1,118,814	0	0	0	0	2.500	1.139	MON	2,231	26,778	06/16/2021	10/01/2035
31418E-AM-2	FNMA 15YR UMBS				1.B FE	654,626	81.8370	649,363	793,486	657,743	0	3,118	0	0	2.000	4.265	MON	1,322	10,943	04/20/2023	01/01/2052
31418E-AT-7	FNMA 15YR UMBS				1.B FE	553,540	92.1690	503,662	546,453	552,998	0	(306)	0	0	2.500	2.223	MON	1,138	13,661	03/03/2022	01/01/2037
31418E-CU-2	FNMA 15YR UMBS				1.B FE	1,303,517	89.6220	1,301,658	1,452,386	1,309,396	0	5,880	0	0	2.000	4.121	MON	2,421	16,945	04/20/2023	04/01/2037
31418E-FG-0	FNMA 15YR UMBS				1.B FE	404,942	94.2810	390,446	414,131	405,590	0	487	0	0	3.000	3.430	MON	1,035	12,424	07/11/2022	07/01/2037
31418E-HK-9	FNMA 15YR UMBS				1.B FE	556,574	96.9660	544,064	561,089	556,677	0	78	0	0	4.500	4.609	MON	2,104	25,249	09/12/2022	09/01/2052
31418E-JF-8	FNMA 15YR UMBS				1.B FE	415,051	98.9680	414,788	419,111	415,076	0	25	0	0	5.000	5.146	MON	3,853	13,970	03/14/2023	09/01/2052
31418E-JN-1	FNMA 15YR UMBS				1.B FE	829,026	85.0590	816,843	960,320	832,477	0	3,451	0	0	2.500	4.256	MON	2,001	16,005	04/11/2023	09/01/2052
31418E-MT-4	FNMA 15YR UMBS				1.B FE	1,042,909	100.4350	1,071,552	1,066,915	1,043,141	0	232	0	0	5.500	5.864	MON	4,890	9,780	09/22/2023	01/01/2053

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31418E-PB-0	FNMA 15YR UMBS				1.B FE	2,421,991	96.9660	2,399,874	2,474,971	2,423,380	0	1,389	0	0	4.500	4.782	MON	9,281	74,249	04/11/2023	02/01/2053
31418E-RQ-5	FNMA 15YR UMBS				1.B FE	243,078	98.0970	253,862	258,787	243,340	0	262	0	0	4.000	5.479	MON	863	2,415	10/02/2023	04/01/2038
31418E-U7-3	FNMA 15YR UMBS				1.B FE	1,390,385	96.9660	1,486,641	1,533,161	1,391,775	0	1,390	0	0	4.500	5.813	MON	5,749	11,499	10/10/2023	08/01/2053
31418N-ES-5	FANNIE MAE POOL AD1044			4	1.B FE	3,783,764	99.8710	3,776,229	3,781,105	3,781,803	0	(379)	0	0	4.500	4.472	MON	14,179	170,150	04/15/2010	02/01/2040
31419A-4N-4	FANNIE MAE POOL AE0828			4	1.B FE	323,998	94.9410	297,564	313,420	323,998	0	0	0	0	3.500	2.738	MON	914	10,970	09/23/2011	02/01/2041
31419F-FW-1	FANNIE MAE POOL AE4680			4	1.B FE	148,129	97.4790	139,176	142,775	148,129	0	0	0	0	4.000	3.210	MON	476	5,711	10/20/2010	11/01/2040
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						132,122,917	XXX	123,917,498	136,773,753	132,290,293	0	113,512	0	0	XXX	XXX	XXX	377,463	3,218,705	XXX	XXX
30293A-AN-0	FREMF 2015-K47 B			4	1.A	11,149,906	97.4020	11,034,148	11,328,500	11,275,044	0	19,708	0	0	3.587	3.860	MON	33,859	412,094	10/21/2016	06/25/2048
302973-AG-7	FREMF 2019-K92 B			4	1.A	5,661,088	94.5710	5,233,580	5,534,000	5,601,234	0	(14,274)	0	0	4.198	3.972	MON	19,359	235,587	05/21/2019	05/25/2052
30297M-AS-9	FREMF 2018-K733			4	1.A	9,669,410	97.2900	9,728,973	10,000,000	9,897,149	0	53,836	0	0	4.084	4.716	MON	34,036	414,098	11/01/2018	09/25/2025
30297R-AE-9	FREMF 2018-K84 B			4	1.A	5,963,717	94.7620	5,681,934	5,996,000	5,976,214	0	3,319	0	0	4.186	4.305	MON	20,917	254,180	06/27/2019	10/25/2028
30298P-AS-1	FREMF 2019-K97 B			4	1.A	8,414,784	92.5080	7,400,629	8,000,000	8,248,938	0	(45,060)	0	0	3.768	3.179	MON	25,117	305,677	09/10/2019	09/25/2051
30308Q-AS-7	FREMF 2019-K90 B			4	1.A	12,922,613	95.0040	11,875,494	12,500,000	12,721,993	0	(47,452)	0	0	4.320	3.952	MON	45,000	547,367	04/02/2019	02/25/2052
30311M-AS-1	FREMF 2019-K95 B			4	1.A	5,387,343	93.5030	5,060,393	5,412,000	5,386,925	0	360	0	0	3.921	4.040	MON	17,685	215,219	03/17/2020	08/25/2052
30312D-AG-6	FREMF 2019-K98 B			4	1.A	5,803,578	92.0750	5,064,101	5,500,000	5,681,312	0	(32,361)	0	0	3.738	3.118	MON	17,132	208,465	10/02/2019	10/25/2052
30313F-AS-4	FREMF 2019-K93 B			4	1.A	18,588,798	93.9630	16,913,340	18,000,000	18,319,822	0	(68,460)	0	0	4.116	3.774	MON	61,739	751,783	06/13/2019	05/25/2052
0839999999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						83,561,237	XXX	77,992,592	82,270,500	83,108,631	0	(130,384)	0	0	XXX	XXX	XXX	274,844	3,344,470	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						836,221,886	XXX	758,829,016	798,493,007	829,634,914	0	(1,616,859)	0	0	XXX	XXX	XXX	8,072,732	32,757,697	XXX	XXX
00003#-AC-7	A&E TELEVISION NETWORKS			1	1.G YE	13,000,000	98.4770	12,802,054	13,000,000	13,000,000	0	0	0	0	3.780	3.780	FA	176,085	491,400	08/22/2012	08/22/2024
00108W-AK-6	AEP TEXAS			1	2.A FE	6,446,433	72.3900	4,495,400	6,210,000	6,434,587	0	(5,425)	0	0	3.450	3.243	JJ	98,791	214,245	09/29/2021	01/15/2050
00108W-AM-2	AEP TEXAS			2	2.A FE	9,959,700	83.7210	8,372,087	10,000,000	9,972,838	0	3,854	0	0	2.100	2.145	JJ	105,000	210,000	06/29/2020	07/01/2030
0010EQ-A@-5	AEP TEXAS NORTH				2.A	18,726,337	111.2220	16,683,273	15,000,000	18,031,607	0	(145,645)	0	0	6.760	4.786	AO	253,500	1,014,000	10/01/2018	04/01/2038
0010EQ-B#-2	AEP TEXAS NORTH			1	2.A FE	11,000,000	97.4880	10,723,677	11,000,000	11,000,000	0	0	0	0	3.750	3.750	MS	104,271	412,500	07/16/2015	09/30/2025
0010EQ-C*-5	AEP TEXAS NORTH				2.A	13,523,337	93.7140	12,182,822	13,000,000	13,402,936	0	(25,202)	0	0	4.710	4.374	JD	27,213	612,300	10/01/2018	12/15/2035
00114*-AP-8	AEP TRANSMISSION			1	1.F	22,043,440	97.9570	21,550,636	22,000,000	22,004,456	0	(5,160)	0	0	3.560	3.535	MN	102,251	783,200	05/18/2015	11/14/2024
00115A-AN-9	AEP TRANSMISSION			1	1.F FE	7,969,120	64.9900	5,199,196	8,000,000	7,970,673	0	696	0	0	2.750	2.769	FA	83,111	220,000	08/02/2021	08/15/2051
001192-AH-6	SOUTHERN CO GAS CAPITAL			1	2.A FE	1,116,591	101.8070	1,018,066	1,000,000	1,099,056	0	(3,729)	0	0	5.875	4.993	MS	17,299	58,750	10/22/2018	03/15/2041
00122@-AA-9	AES SOUTHLAND			1	2.B PL	45,000,000	91.1660	41,024,826	45,000,000	45,000,000	0	0	0	0	4.500	4.525	FMAN	174,375	2,025,000	09/26/2018	02/29/2040
00175P-AB-9	AMN HEALTHCARE			1	3.C FE	4,895,000	95.2080	4,760,417	5,000,000	4,940,888	0	13,925	0	0	4.625	4.972	AO	57,813	231,250	06/29/2020	10/01/2027
00206R-BH-4	AT&T			1	2.B FE	1,977,449	87.0180	3,708,728	4,262,000	2,228,675	0	35,389	0	0	4.300	9.930	JD	8,145	183,266	12/17/2012	12/15/2042
00206R-DR-0	AT&T			1	2.B FE	1,398,945	100.4010	1,506,009	1,500,000	1,404,545	0	4,640	0	0	5.250	5.952	MS	26,250	78,750	10/13/2022	03/01/2037
00206R-GQ-9	AT&T			1	2.B FE	3,378,840	97.9210	2,937,618	3,000,000	3,286,871	0	(44,759)	0	0	4.300	2.537	FA	48,733	129,000	11/29/2021	02/15/2030
00206R-GU-0	AT&T			1	2.B FE	1,168,976	120.1110	1,002,929	835,000	1,114,266	0	(29,926)	0	0	8.750	3.794	MN	9,336	73,063	02/22/2022	11/15/2031
00206R-HK-1	AT&T			1	2.B FE	7,184,580	95.6840	7,703,534	8,051,000	7,206,773	0	31,263	0	0	4.850	5.873	MS	130,158	390,474	10/12/2022	03/01/2039
00206R-KA-9	AT&T			1	2.B FE	236,958	75.3070	225,920	300,000	237,898	0	940	0	0	3.650	5.053	JD	913	10,950	02/02/2023	06/01/2051
00206R-KD-3	AT&T			2	2.B FE	5,497,360	75.7740	4,167,563	5,500,000	5,497,552	0	89	0	0	3.100	3.103	FA	71,042	170,500	07/27/2020	02/01/2043
00206R-KE-1	AT&T			2	2.B FE	5,496,810	71.8800	3,953,399	5,500,000	5,496,904	0	64	0	0	3.300	3.303	FA	75,625	181,500	07/27/2020	02/01/2052
00206R-KH-4	AT&T			2	2.B FE	5,490,045	82.7320	4,550,275	5,500,000	5,492,681	0	811	0	0	2.250	2.268	FA	51,563	123,750	07/27/2020	02/01/2032
00206R-LJ-9	AT&T			1	2.B FE	5,021,071	71.8980	3,435,833	4,778,778	5,082,326	0	(5,579)	0	0	3.550	3.225	MS	49,952	169,619	09/18/2020	09/15/2055
00206R-LV-2	AT&T			1	2.B FE	1,970,365	71.8350	1,174,504	1,635,000	1,953,494	0	(5,280)	0	0	3.650	2.779	MS	17,572	59,678	09/18/2020	09/15/2059
00206R-ML-3	AT&T			1	2.B FE	1,879,855	93.5580	1,761,695	1,883,000	1,881,546	0	625	0	0	1.700	1.735	MS	8,536	32,011	03/19/2021	03/25/2026
00206R-MM-1	AT&T			1	2.B FE	14,377,988	81.5020	13,206,601	16,204,000	14,769,522	0	118,131	0	0	2.550	3.619	JD	34,434	413,202	12/07/2020	12/01/2033
00206R-MT-6	AT&T			1	2.B FE	6,976,970	103.1330	7,219,276	7,000,000	6,976,860	0	(110)	0	0	5.400	5.442	FA	142,800	76,650	05/30/2023	02/15/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00229*-AA-3	AP TUNDRA				1.G PL	229,067,768	79.8780	182,974,298	229,067,768	229,067,768	0	0	0	0	4.750	4.750	FA	3,657,131	10,880,719	02/01/2021	02/15/2042
002824-BF-6	ABBOTT LABORATORIES			1	1.D FE	29,268,057	98.5240	29,017,366	29,452,000	29,386,106	0	20,747	0	0	3.750	3.831	MN	95,105	1,104,450	10/22/2018	11/30/2026
002824-BH-2	ABBOTT LABORATORIES			2	1.D FE	5,682,311	102.5530	3,948,286	3,850,000	5,517,979	0	(55,681)	0	0	4.900	2.392	MN	16,245	188,650	12/23/2020	11/30/2046
00287Y-AM-1	ABBVIE			1	1.G FE	7,230,242	93.0260	6,715,577	7,219,000	7,228,400	0	(336)	0	0	4.400	4.389	MN	48,528	317,636	10/22/2018	11/06/2042
00287Y-BX-6	ABBVIE			1	1.G FE	2,893,809	93.4790	3,073,588	3,288,000	2,952,606	0	47,238	0	0	3.200	5.235	MN	11,691	105,216	03/02/2023	11/21/2029
00287Y-CB-3	ABBVIE			1	1.G FE	13,829,480	89.1150	10,693,848	12,000,000	13,894,267	0	(46,921)	0	0	4.250	3.324	MN	56,667	510,000	06/03/2020	11/21/2049
00287Y-CY-3	ABBVIE	C		1	1.G FE	5,021,050	98.0650	4,903,273	5,000,000	5,019,041	0	(1,380)	0	0	4.550	4.504	MS	66,986	227,500	07/26/2022	03/15/2035
00287Y-DB-2	ABBVIE			2	1.G FE	7,413,180	96.5020	5,790,126	6,000,000	7,217,135	0	(40,062)	0	0	4.750	3.380	MS	83,917	285,000	06/23/2020	03/15/2045
00440E-AQ-0	CHUBB INA HOLDINGS			1	1.F FE	4,987,621	90.2780	4,513,906	5,000,000	4,989,225	0	352	0	0	4.150	4.166	MS	62,250	207,500	10/22/2018	03/13/2043
00440E-AV-9	CHUBB INA HOLDINGS			1	1.F FE	8,579,510	97.2850	8,269,224	8,500,000	8,525,987	0	(12,139)	0	0	3.350	3.194	MN	45,876	284,750	06/17/2019	05/03/2026
00724P-AD-1	ADOBE INC			1	1.E FE	20,894,916	89.1920	18,692,859	20,958,000	20,917,673	0	6,072	0	0	2.300	2.334	FA	200,848	482,034	01/22/2020	02/01/2030
007589-AD-6	ADVOCATE HEALTH			1	1.C FE	11,902,000	85.9090	10,224,885	11,902,000	11,902,000	0	0	0	0	2.211	2.211	JD	11,696	263,153	04/28/2020	06/15/2030
00817Y-AF-5	AETNA			1	2.B FE	7,983,472	112.0920	8,182,747	7,300,000	7,847,915	0	(29,407)	0	0	6.625	5.771	JD	21,494	483,625	10/22/2018	06/15/2036
00817Y-AM-0	AETNA			2	2.B FE	1,024,763	83.5500	868,089	1,039,000	1,026,733	0	417	0	0	4.125	4.216	MN	5,476	42,859	10/22/2018	11/15/2042
00817Y-AZ-1	AETNA			2	2.B FE	17,287,350	78.3510	11,752,719	15,000,000	17,082,277	0	(61,388)	0	0	3.875	3.035	FA	219,583	581,250	07/10/2020	08/15/2047
00840K-AA-7	AG TTMT ESCROW ISSUER			1	4.A FE	359,000	105.1390	377,450	359,000	359,000	0	0	0	0	8.625	8.625	MS	7,827	34,146	08/04/2022	09/30/2027
00846U-AL-5	AGILENT TECHNOLOGIES			1	2.A FE	12,414,500	91.4060	11,425,728	12,500,000	12,447,990	0	8,241	0	0	2.750	2.829	MS	101,215	343,750	09/05/2019	09/15/2029
00846U-AN-1	AGILENT TECHNOLOGIES			1	2.A FE	3,679,830	86.7510	3,903,805	4,500,000	3,799,094	0	79,471	0	0	2.300	4.893	MS	31,338	103,500	06/22/2022	03/12/2031
00914A-AS-1	AIR LEASE			1	2.B FE	1,956,640	84.7970	1,695,931	2,000,000	1,964,129	0	3,867	0	0	2.875	3.129	JJ	26,514	57,500	01/05/2022	01/15/2032
00914A-AT-9	AIR LEASE			1	2.B FE	14,844,450	102.5850	15,387,749	15,000,000	14,873,578	0	28,026	0	0	5.850	6.092	JD	39,000	901,875	11/28/2022	12/15/2027
009158-BC-9	AIR PRODUCTS & CHEMICALS			1	1.F FE	19,972,800	87.5400	17,507,980	20,000,000	19,981,957	0	2,594	0	0	2.050	2.065	MN	52,389	410,000	04/27/2020	05/15/2030
010392-EC-8	ALABAMA POWER			1	1.G FE	1,951,100	104.0340	2,080,676	2,000,000	1,975,399	0	1,976	0	0	5.700	5.875	FA	43,067	114,000	07/22/2003	02/15/2033
010392-EZ-7	ALABAMA POWER			1	1.G FE	6,731,232	107.6370	6,076,124	5,645,000	6,528,836	0	(42,558)	0	0	6.125	4.621	MN	44,180	345,756	01/01/2019	05/15/2038
010392-FB-9	ALABAMA POWER			1	1.G FE	9,099,250	107.5010	8,252,863	7,677,000	8,848,983	0	(52,538)	0	0	6.000	4.591	MS	153,540	460,620	01/01/2019	03/01/2039
010392-FP-8	ALABAMA POWER			1	1.G FE	8,665,898	86.8870	7,580,057	8,724,000	8,674,832	0	1,314	0	0	4.300	4.340	JJ	186,524	375,132	01/08/2016	01/02/2046
010392-FX-1	ALABAMA POWER			1	1.E FE	3,997,240	88.7050	3,548,216	4,000,000	3,997,586	0	243	0	0	3.050	3.058	MS	35,922	122,000	03/02/2022	03/15/2032
01126#-AA-1	ALAMO			1	2.C	16,338,771	90.6270	14,807,315	16,338,771	16,338,771	0	0	0	0	4.170	4.170	MS	172,224	681,327	04/11/2017	03/31/2042
013817-AJ-0	ARCONIC			1	2.C FE	2,688,188	102.5660	2,723,127	2,655,000	2,671,866	0	(4,919)	0	0	5.900	5.670	FA	65,269	156,645	05/29/2020	02/01/2027
01400E-AD-5	ALCON FINANCE			1	2.B FE	29,050,319	86.6830	25,221,207	29,096,000	29,065,013	0	4,335	0	0	2.600	2.618	MN	71,447	756,496	05/18/2020	05/27/2030
017175-AF-7	ALLEGHANY			1	1.E FE	11,456,920	75.6330	8,784,795	11,615,000	11,464,301	0	3,284	0	0	3.250	3.322	FA	142,606	377,488	08/10/2021	08/15/2051
018522-M@-8	ALLETE INC				2.B	10,000,000	95.3320	9,533,246	10,000,000	10,000,000	0	0	0	0	2.650	2.650	MS	88,333	265,000	08/25/2020	09/10/2025
019576-AA-5	ALLIED UNIVERSAL			1	4.C FE	3,162,000	99.8620	2,995,845	3,000,000	3,049,891	0	(39,045)	0	0	6.625	5.350	JJ	91,646	198,750	06/29/2020	07/15/2026
019736-AF-4	ALLISON TRANSMISSION			1	3.A FE	3,139,500	99.8750	2,996,250	3,000,000	3,092,169	0	(14,404)	0	0	5.875	5.215	JD	14,688	176,250	06/29/2020	06/01/2029
02005N-BA-7	ALLY FINANCIAL	LS			2.C FE	1,992,500	98.6680	1,973,350	2,000,000	1,998,246	0	1,233	0	0	4.625	4.693	MS	23,382	92,500	09/28/2018	03/30/2025
02079K-AE-7	ALPHABET			1	1.C FE	640,480	69.6630	696,628	1,000,000	644,103	0	3,623	0	0	1.900	5.101	FA	7,178	0	09/21/2023	08/15/2040
02079K-AF-4	ALPHABET			1	1.C FE	28,775,531	62.8450	18,853,527	30,000,000	28,801,395	0	8,334	0	0	2.050	2.227	FA	232,333	563,750	12/14/2023	08/15/2050
02079K-AG-2	ALPHABET			1	1.C FE	26,228,434	61.9580	17,038,497	27,500,000	26,251,583	0	11,113	0	0	2.250	2.416	FA	233,750	590,625	09/15/2023	08/15/2060
02209S-AE-3	ALTRIA GROUP				2.B FE	3,511,534	136.6010	4,831,570	3,537,000	3,516,115	0	569	0	0	9.950	10.024	MN	49,857	351,932	03/24/2009	11/10/2038
02209S-BD-4	ALTRIA GROUP			1	2.B FE	7,191,590	99.6810	7,188,961	7,212,000	7,199,964	0	1,963	0	0	4.800	4.836	FA	131,739	346,176	02/12/2019	02/14/2029
02209S-BM-4	ALTRIA GROUP			1	2.B FE	4,161,600	73.2220	3,661,099	5,000,000	4,215,287	0	29,230	0	0	3.400	4.751	FA	69,417	170,000	02/11/2022	02/04/2041
023135-BC-9	AMAZON	C		1	1.E FE	15,112,711	95.9770	14,528,925	15,138,000	15,138,411	0	(207)	0	0	3.150	3.148	FA	170,870	476,847	09/26/2018	08/22/2027
023135-BF-2	AMAZON			1	1.E FE	390,452	92.7930	417,571	450,000	393,882	0	2,776	0	0	3.875	5.159	FA	6,248	17,438	09/29/2022	08/22/2037
023135-BS-4	AMAZON				1.D FE	1,263,915	84.8090	1,272,134	1,500,000	1,264,793	0	878	0	0	1.500	4.322	JD	1,750	0	12/19/2023	06/03/2030
02343U-AG-0	AMCOR FINANCE USA			1	2.B FE	11,793,402	96.5400	11,307,694	11,713,000	11,858,579	0	(67,009)	0	0	3.625	3.003	AO	74,304	424,596	06/17/2019	04/28/2026
02343U-AH-8	AMCOR FINANCE USA			1	2.B FE	3,164,754	97.8000	2,934,001	3,000,000	3,142,234	0	(31,738)	0	0	4.500	3.261	MN	17,250	135,000	06/13/2019	05/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
02344A-AA-6	AMCOR FLEXIBLES NORTH AM			1	2.B FE	1,499,340	86.0760	1,291,134	1,500,000	1,499,473	0	61	0	0	2.690	2.695	MN	4,035	40,350	05/18/2021	05/25/2031
023551-AF-1	HESS CORP			1	2.C FE	6,803,740	114.8920	6,721,193	5,850,000	6,422,919	0	(81,796)	0	0	7.875	5.842	AO	115,172	460,688	01/01/2019	10/01/2029
023551-AM-6	HESS CORP			1	2.C FE	11,768,727	115.5800	12,073,519	10,446,000	11,408,667	0	(77,265)	0	0	7.125	5.816	MS	219,148	744,278	01/01/2019	03/15/2033
02361D-AM-2	AMEREN ILLINOIS			1	1.F FE	4,326,418	91.8240	3,807,007	4,146,000	4,302,942	0	(4,967)	0	0	4.800	4.506	JD	8,845	199,008	01/01/2019	12/15/2043
02361D-AQ-3	AMEREN ILLINOIS			1	1.F FE	2,585,887	86.1860	2,293,421	2,661,000	2,594,240	0	1,759	0	0	4.150	4.327	MS	32,516	110,432	10/01/2018	03/15/2046
02361D-AY-6	AMEREN ILLINOIS			1	1.F FE	24,956,750	93.2040	23,301,112	25,000,000	24,960,641	0	3,692	0	0	3.850	3.871	MS	320,833	967,847	08/15/2022	09/01/2032
023771-T3-2	AM AIRLIN 16-3 A	LS		1	3.C FE	1,460,985	101.1430	1,517,145	1,500,000	1,465,597	0	4,612	0	0	7.250	7.909	FA	41,083	54,375	05/01/2023	02/15/2028
02379*-AA-7	AMERICAN AIRLINES				1.E PL	19,875,000	93.2710	18,537,529	19,875,000	19,875,000	0	0	0	0	3.530	3.530	JD	31,182	701,587	06/04/2019	06/15/2026
024747-AF-4	AMERICAN BUILDERS			1	3.B FE	4,863,750	94.9490	4,747,459	5,000,000	4,921,411	0	17,386	0	0	4.000	4.429	JJ	92,222	200,000	06/29/2020	01/15/2028
025537-AU-5	AMERICAN ELECTRIC POWER				2.C FE	3,700,000	85.0300	3,146,110	3,700,000	3,700,000	0	0	0	0	3.875	3.875	FA	54,164	143,375	11/10/2021	02/15/2062
025816-CP-2	AMERICAN EXPRESS			2	1.F FE	16,948,383	95.6270	15,300,271	16,000,000	16,598,194	0	(176,406)	0	0	3.300	2.102	MN	85,067	528,000	01/26/2022	05/03/2027
025816-CW-7	AMERICAN EXPRESS			2	1.F FE	9,981,300	98.9770	9,897,749	10,000,000	9,984,825	0	2,423	0	0	4.050	4.081	MN	65,250	405,000	04/28/2022	05/03/2029
025816-DB-2	AMERICAN EXPRESS			2	1.F FE	8,676,748	104.2740	9,054,093	8,683,000	8,677,215	0	1,073	0	0	5.850	5.867	MN	79,015	505,134	10/31/2022	11/05/2027
025932-AP-9	AMERICAN FINANCIAL GROUP			1	2.A FE	9,862,500	100.1950	10,019,540	10,000,000	9,904,755	0	12,371	0	0	5.250	5.430	AO	129,792	525,000	03/26/2020	04/02/2030
026874-AZ-0	AMERICAN INTERNATIONAL			1	2.B FE	7,026,477	106.4270	5,321,360	5,000,000	6,781,455	0	(119,345)	0	0	6.250	2.811	MN	52,083	312,500	12/01/2021	05/01/2036
026874-DB-0	AMERICAN INTERNATIONAL			2	2.B FE	4,529,543	80.4130	3,055,683	3,800,000	4,487,522	0	(12,627)	0	0	4.375	3.416	JJ	76,660	166,250	07/14/2020	01/15/2055
026874-DC-8	AMERICAN INTERNATIONAL			1	2.B FE	6,976,830	90.5440	6,338,102	7,000,000	6,984,961	0	1,065	0	0	3.875	3.899	JJ	125,076	271,250	01/12/2015	01/15/2035
026874-DE-4	AMERICAN INTERNATIONAL			2	2.B FE	12,182,100	92.2980	9,229,832	10,000,000	11,735,558	0	(132,231)	0	0	4.700	2.854	JJ	223,250	470,000	06/30/2020	07/10/2035
03027X-AX-8	AMERICAN TOWER			1	2.C FE	396,394	93.8130	375,253	400,000	397,701	0	712	0	0	2.750	2.949	JJ	5,072	11,000	02/24/2022	01/15/2027
030288-AB-0	AMER TRANS SYST			1	2.A FE	5,282,908	92.5020	4,717,626	5,100,000	5,260,614	0	(4,685)	0	0	5.000	4.755	MS	85,000	255,000	01/01/2019	09/01/2044
030288-AC-8	AMER TRANS SYST			1	2.A FE	10,670,468	84.6040	9,052,627	10,700,000	10,676,077	0	2,626	0	0	2.650	2.681	JJ	130,748	283,550	11/29/2021	01/15/2032
03028P-D#-0	AMERICAN TRANSMISSION				1.F	30,217,725	91.1430	27,342,957	30,000,000	30,182,860	0	(5,710)	0	0	4.670	4.622	JJ	618,775	1,401,000	09/26/2018	01/22/2044
03028P-D*-4	AMERICAN TRANSMISSION				1.F	12,000,000	88.5610	10,627,356	12,000,000	12,000,000	0	0	0	0	4.370	4.370	AO	106,337	524,400	01/12/2012	04/18/2042
03028P-E*-3	AMERICAN TRANSMISSION			1	1.F	11,000,000	97.6630	10,742,925	11,000,000	11,000,000	0	0	0	0	3.350	3.350	JD	20,472	368,500	11/19/2014	12/11/2024
03028P-H#-8	AMERICAN TRANSMISSION				1.F YE	11,000,000	95.6090	10,516,951	11,000,000	11,000,000	0	0	0	0	3.700	3.700	JJ	184,281	407,000	04/18/2018	07/18/2028
03028P-J#-6	AMERICAN TRANSMISSION			1	1.F	18,000,000	92.6120	16,670,124	18,000,000	18,000,000	0	0	0	0	3.530	3.530	MN	82,955	635,400	05/01/2019	05/14/2031
03040W-AD-7	AMERICAN WATER CAPITAL			1	2.A FE	4,680,108	115.8030	4,230,284	3,653,000	4,482,421	0	(43,036)	0	0	6.593	4.381	AO	50,844	240,842	01/01/2019	10/15/2037
03040W-AJ-4	AMERICAN WATER CAPITAL			1	2.A FE	4,832,749	89.5370	4,439,244	4,958,001	4,849,861	0	3,549	0	0	4.300	4.471	JD	17,766	213,194	01/01/2019	12/01/2042
03040W-AL-9	AMERICAN WATER CAPITAL			1	2.A FE	4,983,350	97.8930	4,894,634	5,000,000	4,997,511	0	1,922	0	0	3.400	3.441	MS	56,667	170,000	08/10/2015	03/01/2025
03040W-AU-9	AMERICAN WATER CAPITAL			1	2.A FE	2,494,475	94.3860	2,359,645	2,500,000	2,496,758	0	527	0	0	3.450	3.476	JD	7,188	86,250	05/06/2019	06/01/2029
03073E-AM-7	AMERISOURCEBERGEN			1	2.A FE	745,988	97.8920	734,192	750,000	749,441	0	444	0	0	3.250	3.313	MS	8,125	24,375	02/17/2015	03/01/2025
03073E-AT-2	AMERISOURCEBERGEN			1	2.A FE	10,361,400	87.7050	8,770,519	10,000,000	10,276,975	0	(36,460)	0	0	2.700	2.266	MS	79,500	270,000	08/24/2021	03/15/2031
03076C-AG-1	AMERIPRISE FINANCIAL			1	1.G FE	2,112,820	98.7610	1,975,218	2,000,000	2,017,653	0	(21,945)	0	0	3.700	2.559	AO	15,622	74,000	06/17/2019	10/15/2024
03076C-AH-9	AMERIPRISE FINANCIAL			1	1.G FE	2,890,350	95.6930	2,870,793	3,000,000	2,965,416	0	11,992	0	0	2.875	3.323	MS	25,396	86,250	02/08/2017	09/15/2026
03076C-AL-0	AMERIPRISE FINANCIAL			1	1.G FE	5,453,691	99.1880	5,410,695	5,455,000	5,453,600	0	109	0	0	4.500	4.503	MN	32,730	245,475	05/10/2022	05/13/2032
03076C-AN-6	AMERIPRISE FINANCIAL			1	1.G FE	1,497,495	104.7890	1,571,842	1,500,000	1,497,428	0	(67)	0	0	5.700	5.736	JD	12,350	0	11/07/2023	12/15/2028
031100-L*-9	AMETEK			1	2.A	27,000,000	98.0360	26,469,799	27,000,000	27,000,000	0	0	0	0	3.730	3.730	MS	254,573	1,007,100	09/11/2014	09/30/2024
031100-N#-5	AMETEK				2.A	5,000,000	98.5180	4,925,920	5,000,000	5,000,000	0	0	0	0	4.370	4.370	JD	10,925	218,500	11/28/2018	12/13/2028
031100-P*-5	AMETEK				2.A	35,000,000	97.9610	34,286,261	35,000,000	35,000,000	0	0	0	0	4.180	4.180	JD	73,150	1,463,000	11/28/2018	12/13/2025
03115A-AC-7	AMFAM HOLDINGS INC			1	2.C FE	9,390,000	60.7830	5,707,552	9,390,000	9,390,000	0	0	0	0	3.833	3.833	MS	109,975	359,919	03/08/2021	03/11/2051
031162-CD-0	AMGEN			1	2.A FE	2,296,570	90.5250	2,069,392	2,286,000	2,300,306	0	(2,864)	0	0	4.563	4.411	JD	4,636	104,310	09/29/2021	06/15/2048
031162-CF-5	AMGEN			2	2.A FE	13,204,268	91.2020	9,120,172	10,000,000	12,967,138	0	(70,235)	0	0	4.663	3.042	JD	20,724	466,300	06/29/2020	06/15/2051
031162-CR-9	AMGEN			1	2.A FE	23,152,740	77.8120	17,118,744	22,000,000	23,029,633	0	(51,954)	0	0	3.150	2.779	FA	250,250	693,000	08/23/2021	02/21/2040
031162-CS-7	AMGEN			1	2.A FE	19,309,525	74.7430	12,631,582	16,900,000	19,107,859	0	(60,139)	0	0	3.375	2.664	FA	205,969	570,375	05/05/2021	02/21/2050
031162-DF-4	AMGEN			1	2.A FE	5,305,231	84.6330	4,515,186	5,335,000	5,305,951	0	525	0	0	4.200	4.233	FA	80,292	224,070	02/17/2022	02/22/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
031162-DH-0	AMGEN			1	2.A FE	14,980,050	97.9000	14,685,002	15,000,000	14,982,932	0	2,555	0	0	4.050	4.072	FA	224,438	607,500	08/15/2022	08/18/2029
031162-DQ-0	AMGEN			1	2.A FE	1,011,827	102.8000	1,027,996	1,000,000	1,010,633	0	(1,194)	0	0	5.250	5.042	MS	17,354	26,250	03/21/2023	03/02/2030
031162-DR-8	AMGEN			1	2.A FE	27,352,567	102.5230	28,131,358	27,439,000	27,356,044	0	3,477	0	0	5.250	5.291	MS	476,181	720,274	02/15/2023	03/02/2033
031162-DT-4	AMGEN			1	2.A FE	7,411,312	105.2090	7,808,582	7,422,000	7,410,773	0	(539)	0	0	5.650	5.660	MS	138,616	209,672	02/15/2023	03/02/2053
032654-AW-5	ANALOG DEVICES			1	1.F FE	2,242,468	75.3360	1,757,599	2,333,000	2,246,178	0	3,038	0	0	2.800	3.055	AO	16,331	65,324	01/20/2023	10/01/2041
035229-BP-7	ANHEUSER-BUSCH			1	1.G FE	3,998,537	107.2680	3,754,392	3,500,000	3,741,606	0	(54,243)	0	0	6.750	4.812	JD	10,500	236,250	01/01/2019	12/15/2027
035229-BQ-5	ANHEUSER-BUSCH			1	1.G FE	990,190	106.9280	1,069,281	1,000,000	997,262	0	581	0	0	6.500	6.579	JJ	32,500	65,000	05/20/2002	01/01/2028
03522A-AH-3	ANHEUSER-BUSCH	C		1	2.C FE	32,322,500	99.6740	29,603,095	29,700,000	31,945,762	0	(155,729)	0	0	4.700	3.869	FA	581,625	1,395,900	02/14/2022	02/01/2036
03523T-AP-3	ANHEUSER-BUSCH			1	1.G FE	2,279,692	111.4080	2,257,119	2,026,000	2,240,905	0	(8,276)	0	0	6.375	5.379	JJ	59,556	129,158	10/01/2018	01/15/2040
03523T-BQ-0	ANHEUSER-BUSCH INBEV			1	1.G FE	1,504,869	84.8210	1,562,396	1,842,000	1,549,107	0	9,333	0	0	3.750	5.084	JJ	31,851	69,075	10/01/2018	07/15/2042
03523T-BU-1	ANHEUSER-BUSCH INBEV	C		1	1.G FE	9,418,725	105.4150	10,424,441	9,889,000	9,430,439	0	16,016	0	0	5.450	5.894	JJ	236,539	538,951	10/12/2022	01/23/2039
035240-AG-5	ANHEUSER-BUSCH INBEV			1	1.G FE	7,715,544	100.0280	8,002,262	8,000,000	7,753,894	0	8,055	0	0	4.950	5.215	JJ	182,600	396,000	01/01/2019	01/15/2042
035240-AL-4	ANHEUSER-BUSCH INBEV	C		1	1.G FE	20,979,345	98.7710	19,260,303	19,500,000	20,517,726	0	(239,047)	0	0	4.000	2.617	AO	169,000	780,000	06/30/2022	04/13/2028
035240-AM-2	ANHEUSER-BUSCH INBEV	C		1	1.G FE	29,524,260	94.8320	24,656,425	26,000,000	28,916,792	0	(164,242)	0	0	4.375	3.351	AO	240,139	1,137,500	10/22/2020	04/15/2038
03666H-AC-5	ANTARES			1	2.B FE	18,573,648	93.0190	17,487,499	18,800,000	18,688,136	0	40,819	0	0	3.950	4.199	JJ	342,421	742,600	01/21/2021	07/15/2026
03666H-AD-3	ANTARES			1	2.B FE	41,563,662	88.6860	37,248,284	42,000,000	41,722,321	0	80,360	0	0	2.750	2.976	JJ	532,583	1,150,188	03/30/2023	01/15/2027
03666H-AE-1	ANTARES			1	2.B FE	495,030	90.1180	450,592	500,000	496,767	0	847	0	0	3.750	3.947	JJ	8,646	18,750	01/21/2022	07/15/2027
036752-AX-1	ANTHEM			1	2.B FE	598,946	113.3620	679,036	599,000	598,855	0	(32)	0	0	6.100	6.101	AO	7,714	34,611	10/26/2022	10/15/2052
03690A-AD-8	ANTERO MIDSTREAM			1	3.C FE	2,814,138	99.2240	2,728,651	2,750,000	2,774,424	0	(20,033)	0	0	5.750	4.950	MS	52,708	158,125	01/25/2022	03/01/2027
03740L-AC-6	AON CORP/AON GLOBAL HOLD			1	2.A FE	8,145,160	84.7940	6,855,632	8,085,000	8,133,464	0	(5,647)	0	0	2.600	2.514	JD	16,934	210,210	11/30/2021	12/02/2031
03740L-AE-2	AON CORP/AON GLOBAL HOLD			1	2.A FE	8,145,777	79.4580	6,571,992	8,271,000	8,147,867	0	2,330	0	0	3.900	3.988	FA	110,211	322,569	02/23/2022	02/28/2052
03740L-AG-7	AON CORP/AON GLOBAL HOLD			1	2.A FE	3,696,150	102.5550	3,791,475	3,697,000	3,694,908	0	(1,242)	0	0	5.350	5.357	FA	67,578	98,895	02/23/2023	02/28/2033
037411-AW-5	APACHE			1	2.C FE	550,125	85.6810	578,347	675,000	561,668	0	3,578	0	0	5.100	6.798	MS	11,475	34,425	06/29/2020	09/01/2040
037411-BF-1	APACHE			1	2.C FE	5,253,125	93.6830	4,684,171	5,000,000	5,193,167	0	(29,553)	0	0	4.250	3.507	JJ	97,986	212,500	12/06/2021	01/15/2030
037735-BZ-9	APPALACHIAN POWER			1	2.A FE	3,437,072	103.7420	3,806,289	3,669,000	3,495,826	0	12,946	0	0	5.950	6.633	MN	27,895	218,306	10/22/2018	05/15/2033
037735-CG-0	APPALACHIAN POWER			1	2.A FE	1,533,340	107.3940	1,651,724	1,538,000	1,534,878	0	154	0	0	6.375	6.398	AO	24,512	98,048	04/05/2006	04/01/2036
037735-CM-7	APPALACHIAN POWER			1	2.A FE	3,814,085	115.3330	3,483,044	3,020,000	3,667,334	0	(30,829)	0	0	7.000	4.892	AO	52,850	211,400	10/01/2018	04/01/2038
037735-CT-2	APPALACHIAN POWER			1	2.A FE	2,719,641	83.2310	2,345,462	2,818,000	2,731,592	0	2,504	0	0	4.400	4.634	MN	15,843	123,992	10/01/2018	05/15/2044
037735-CY-1	APPALACHIAN POWER			1	1.G FE	11,241,900	74.7510	7,475,128	10,000,000	11,144,357	0	(28,757)	0	0	3.700	3.056	MN	61,667	370,000	06/23/2020	05/01/2050
037833-AS-9	APPLE			1	1.B FE	4,995,800	99.3050	4,965,240	5,000,000	4,999,515	0	325	0	0	3.450	3.460	MN	26,354	172,500	04/29/2014	05/06/2024
037833-AT-7	APPLE			1	1.B FE	9,949,977	97.0830	9,708,302	10,000,000	9,955,767	0	1,294	0	0	4.450	4.483	MN	67,986	445,000	10/22/2018	05/06/2044
037833-BG-4	APPLE	C		1	1.B FE	9,487,625	97.9640	9,306,612	9,500,000	9,500,428	0	(471)	0	0	3.200	3.195	MN	40,533	304,000	04/25/2022	05/13/2025
037833-BX-7	APPLE			1	1.B FE	3,798,355	99.2840	2,839,509	2,860,000	3,736,795	0	(30,273)	0	0	4.650	2.759	FA	47,285	132,990	11/12/2021	02/23/2046
037833-CJ-7	APPLE			1	1.B FE	6,057,900	97.4010	5,844,074	6,000,000	6,018,863	0	(6,192)	0	0	3.350	3.234	FA	79,283	201,000	02/07/2017	02/09/2027
037833-DU-1	APPLE			1	1.B FE	8,616,300	85.5170	8,551,733	10,000,000	8,870,996	0	154,979	0	0	1.650	3.655	MN	22,917	165,000	04/28/2022	05/11/2030
038336-AA-1	APTAR GROUP			1	2.C FE	16,102,187	89.8140	14,499,528	16,144,000	16,108,159	0	3,623	0	0	3.600	3.631	MS	171,126	581,184	03/02/2022	03/15/2032
038336-D#-7	APTAR GROUP			1	2.C	10,000,000	99.5930	9,959,261	10,000,000	10,000,000	0	0	0	0	3.490	3.490	FA	121,181	349,000	09/26/2018	02/26/2024
038336-E*-0	APTAR GROUP				2.C	13,000,000	96.6580	12,565,493	13,000,000	13,000,000	0	0	0	0	3.610	3.610	JD	19,554	469,300	12/05/2014	12/16/2025
038336-E@-8	APTAR GROUP			1	2.C	15,000,000	96.3800	14,456,997	15,000,000	15,000,000	0	0	0	0	3.610	3.610	FA	188,021	541,500	12/05/2014	02/26/2026
03939C-AA-1	ARCH CAPITAL FINANCE			1	2.A FE	13,000,000	97.0960	12,622,452	13,000,000	13,000,000	0	0	0	0	4.011	4.011	JD	23,175	521,430	11/29/2016	12/15/2026
039482-AB-0	ARCHER-DANIELS-MIDLAND			1	1.F FE	9,648,300	93.3070	9,330,733	10,000,000	9,714,042	0	39,901	0	0	3.250	3.768	MS	84,861	325,000	04/27/2022	03/27/2030
039482-AD-6	ARCHER-DANIELS-MIDLAND			1	1.F FE	7,128,214	88.8950	6,349,800	7,143,000	7,130,453	0	1,324	0	0	2.900	2.924	MS	69,049	207,147	02/23/2022	03/01/2032
03969A-AN-0	ARDAGH PACKAGING FINANCE			1	4.A FE	2,652,933	91.2500	2,509,375	2,750,000	2,674,636	0	15,156	0	0	4.125	5.036	MN	14,495	113,438	06/28/2022	08/15/2026
039936-AA-7	ARES FINANCE CO IV LLC			1	2.A FE	3,182,504	71.2470	2,881,221	4,044,000	3,186,502	0	3,241	0	0	3.650	4.964	FA	61,503	74,606	10/03/2023	02/01/2052
04016*-AA-2	ARGLASS YAMAMURA SE LLC				2.B PL	7,500,000	99.2810	7,446,091	7,500,000	7,500,000	0	0	0	0	6.100	6.100	JD	1,271	271,958	04/28/2023	06/30/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
04018V-AA-1	ARES CAPITAL			2	2.C FE	5,482,125	85.1590	4,683,718	5,500,000	5,481,505	0	(237)	0	0	4.125	4.134	JD	630	226,875	01/27/2022	06/30/2051
040555-CK-8	ARIZONA PUBLIC SERVICE			1	1.G FE	2,496,609	111.9720	2,799,291	2,500,000	2,497,316	0	121	0	0	6.875	6.887	FA	71,615	171,875	03/28/2018	08/01/2036
040555-CP-7	ARIZONA PUBLIC SERVICE			1	1.G FE	1,901,597	84.2460	1,582,981	1,879,000	1,898,754	0	(613)	0	0	4.700	4.618	JJ	40,722	88,313	10/01/2018	01/15/2044
040555-CX-0	ARIZONA PUBLIC SERVICE			1	1.G FE	9,929,000	79.9410	7,994,125	10,000,000	9,935,804	0	1,448	0	0	4.200	4.242	FA	158,667	420,000	08/07/2018	08/15/2048
042208-AA-2	ARMENIA MOUNTAIN WIND				2.B PL	2,886,046	98.4040	2,839,979	2,886,046	2,886,046	0	0	0	0	3.260	3.262	JD	261	94,085	10/21/2015	12/31/2024
04249@-AD-3	ARMY & AIR FORCE			1	1.D	770,605	99.4430	766,312	770,605	770,605	0	0	0	0	4.950	5.001	MON	1,695	38,098	09/22/2009	10/15/2024
042735-BE-9	ARROW ELECTRONICS			1	2.C FE	7,723,700	98.0690	7,845,510	8,000,000	7,939,723	0	45,454	0	0	4.000	4.623	AO	80,000	320,000	01/01/2019	04/01/2025
04273W-AC-5	ARROW ELECTRONICS INC			1	2.C FE	9,975,800	84.5230	8,452,264	10,000,000	9,979,749	0	2,152	0	0	2.950	2.978	FA	111,444	295,000	11/16/2021	02/15/2032
04317@-AN-8	ARTHUR J GALLAGHER			1	2.A FE	5,000,000	97.7080	4,885,388	5,000,000	5,000,000	0	0	0	0	4.310	4.310	JD	4,190	215,500	06/04/2014	06/24/2025
04317@-AV-0	ARTHUR J GALLAGHER			1	2.A FE	13,053,513	96.6930	13,053,513	13,500,000	13,053,513	0	0	446,487	0	4.090	4.090	JD	6,135	552,150	09/26/2018	06/27/2027
04317@-AW-8	ARTHUR J GALLAGHER			1	2.A FE	13,500,000	96.6310	13,045,230	13,500,000	13,500,000	0	0	0	0	4.090	4.090	FA	228,529	552,150	05/03/2017	08/02/2027
04317@-AX-6	ARTHUR J GALLAGHER			1	2.A FE	9,000,000	95.6230	8,606,054	9,000,000	9,000,000	0	0	0	0	4.190	4.190	JD	4,190	377,100	05/03/2017	06/27/2029
04317@-AY-4	ARTHUR J GALLAGHER			1	2.A FE	9,000,000	95.5450	8,599,033	9,000,000	9,000,000	0	0	0	0	4.190	4.190	FA	156,078	377,100	05/03/2017	08/02/2029
04317@-BH-0	ARTHUR J GALLAGHER				2.A FE	20,000,000	99.7370	19,947,359	20,000,000	20,000,000	0	0	0	0	4.720	4.720	FA	361,867	944,000	01/18/2019	02/13/2024
04317@-BS-6	ARTHUR J GALLAGHER				2.A FE	15,000,000	94.1340	14,120,067	15,000,000	15,000,000	0	0	0	0	3.990	3.990	JJ	251,038	598,500	10/29/2019	01/30/2030
043436-AU-8	ASBURY AUTOMOTIVE			1	3.B FE	981,283	95.6380	919,076	961,000	973,228	0	(2,649)	0	0	4.500	4.163	MS	14,415	43,245	11/10/2020	03/01/2028
043436-AV-6	ASBURY AUTOMOTIVE			1	3.B FE	10,462,675	93.6560	9,989,376	10,666,000	10,519,765	0	19,637	0	0	4.750	5.010	MS	168,878	506,635	11/10/2020	03/01/2030
04351L-AB-6	ASCENSION HEALTH			1	1.B FE	14,689,581	86.1140	13,468,217	15,640,000	14,791,884	0	21,323	0	0	3.945	4.320	MN	78,839	616,998	01/01/2019	11/15/2046
04352E-AA-3	ASCENSION HEALTH			1	1.B FE	4,294,551	89.2670	3,716,174	4,163,000	4,245,693	0	(13,692)	0	0	2.532	2.155	MN	13,469	105,407	04/23/2020	11/15/2029
04364V-AG-8	ASCENT RESOURCES			1	4.A FE	2,369,818	100.6320	2,390,008	2,375,000	2,364,704	0	(231)	0	0	7.000	7.043	MN	27,708	166,250	02/15/2023	11/01/2026
045054-AF-0	ASHTEAD CAPITAL			1	2.C FE	3,670,000	96.0110	3,595,627	3,745,000	3,710,649	0	8,446	0	0	4.375	4.651	FA	61,897	163,844	08/27/2018	08/15/2027
045054-AJ-2	ASHTEAD CAPITAL			1	2.C FE	1,257,360	94.0900	1,174,239	1,248,000	1,251,656	0	(1,491)	0	0	4.000	3.866	MN	8,320	49,920	12/12/2019	05/01/2028
04621W-AD-2	ASSURED GUARANTY			1	2.A FE	997,170	88.0490	880,495	1,000,000	997,818	0	254	0	0	3.150	3.183	JD	1,400	31,500	05/19/2021	06/15/2031
04621X-AM-0	ASSURANT			1	2.B FE	9,996,500	90.0400	9,003,956	10,000,000	9,997,446	0	315	0	0	3.700	3.704	FA	132,583	370,000	08/15/2019	02/22/2030
04621X-AP-3	ASSURANT			1	2.B FE	6,330,783	101.5900	6,433,716	6,333,000	6,330,705	0	(79)	0	0	6.100	6.113	FA	133,063	192,083	02/23/2023	02/27/2026
048303-CF-6	ATLANTIC CITY ELECTRIC			1	1.F FE	7,496,775	98.2190	7,366,425	7,500,000	7,499,517	0	360	0	0	3.375	3.380	MS	84,375	253,125	08/18/2014	09/01/2024
048303-E@-6	ATLANTIC CITY ELECTRIC				1.F	23,512,593	92.9640	23,240,965	25,000,000	23,568,607	0	56,014	1,487,407	0	3.500	3.500	MN	97,222	875,000	05/02/2019	05/21/2029
049560-AK-1	ATMOS ENERGY			1	1.E FE	2,595,733	104.5090	2,390,132	2,287,000	2,547,777	0	(10,048)	0	0	5.500	4.529	JD	5,590	125,785	10/01/2018	06/15/2041
049560-AL-9	ATMOS ENERGY			1	1.E FE	19,965,562	90.3640	18,072,806	20,000,000	19,970,963	0	974	0	0	4.150	4.161	JJ	382,722	830,000	10/22/2018	01/15/2043
049560-AQ-8	ATMOS ENERGY			1	1.G FE	9,960,600	85.8970	8,589,691	10,000,000	9,963,760	0	792	0	0	4.125	4.148	MS	121,458	412,500	02/25/2019	03/15/2049
052769-AG-1	AUTODESK INC			1	2.A FE	10,111,300	90.1360	9,013,614	10,000,000	10,069,598	0	(11,073)	0	0	2.850	2.718	JJ	131,417	285,000	01/31/2020	01/15/2030
052769-AH-9	AUTODESK INC			1	2.A FE	40,878,045	85.5580	35,259,401	41,211,000	40,944,072	0	29,925	0	0	2.400	2.490	JD	43,958	989,064	10/26/2021	12/15/2031
053015-AE-3	AUTOMATIC DATA PROCESSING	C		1	1.D FE	6,802,577	97.9780	6,672,272	6,810,000	6,808,318	0	812	0	0	3.375	3.388	MS	67,674	229,838	09/08/2015	09/15/2025
053332-AR-3	AUTOZONE			1	2.B FE	7,790,680	97.6360	7,642,953	7,828,000	7,815,012	0	9,490	0	0	3.250	3.380	AO	53,709	254,410	04/25/2022	04/15/2025
053332-AW-2	AUTOZONE			1	2.B FE	12,964,510	95.4760	12,411,902	13,000,000	12,979,004	0	3,425	0	0	3.750	3.783	AO	98,854	487,500	04/04/2019	04/18/2029
053332-AZ-5	AUTOZONE			2	2.B FE	17,692,160	95.8390	14,375,889	15,000,000	16,843,463	0	(286,026)	0	0	4.000	1.840	AO	126,667	600,000	12/23/2020	04/15/2030
053332-BA-9	AUTOZONE			2	2.B FE	7,975,680	81.2700	6,501,608	8,000,000	7,983,065	0	2,245	0	0	1.650	1.682	JJ	60,867	132,000	08/04/2020	01/15/2031
05351W-AC-7	AVANGRID INC			1	2.B FE	7,781,948	97.1300	7,568,383	7,792,000	7,789,027	0	2,041	0	0	3.200	3.228	AO	52,639	249,344	04/07/2020	04/15/2025
05352T-AB-5	AVANTOR FUNDING			1	3.B FE	722,125	90.8120	766,451	844,000	738,859	0	14,234	0	0	3.875	6.452	MN	5,451	32,705	10/20/2022	11/01/2029
05367A-AH-6	AVIATION CAPITAL GROUP			1	2.C FE	12,107,080	98.0070	11,760,869	12,000,000	12,030,376	0	(20,740)	0	0	4.875	4.686	AO	146,250	585,000	06/17/2019	10/01/2025
05369A-AF-8	AVIATION CAPITAL			1	2.C FE	12,105,576	99.8400	12,108,620	12,128,000	12,125,254	0	2,315	0	0	4.375	4.398	JJ	222,557	530,600	06/17/2019	01/30/2024
054561-AJ-4	AXA EQUITABLE			1	2.A FE	24,423,215	96.5510	23,654,995	24,500,000	24,459,446	0	7,256	0	0	4.350	4.388	AO	210,190	1,010,096	06/17/2019	04/20/2028
054989-AD-0	BAT CAPITAL CORP			1	2.B FE	900,000	106.9060	962,151	900,000	900,000	0	0	0	0	7.081	7.081	FA	26,377	0	07/31/2023	08/02/2053
05523U-AK-6	BAE SYSTEMS HOLDINGS			1	2.A FE	1,033,153	98.6130	986,129	1,000,000	1,004,227	0	(5,408)	0	0	3.800	3.232	AO	8,867	38,000	03/28/2018	10/07/2024
05523U-AP-5	BAE SYSTEMS HOLDINGS			1	2.A FE	6,758,300	97.7930	6,688,077	6,839,000	6,820,521	0	8,861	0	0	3.850	3.994	JD	11,702	263,302	12/03/2015	12/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05526D-BB-0	BAT CAPITAL			1	2.B FE	11,796,920	95.4310	11,754,284	12,317,000	12,066,814	0	62,536	0	0	3.557	4.165	FA	165,510	438,116	05/03/2019	08/15/2027
05526D-BD-6	BAT CAPITAL			1	2.B FE	32,036,669	83.7330	26,354,981	31,475,000	31,945,571	0	(26,868)	0	0	4.390	4.239	FA	521,995	1,381,753	04/26/2021	08/15/2037
05526D-BH-7	BAT CAPITAL			1	2.B FE	10,225,048	92.1180	8,803,683	9,557,000	10,003,817	0	(75,886)	0	0	3.462	2.534	MS	105,692	330,863	06/15/2021	09/06/2029
05526D-BJ-3	BAT CAPITAL			1	2.B FE	9,859,410	95.6400	10,520,358	11,000,000	10,185,746	0	270,738	0	0	3.215	6.255	MS	112,972	353,650	10/12/2022	09/06/2026
05526D-BK-0	BAT CAPITAL			1	2.B FE	11,368,000	79.4850	7,948,545	10,000,000	11,270,730	0	(29,042)	0	0	4.758	3.956	MS	151,992	475,800	06/23/2020	09/06/2049
05526D-BS-3	BAT CAPITAL			1	2.B FE	2,581,975	83.8620	2,096,552	2,500,000	2,558,920	0	(7,672)	0	0	2.726	2.358	MS	18,173	68,150	12/01/2020	03/25/2031
05531F-BE-2	TRUIST FIN			2	1.G FE	6,536,769	97.7010	6,399,444	6,550,000	6,546,878	0	1,998	0	0	3.700	3.733	JD	17,503	242,350	05/31/2018	06/05/2025
05565E-AY-1	BMW US CAPITAL			1	1.F FE	2,997,510	96.3120	2,889,348	3,000,000	2,998,691	0	250	0	0	3.750	3.760	AO	24,688	112,500	04/05/2018	04/12/2028
05565E-G@-8	BMW US CAPITAL			1	1.F	25,000,000	99.7620	24,940,543	25,000,000	25,000,000	0	0	0	0	3.880	3.880	FA	371,833	970,000	09/26/2018	02/13/2024
05605H-AB-6	BMX TECHNOLOGIES			1	3.C FE	3,004,500	93.1760	2,795,275	3,000,000	3,002,782	0	(553)	0	0	4.125	4.102	JD	344	123,750	06/29/2020	06/30/2028
05682*-AA-2	BAIN CAPITAL HOLDINGS LP				1.D PL	25,000,000	82.4300	20,607,514	25,000,000	25,000,000	0	0	0	0	2.590	2.590	AO	136,694	647,500	01/26/2021	04/15/2031
057224-AZ-0	BAKER HUGHES			1	1.G FE	2,153,719	100.9980	2,148,231	2,127,000	2,149,573	0	(852)	0	0	5.125	5.030	MS	32,097	109,009	10/01/2018	09/15/2040
05723K-AE-0	BAKER HUGHES	C		1	1.G FE	2,338,120	95.5610	2,389,035	2,500,000	2,424,801	0	17,138	0	0	3.337	4.169	JD	3,708	83,425	06/27/2018	12/15/2027
05723K-AG-5	BAKER HUGHES			1	1.G FE	6,718,000	93.0240	6,249,324	6,718,000	6,718,000	0	0	0	0	3.138	3.138	MN	31,622	210,811	11/04/2019	11/07/2029
058498-AV-8	BALL			1	3.A FE	7,655,278	99.4560	6,961,916	7,000,000	7,248,186	0	(121,660)	0	0	4.875	2.993	MS	100,479	341,250	07/31/2020	03/15/2026
059165-DX-5	BALTIMORE GAS & ELECTRIC			1	1.G FE	2,383,080	101.2540	2,430,107	2,400,000	2,391,636	0	663	0	0	5.200	5.247	JD	5,547	124,800	06/17/2003	06/15/2033
059438-AG-6	BANK ONE				1.G FE	1,545,913	104.0550	1,362,080	1,309,000	1,369,457	0	(37,106)	0	0	7.750	4.604	JJ	46,779	101,448	01/01/2019	07/15/2025
06050T-JZ-6	BANK OF AMERICA NA				1.G FE	1,408,480	108.4520	1,333,955	1,230,000	1,371,166	0	(7,862)	0	0	6.000	4.788	AO	15,580	73,800	01/01/2019	10/15/2036
06051G-EN-5	BANK OF AMERICA				1.G FE	1,151,752	108.1050	864,838	800,000	1,122,402	0	(13,280)	0	0	5.875	2.978	FA	18,800	47,000	09/30/2021	02/07/2042
06051G-FS-3	BANK OF AMERICA				1.G FE	18,224,950	98.4870	17,727,742	18,000,000	18,041,694	0	(25,401)	0	0	3.875	3.721	FA	290,625	697,500	10/14/2015	08/01/2025
06051G-GA-1	BANK OF AMERICA			1	1.G FE	101,465	95.2430	95,243	100,000	100,905	0	(354)	0	0	3.248	2.909	AO	632	3,249	02/24/2022	10/21/2027
06051G-HQ-5	BANK OF AMERICA			1	1.G FE	6,312,526	94.8910	5,551,135	5,850,000	6,190,283	0	(70,001)	0	0	3.974	2.741	FA	92,992	232,479	02/14/2022	02/07/2030
06051G-HV-4	BANK OF AMERICA			1	1.G FE	10,000,000	90.6710	9,067,057	10,000,000	10,000,000	0	0	0	0	3.194	3.194	JJ	140,181	319,400	07/18/2019	07/23/2030
06051G-JA-8	BANK OF AMERICA			1	1.G FE	5,443,879	84.3140	3,789,904	4,495,000	5,396,199	0	(22,434)	0	0	4.083	2.976	MS	51,491	183,531	12/01/2021	03/20/2051
06051G-JB-6	BANK OF AMERICA			1	1.G FE	1,444,850	86.1790	1,292,685	1,500,000	1,454,723	0	5,420	0	0	2.592	3.054	AO	6,696	38,880	02/28/2022	04/29/2031
06051G-JD-2	BANK OF AMERICA			1	1.G FE	1,086,899	94.1130	1,019,245	1,083,000	1,084,489	0	(1,001)	0	0	1.319	1.224	JD	476	14,285	07/22/2021	06/19/2026
06051G-JE-0	BANK OF AMERICA			1	1.G FE	7,015,545	71.4880	5,151,422	7,206,000	7,031,689	0	7,604	0	0	2.676	2.853	JD	6,428	192,833	11/04/2021	06/19/2041
06051G-JL-4	BANK OF AMERICA			1	1.G FE	8,555,880	81.1850	8,930,358	11,000,000	8,749,316	0	193,436	0	0	1.922	5.133	AO	39,348	211,420	04/18/2023	10/24/2031
06051G-JW-0	BANK OF AMERICA			1	1.G FE	22,000,000	78.3040	17,226,864	22,000,000	22,000,000	0	0	0	0	3.311	3.311	AO	139,614	728,420	04/16/2021	04/22/2042
06051G-KD-0	BANK OF AMERICA			1	1.G FE	8,500,000	82.9070	7,047,110	8,500,000	8,500,000	0	0	0	0	2.572	2.572	AO	43,117	218,620	10/15/2021	10/20/2032
06051G-KK-4	BANK OF AMERICA			1	1.G FE	6,079,000	85.0820	5,172,137	6,079,000	6,079,000	0	0	0	0	2.972	2.972	FA	73,773	180,668	02/01/2022	02/04/2033
06051G-KL-2	BANK OF AMERICA			1	2.A FE	10,000,000	87.8010	8,780,059	10,000,000	10,000,000	0	0	0	0	3.846	3.846	MS	120,722	384,600	03/03/2022	03/08/2037
06051G-KP-3	BANK OF AMERICA			1	1.G FE	2,000,000	97.7300	1,954,598	2,000,000	2,000,000	0	0	0	0	4.376	4.376	AO	15,559	87,520	04/21/2022	04/27/2028
06051G-KW-8	BANK OF AMERICA			1	1.G FE	10,000,000	99.9860	9,998,643	10,000,000	10,000,000	0	0	0	0	4.948	4.948	JJ	218,537	494,800	07/19/2022	07/22/2028
06051G-KY-4	BANK OF AMERICA			1	1.G FE	1,000,000	98.9230	989,231	1,000,000	1,000,000	0	0	0	0	5.015	5.015	JJ	22,150	50,150	07/19/2022	07/22/2033
06051G-LC-1	BANK OF AMERICA			1	1.G FE	10,407,000	104.3140	10,855,966	10,407,000	10,407,000	0	0	0	0	6.204	6.204	MN	91,467	645,650	11/07/2022	11/10/2028
06051G-LS-6	BANK OF AMERICA			1	1.E FE	4,500,000	103.2270	4,645,232	4,500,000	4,500,000	0	0	0	0	5.819	5.819	MS	77,102	0	09/12/2023	09/15/2029
06406F-AC-7	BANK OF NEW YORK MELLON			2	1.F FE	1,992,900	95.7050	1,914,100	2,000,000	1,998,112	0	752	0	0	2.800	2.841	MN	8,867	56,000	04/25/2016	05/04/2026
06406H-CS-6	BANK OF NEW YORK MELLON			2	1.F FE	498,175	99.7920	498,961	500,000	499,955	0	201	0	0	3.650	3.694	FA	7,452	18,250	01/28/2014	02/04/2024
06406H-DA-4	BANK OF NEW YORK MELLON			2	1.F FE	2,484,400	97.8020	2,445,039	2,500,000	2,493,472	0	5,445	0	0	3.000	3.231	FA	26,458	75,000	04/25/2022	02/24/2025
06406R-BL-0	BANK OF NEW YORK MELLON			2	1.F FE	9,099,000	103.6780	9,433,691	9,099,000	9,099,000	0	0	0	0	5.802	5.802	AO	96,786	527,924	10/18/2022	10/25/2028
06406R-BM-8	BANK OF NEW YORK MELLON			2	1.F FE	9,022,000	106.0160	9,564,768	9,022,000	9,022,000	0	0	0	0	5.834	5.834	AO	96,496	526,343	10/18/2022	10/25/2033
06406R-BP-1	BANK OF NEW YORK MELLON			2	1.E FE	5,000,000	97.8120	4,890,599	5,000,000	5,000,000	0	0	0	0	4.706	4.706	FA	98,042	118,304	01/24/2023	02/01/2034
06406R-BT-3	BANK OF NEW YORK MELLON			1	1.E FE	17,500,000	106.2190	18,588,323	17,500,000	17,500,000	0	0	0	0	6.317	6.317	AO	202,670	0	10/18/2023	10/25/2029
06759L-A#-0	BARINGS BDC				2.C	4,500,000	94.5020	4,252,594	4,500,000	4,500,000	0	0	0	0	4.250	4.250	MN	30,281	191,250	10/14/2020	11/04/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06759L-B#-9	BARINGS BDC				2.C FE	7,000,000	88.2550	6,177,868	7,000,000	7,000,000	0	0	0	0	4.060	4.060	FA	98,681	284,200	02/10/2021	02/26/2028
06759L-B*-3	BARINGS BDC				2.C FE	4,500,000	91.3410	4,110,347	4,500,000	4,500,000	0	0	0	0	4.750	4.750	MN	33,844	213,750	10/14/2020	11/04/2027
06759L-B@-1	BARINGS BDC				2.C	7,000,000	92.1560	6,450,922	7,000,000	7,000,000	0	0	0	0	3.410	3.410	FA	82,882	238,700	02/10/2021	02/26/2026
06849R-AG-7	BARRICK NA FINANCE			1	2.A FE	7,545,600	106.2940	10,629,370	10,000,000	7,886,064	0	54,816	0	0	5.700	7.964	MN	49,083	570,000	12/02/2015	05/30/2041
07177M-AB-9	BAXALTA			1	2.A FE	8,268,600	98.2700	8,044,397	8,186,000	8,198,594	0	(10,512)	0	0	4.000	3.862	JD	7,276	327,440	04/25/2016	06/23/2025
07274N-AL-7	BAYER US FINANCE II			1	2.B FE	33,892,490	95.0240	32,308,162	34,000,000	33,943,473	0	9,721	0	0	4.375	4.412	JD	66,111	1,487,500	04/16/2019	12/15/2028
07274N-AN-3	BAYER US FINANCE II			1	2.B FE	692,702	86.3930	604,754	700,000	691,176	0	165	0	0	4.625	4.711	JD	540	32,375	08/10/2022	06/25/2038
07274N-AW-3	BAYER US FINANCE II			1	2.B FE	1,920,398	98.5770	1,971,549	2,000,000	1,991,995	0	14,351	0	0	3.375	4.131	JJ	31,125	67,500	07/16/2018	07/15/2024
07274N-AZ-6	BAYER US FINANCE II			1	2.B FE	13,443,101	89.0380	12,724,403	14,291,000	13,664,316	0	44,928	0	0	4.200	4.733	JJ	276,769	600,222	07/16/2018	07/15/2034
073096-A#-6	BAYPORT POLYMERS LLC			2	1.E PL	22,000,000	99.4960	21,889,019	22,000,000	22,000,000	0	0	0	0	5.050	5.050	FA	419,711	555,500	01/19/2023	02/15/2033
073685-AF-6	BEACON ROOFING SUPPLY			1	3.C FE	2,944,500	97.5310	2,925,938	3,000,000	2,972,805	0	8,576	0	0	4.500	4.840	MN	17,250	135,000	06/29/2020	11/15/2026
075887-BF-5	BECTON DICKINSON			1	2.B FE	3,081,471	98.4260	2,898,647	2,945,000	2,956,530	0	(15,808)	0	0	3.734	3.172	JD	4,887	109,966	01/22/2015	12/15/2024
075887-CJ-6	BECTON DICKINSON			2	2.B FE	7,034,755	89.4670	5,815,328	6,500,000	6,853,099	0	(53,786)	0	0	2.823	1.881	MN	20,898	183,495	07/15/2020	05/20/2030
075887-CK-3	BECTON DICKINSON			1	2.B FE	12,955,141	81.9060	9,071,095	11,075,000	12,810,544	0	(44,367)	0	0	3.794	2.926	MN	47,854	420,186	09/29/2021	05/20/2050
084423-AU-6	WR BERKLEY			1	2.A FE	12,125,701	80.3830	8,520,625	10,600,000	12,020,116	0	(34,864)	0	0	4.000	3.230	MN	54,178	424,000	03/03/2021	05/12/2050
084659-AP-6	BERKSHIRE HATHAWAY			1	1.G FE	6,567,770	79.1690	4,354,278	5,500,000	6,472,355	0	(28,089)	0	0	3.800	2.786	JJ	96,372	209,000	06/23/2020	07/15/2048
084659-BC-4	BERKSHIRE HATHAWAY			1	1.G FE	10,539,333	67.5500	7,329,869	10,851,000	10,553,220	0	6,935	0	0	2.850	2.998	MN	39,516	309,254	12/14/2021	05/15/2051
084664-CQ-2	BERKSHIRE HATHAWAY			1	1.C FE	27,700,950	92.0220	23,005,480	25,000,000	27,460,893	0	(71,476)	0	0	4.200	3.558	FA	396,667	1,050,000	06/29/2020	08/15/2048
084664-CR-0	BERKSHIRE HATHAWAY			1	1.C FE	849,308	93.4950	645,115	690,000	840,258	0	(4,241)	0	0	4.250	2.991	JJ	13,522	29,325	09/30/2021	01/15/2049
084664-CV-1	BERKSHIRE HATHAWAY			1	1.C FE	880,295	70.0240	616,911	881,000	880,324	0	16	0	0	2.850	2.854	AO	5,301	25,109	10/05/2020	10/15/2050
084664-DB-4	BERKSHIRE HATHAWAY			1	1.C FE	5,550,338	83.5560	4,654,074	5,570,000	5,550,738	0	367	0	0	3.850	3.870	MS	63,142	214,445	03/07/2022	03/15/2052
08576P-AA-9	BERRY GLOBAL			1	3.B FE	950,000	97.4280	974,280	1,000,000	970,237	0	12,753	0	0	4.500	6.012	FA	17,000	45,000	05/18/2022	02/15/2026
09031W-AA-1	BIMBO BAKERIES USA INC			1	2.A FE	6,776,008	80.0550	5,517,387	6,892,000	6,781,227	0	2,158	0	0	4.000	4.098	MN	33,694	275,680	05/12/2021	05/17/2051
09062X-AF-0	BIOGEN			1	2.A FE	20,995,905	98.3720	20,658,200	21,000,000	20,997,431	0	291	0	0	4.050	4.052	MS	250,425	850,500	11/05/2015	09/15/2025
09062X-AH-6	BIOGEN			1	2.A FE	5,052,800	85.3030	4,265,136	5,000,000	5,035,791	0	(5,457)	0	0	2.250	2.124	MN	18,750	112,500	10/22/2020	05/01/2030
092113-AL-3	BLACK HILLS			1	2.A FE	12,046,360	97.6050	11,712,628	12,000,000	12,013,541	0	(9,710)	0	0	3.950	3.863	JJ	218,567	474,000	06/17/2019	01/15/2026
092113-AT-6	BLACK HILLS			1	2.A FE	301,181	84.2980	252,895	300,000	300,914	0	(129)	0	0	2.500	2.449	JD	333	7,500	11/29/2021	06/15/2030
092114-AB-3	BLACK HILLS POWER			1	1.F FE	6,736,297	101.2920	6,632,587	6,548,000	6,706,146	0	(6,371)	0	0	6.125	5.881	MN	66,844	401,065	10/01/2018	11/01/2039
09247X-AS-0	BLACKROCK			1	1.D FE	4,955,500	83.5000	4,175,013	5,000,000	4,963,575	0	4,032	0	0	2.100	2.198	FA	36,750	105,000	12/01/2021	02/25/2032
09261B-AA-8	BLACKSTONE HOLDINGS			1	1.E FE	8,996,941	78.1290	7,656,666	9,800,000	9,124,913	0	79,391	0	0	1.600	2.613	MS	39,636	156,800	08/18/2022	03/30/2031
09261B-AB-6	BLACKSTONE HOLDINGS			1	1.E FE	3,354,890	62.6520	2,114,495	3,375,000	3,356,264	0	461	0	0	2.800	2.830	MS	23,888	94,500	09/23/2020	09/30/2050
09261B-AD-2	BLACKSTONE HOLDINGS			1	1.E FE	51,895,352	78.6700	42,313,310	53,786,000	52,231,434	0	169,179	0	0	2.000	2.390	JJ	451,205	1,075,720	02/10/2022	01/30/2032
09261B-AG-5	BLACKSTONE HOLDINGS			1	1.E FE	8,977,680	81.5540	7,339,865	9,000,000	8,981,217	0	2,000	0	0	2.550	2.578	MS	58,013	229,500	01/03/2022	03/30/2032
09261H-AD-9	BLACKSTONE PRIVATE FINANCE			1	2.C FE	45,988,971	90.5800	42,346,089	46,750,000	46,297,494	0	144,277	0	0	2.625	2.969	JD	54,542	1,227,188	10/26/2021	12/15/2026
09261X-AG-7	BLACKSTONE			1	2.C FE	3,869,067	86.2410	4,139,575	4,800,000	4,059,177	0	128,589	0	0	2.850	6.698	MS	34,580	136,800	06/30/2022	09/30/2028
09581#-AA-2	BLUE OWL GP STAKE ISSUER A			2	1.D PL	1,996,000	102.6900	2,049,689	1,996,000	1,996,000	0	0	0	0	7.110	7.110	FA	44,940	0	08/24/2023	08/22/2043
09581@-AA-4	BLUE OWL GP STAKES ISSUER B			2	1.D PL	2,004,000	102.6900	2,057,904	2,004,000	2,004,000	0	0	0	0	7.110	7.110	FA	45,120	0	08/24/2023	08/22/2043
09659D-AB-2	STANFORD UNIV			1	1.A FE	5,177,113	81.6430	4,718,938	5,780,000	5,242,279	0	13,542	0	0	3.460	4.081	MN	33,331	199,988	01/01/2019	05/01/2047
097023-AU-9	BOEING			1	2.C FE	25,254,230	108.0700	21,614,074	20,000,000	23,343,786	0	(299,623)	0	0	6.125	3.926	FA	462,778	1,225,000	10/22/2018	02/15/2033
097023-AX-3	BOEING			1	2.C FE	5,247,006	114.0790	4,483,314	3,930,000	5,011,446	0	(49,205)	0	0	6.875	4.377	MS	79,555	270,188	01/01/2019	03/15/2039
097023-BA-2	BOEING			1	2.C FE	18,258,994	103.5110	17,946,799	17,338,000	18,097,766	0	(33,494)	0	0	5.875	5.437	FA	384,807	1,018,608	01/01/2019	02/15/2040
097023-BK-0	BOEING			1	2.C FE	1,344,305	81.8970	1,228,450	1,500,000	1,383,031	0	8,068	0	0	3.300	4.181	MS	16,500	49,500	01/01/2019	03/01/2035
097023-BS-3	BOEING			1	2.C FE	1,053,080	72.8750	794,341	1,090,000	1,055,494	0	987	0	0	3.375	3.581	JD	1,635	36,788	06/25/2021	06/15/2046
097023-BY-0	BOEING			1	2.C FE	3,600,942	81.4640	2,863,460	3,515,000	3,591,066	0	(4,331)	0	0	3.550	3.351	MS	41,594	124,783	09/08/2021	03/01/2038
097023-BZ-7	BOEING			1	2.C FE	8,447,832	74.7180	6,345,813	8,493,000	8,450,361	0	1,074	0	0	3.625	3.656	MS	102,624	307,871	09/29/2021	03/01/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
097023-CD-5	BOEING			1	2.C FE	625,771	93.5190	654,636	700,000	641,529	0	9,671	0	0	3.200	5.056	MS	7,467	22,400	05/03/2022	03/01/2029
097023-CE-3	BOEING CO			1	2.C FE	6,030,220	79.4920	4,769,505	6,000,000	6,027,083	0	(1,412)	0	0	3.500	3.460	MS	70,000	210,000	10/12/2021	03/01/2039
097023-CN-3	BOEING			1	2.C FE	5,119,221	90.0930	5,756,918	6,390,000	5,290,341	0	143,680	0	0	2.950	6.410	FA	78,544	188,505	10/18/2022	02/01/2030
097023-CR-4	BOEING			1	2.C FE	6,788,807	76.7920	4,996,840	6,507,000	6,779,866	0	(3,849)	0	0	3.950	3.734	FA	107,094	257,027	07/30/2021	08/01/2059
097023-CT-0	BOEING			1	2.C FE	1,658,870	99.6560	1,494,833	1,500,000	1,561,399	0	(45,149)	0	0	4.875	1.754	MN	12,188	73,125	10/26/2021	05/01/2025
097023-CX-1	BOEING			1	2.C FE	14,796,092	103.7970	11,106,234	10,700,000	14,694,015	0	(49,843)	0	0	5.930	3.969	MN	105,752	634,510	11/30/2021	05/01/2060
097023-DA-0	BOEING			1	2.C FE	833,227	95.8180	766,541	800,000	814,845	0	(7,226)	0	0	2.750	1.801	FA	9,167	22,000	06/02/2021	02/01/2026
097023-DC-6	BOEING			1	2.C FE	18,093,125	92.8790	16,253,845	17,500,000	17,967,507	0	(60,647)	0	0	3.625	3.185	FA	264,323	634,375	01/28/2022	02/01/2031
099724-AJ-5	BORGWARNER	LS		1	2.A FE	6,028,454	97.7850	6,074,403	6,212,000	6,173,925	0	30,018	0	0	3.375	3.897	MS	61,732	209,655	01/01/2019	03/15/2025
101137-AL-1	BOSTON SCIENTIFIC			1	2.A FE	8,582,602	120.6050	10,363,623	8,593,000	8,585,166	0	236	0	0	7.375	7.384	JJ	292,222	633,734	12/10/2009	01/15/2040
101137-AT-4	BOSTON SCIENTIFIC			1	2.A FE	1,633,733	94.9390	1,286,424	1,355,000	1,606,075	0	(14,033)	0	0	4.550	2.981	MS	20,551	61,653	11/30/2021	03/01/2039
103186-AB-8	BOXER PARENT			1	4.C FE	1,097,000	100.5360	1,102,880	1,097,000	1,097,000	0	0	0	0	7.125	7.122	AO	19,540	78,161	05/14/2020	10/02/2025
10373Q-AE-0	BP CAP MARKETS AMERICA			1	1.F FE	6,648,950	99.3880	6,957,191	7,000,000	6,711,379	0	51,038	0	0	4.234	5.206	MN	45,280	296,380	10/05/2022	11/06/2028
10373Q-AT-7	BP CAP MARKETS AMERICA			1	1.F FE	9,452,660	96.7260	9,672,649	10,000,000	9,808,702	0	76,331	0	0	3.119	3.981	MN	49,384	311,900	12/14/2018	05/04/2026
10373Q-AV-2	BP CAP MARKETS AMERICA			1	1.F FE	11,640,550	95.7930	11,974,113	12,500,000	12,143,849	0	107,937	0	0	3.017	4.021	JJ	172,849	377,125	12/14/2018	01/16/2027
10373Q-AZ-3	BP CAP MARKETS AMERICA			1	1.F FE	6,242,721	96.9490	5,816,962	6,000,000	6,159,848	0	(51,944)	0	0	3.588	2.642	AO	46,046	215,280	12/01/2021	04/14/2027
10373Q-BG-4	BP CAP MARKETS AMERICA			2	1.F FE	14,785,320	70.9250	10,638,761	15,000,000	14,801,752	0	4,869	0	0	3.000	3.074	FA	158,750	450,000	06/26/2020	02/24/2050
10373Q-BL-3	BP CAP MARKETS AMERICA			2	1.F FE	2,322,460	95.7950	1,915,905	2,000,000	2,211,507	0	(33,064)	0	0	3.633	1.771	AO	17,156	72,660	07/23/2020	04/06/2030
10373Q-BM-1	BP CAP MARKETS AMERICA			1	1.F FE	9,772,420	84.6460	8,295,261	9,800,000	9,780,230	0	2,785	0	0	1.749	1.781	FA	67,132	171,402	07/20/2021	08/10/2030
10373Q-BU-3	BP CAP MARKETS AMERICA			1	1.F FE	1,653,000	100.8210	1,666,579	1,653,000	1,653,000	0	0	0	0	4.812	4.810	FA	39,771	39,771	02/09/2023	02/13/2033
10510K-AC-1	BRAMBLES USA			1	2.A FE	9,235,990	97.9590	8,816,309	9,000,000	9,054,708	0	(33,918)	0	0	4.125	3.716	AO	70,125	371,250	06/17/2019	10/23/2025
110122-CP-1	BRISTOL-MYERS SQUIBB			1	1.F FE	35,260,348	94.8460	33,688,447	35,519,000	35,367,485	0	24,147	0	0	3.400	3.485	JJ	519,959	1,207,646	05/08/2019	07/26/2029
110122-DE-5	BRISTOL-MYERS SQUIBB			1	1.F FE	3,270,228	98.2630	2,947,895	3,000,000	3,138,462	0	(33,398)	0	0	3.900	2.643	FA	42,575	117,000	11/22/2019	02/20/2028
110122-DG-0	BRISTOL-MYERS SQUIBB			1	1.F FE	12,708,172	95.7460	9,574,619	10,000,000	12,385,498	0	(82,928)	0	0	5.250	3.551	FA	198,333	525,000	11/22/2019	08/15/2043
110122-DQ-8	BRISTOL-MYERS SQUIBB			1	1.F FE	6,956,582	82.1240	7,451,976	9,074,000	7,223,312	0	220,924	0	0	1.450	4.995	MN	17,543	131,573	10/12/2022	11/13/2030
11041R-AL-2	BRIT AERO FIN			1	2.B FE	1,507,636	107.8780	1,338,768	1,241,000	1,360,297	0	(30,808)	0	0	7.500	4.501	JJ	46,538	93,075	10/01/2018	07/01/2027
11042A-AA-2	BRITISH AIRWAYS			1	1.E FE	1,695,022	99.6130	1,651,979	1,658,389	1,662,517	0	(6,169)	0	0	4.625	4.007	MJSD	2,344	76,700	01/01/2019	06/20/2024
11042C-AA-8	BRITISH AIR 21-1 A PPT				1.E FE	924,857	85.6050	791,721	924,857	924,857	0	0	0	0	2.900	2.910	MJSD	1,192	26,821	07/20/2021	03/15/2035
11043X-AA-1	BRITISH AIR 19-1 AA PTT			1	1.E FE	2,470,605	88.8620	2,195,429	2,470,605	2,470,605	0	0	0	0	3.300	3.313	MJSD	3,624	81,530	07/15/2019	12/15/2032
11044M-AA-4	BRITISH AIR 20-1 A PPT			1	1.G FE	1,423,223	92.4790	1,285,702	1,390,268	1,415,281	0	(1,421)	0	0	4.250	3.907	FMAN	7,550	59,712	09/28/2022	11/15/2032
11133T-AC-7	BROADRIDGE FINANCIAL			1	2.B FE	9,978,539	96.3590	9,800,693	10,171,000	10,100,559	0	26,389	0	0	3.400	3.693	JD	3,842	345,814	03/13/2019	06/27/2026
11133T-AE-3	BROADRIDGE FINANCIAL			1	2.B FE	14,388,696	85.3890	12,808,278	15,000,000	14,499,715	0	59,819	0	0	2.600	3.112	MN	65,000	390,000	02/14/2022	05/01/2031
11134L-AH-2	BROADCOM			1	2.B FE	482,990	97.5910	487,953	500,000	493,389	0	1,991	0	0	3.875	4.344	JJ	8,934	19,375	03/20/2018	01/15/2027
11134L-AR-0	BROADCOM			1	2.B FE	13,811,020	95.9000	14,385,030	15,000,000	14,442,954	0	123,028	0	0	3.500	4.516	JJ	242,083	525,000	06/04/2018	01/15/2028
11135F-AQ-4	BROADCOM			1	2.C FE	14,983,350	95.5180	14,327,706	15,000,000	14,987,807	0	1,429	0	0	4.150	4.163	MN	79,542	622,500	05/05/2020	11/15/2030
11135F-BL-4	BROADCOM			1	2.C FE	7,682,625	87.0000	6,525,037	7,500,000	7,654,474	0	(12,869)	0	0	3.469	3.226	AO	54,926	260,175	10/13/2021	04/15/2034
11135F-BV-2	BROADCOM			1	2.C FE	152,626	96.7730	145,160	150,000	152,406	0	(131)	0	0	4.926	4.759	MN	944	7,389	04/18/2022	05/15/2037
11271R-AB-5	BROOKFIELD FINANCE			1	1.G FE	212,978	70.0210	140,043	200,000	212,342	0	(300)	0	0	3.450	3.105	AO	1,457	6,900	11/09/2021	04/15/2050
11283#-AB-7	BROOKFIELD POWER				2.B PL	8,064,932	100.3920	7,629,778	7,600,000	7,742,721	0	(67,931)	0	0	5.910	4.891	JD	18,715	449,160	10/01/2018	12/16/2025
11283#-AC-5	BROOKFIELD POWER				2.B FE	5,333,089	101.3890	5,069,435	5,000,000	5,215,081	0	(25,070)	0	0	5.960	5.214	JD	12,417	298,000	10/01/2018	12/16/2030
114259-AN-4	BROOKLYN UNION GAS			1	2.A FE	11,427,130	95.4030	10,625,010	11,137,000	11,252,345	0	(56,966)	0	0	3.407	2.855	MS	116,993	379,438	02/24/2022	03/10/2026
114259-AP-9	BROOKLYN UNION GAS			1	2.A FE	1,859,635	80.6320	1,475,558	1,830,000	1,856,342	0	(717)	0	0	4.504	4.400	MS	25,414	82,423	01/01/2019	03/10/2046
114259-AT-1	BROOKLYN UNION GAS			1	2.A FE	14,000,000	92.3200	12,924,801	14,000,000	14,000,000	0	0	0	0	3.865	3.865	MS	175,858	541,100	02/27/2019	03/04/2029
115236-AE-1	BROWN & BROWN INC			1	2.C FE	12,953,720	91.2050	11,856,626	13,000,000	12,959,939	0	3,931	0	0	4.200	4.244	MS	157,733	546,000	03/14/2022	03/17/2032
115236-AF-8	BROWN & BROWN INC			1	2.C FE	9,863,100	88.6310	8,863,132	10,000,000	9,866,043	0	2,106	0	0	4.950	5.039	MS	143,000	495,000	03/14/2022	03/17/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
115637-AU-4	BROWN-FORMAN CORP	C		1	1.G FE	4,985,200	101.9540	5,097,710	5,000,000	4,985,938	0	738	0	0	4.750	4.787	AO	50,139	133,264	03/21/2023	04/15/2033
118230-AP-6	BUCKEYE PARTNERS			1	3.C FE	579,550	76.9430	532,442	692,000	586,767	0	2,199	0	0	5.600	6.998	AO	8,181	38,752	05/27/2020	10/15/2044
118230-AU-5	BUCKEYE PARTNERS			1	3.C FE	1,267,115	94.2170	1,193,735	1,267,000	1,266,382	0	(13)	0	0	4.500	4.502	MS	19,005	57,015	12/01/2021	03/01/2028
12008R-AP-2	BUILDERS FIRSTSOURCE INC			1	3.C FE	662,755	90.1980	613,347	680,000	664,309	0	1,387	0	0	4.250	4.570	FA	12,042	28,900	08/01/2022	02/01/2032
120568-AX-8	BUNGE LTD FINANCE			1	2.B FE	10,840,909	95.9710	10,413,836	10,851,000	10,847,767	0	1,068	0	0	3.250	3.261	FA	133,226	352,658	08/10/2016	08/15/2026
120568-AZ-3	BUNGE LTD FINANCE			1	2.B FE	9,973,600	96.3630	9,636,291	10,000,000	9,988,535	0	2,701	0	0	3.750	3.782	MS	100,000	375,000	09/18/2017	09/25/2027
12189L-AJ-0	BURLINGTON NORTHERN			1	1.D FE	2,195,073	92.8090	1,670,554	1,800,000	2,163,943	0	(14,908)	0	0	4.400	2.956	MS	23,320	79,200	11/17/2021	03/15/2042
12189L-AS-0	BURLINGTON NORTHERN			1	1.G FE	2,204,069	98.9910	1,707,596	1,725,000	2,164,228	0	(15,819)	0	0	4.900	3.157	AO	21,131	84,525	06/02/2021	04/01/2044
12189L-AT-8	BURLINGTON NORTHERN			1	1.G FE	3,990,840	98.7420	3,949,688	4,000,000	3,999,165	0	1,030	0	0	3.400	3.427	MS	45,333	136,000	08/11/2014	09/01/2024
12189L-AU-5	BURLINGTON NORTHERN			1	1.D FE	26,643,727	93.3060	21,123,542	22,639,000	26,201,400	0	(131,745)	0	0	4.550	3.418	MS	343,358	1,030,075	07/02/2020	09/01/2044
12189L-AX-9	BURLINGTON NORTHERN			1	1.G FE	6,859,622	96.3340	4,987,195	5,177,000	6,699,133	0	(51,834)	0	0	4.700	2.842	MS	81,106	243,319	11/12/2021	09/01/2045
12189L-BF-7	BURLINGTON NORTHERN			2	1.G FE	2,827,268	72.6270	1,815,666	2,500,000	2,803,575	0	(8,033)	0	0	3.050	2.428	FA	28,806	76,250	12/23/2020	02/15/2051
12189L-BH-3	BURLINGTON NORTHERN			1	1.G FE	8,115,885	69.8660	5,702,463	8,162,000	8,117,853	0	985	0	0	2.875	2.903	JD	10,429	234,658	11/29/2021	06/15/2052
12189L-BK-6	BURLINGTON NORTHERN			1	1.G FE	999,460	104.0750	1,040,755	1,000,000	999,314	0	(146)	0	0	5.200	5.204	AO	10,978	18,200	06/05/2023	04/15/2054
12189T-AK-0	BURLINGTON NORTHERN				1.D FE	5,067,130	108.7080	5,435,408	5,000,000	5,024,240	0	(3,700)	0	0	7.082	6.969	MN	47,213	354,100	09/30/2002	05/13/2029
12189T-AZ-7	BURLINGTON NORTHERN			1	1.D FE	5,806,412	112.6130	4,673,432	4,150,000	5,587,785	0	(86,678)	0	0	6.150	2.981	MN	42,538	255,225	06/02/2021	05/01/2037
12201P-AB-2	BURLINGTON RESOURCES			1	1.F FE	2,717,734	115.3940	2,464,819	2,136,000	2,518,897	0	(41,461)	0	0	7.200	4.405	FA	58,099	153,792	10/01/2018	08/15/2031
124857-AZ-6	VIACOMCBS			1	2.C FE	5,054,200	93.4490	4,672,440	5,000,000	5,031,467	0	(5,360)	0	0	4.200	4.064	JD	17,500	210,000	04/10/2019	06/01/2029
1248EP-BT-9	CCO HOLDINGS			1	3.C FE	4,045,011	96.6170	3,946,803	4,085,000	4,069,251	0	4,137	0	0	5.125	5.250	MN	34,893	209,356	10/22/2018	05/01/2027
1248EP-CD-3	CCO HOLDINGS			1	3.C FE	13,323,750	91.4530	11,888,907	13,000,000	13,175,295	0	(43,386)	0	0	4.750	4.346	MS	205,833	617,500	06/29/2020	03/01/2030
1248EP-CN-1	CCO HOLDINGS			1	3.C FE	6,565,025	85.6460	5,459,105	6,374,000	6,517,560	0	(14,976)	0	0	4.500	4.164	MN	47,805	286,830	10/07/2020	05/01/2032
1248EP-CQ-4	CCO HOLDINGS			1	3.C FE	977,000	88.1960	861,675	977,000	977,000	0	0	0	0	4.750	4.750	FA	19,336	46,408	01/13/2022	02/01/2032
12514@-AA-0	CED CALIFORNIA HOLDINGS				3.A PL	21,310,797	89.5810	19,090,327	21,310,797	21,310,797	0	0	0	0	4.780	4.780	JD	2,830	1,018,656	09/26/2018	06/30/2037
12519*-AA-7	CED ALAMO			1	2.B YE	25,563,331	93.3440	23,861,937	25,563,331	25,563,331	0	0	0	0	4.530	4.530	JD	3,217	753,190	09/26/2018	12/31/2040
12527G-AE-3	CF INDUSTRIES			1	2.B FE	1,033,950	95.4120	1,078,160	1,130,000	1,043,974	0	2,134	0	0	5.375	6.031	MS	17,884	60,738	08/21/2018	03/15/2044
12527G-AH-6	CF INDUSTRIES			1	2.B FE	26,078,690	97.7780	24,933,267	25,500,000	25,755,948	0	(82,367)	0	0	4.500	4.127	JD	95,625	1,147,500	04/17/2020	12/01/2026
12542R-L#-5	CHS				2.C	2,200,000	86.7880	1,909,330	2,200,000	2,200,000	0	0	0	0	3.580	3.580	MN	12,908	78,760	07/23/2020	11/02/2032
12542R-L@-7	CHS				2.C	2,500,000	89.1580	2,228,941	2,500,000	2,500,000	0	0	0	0	3.480	3.480	MN	14,258	87,000	07/23/2020	11/02/2030
12542R-M*-8	CHS				2.C	2,300,000	83.7660	1,926,617	2,300,000	2,300,000	0	0	0	0	3.730	3.730	MN	14,060	85,790	07/23/2020	11/02/2035
125523-AH-3	CIGNA			1	2.A FE	8,988,030	99.1940	8,927,498	9,000,000	8,993,337	0	1,129	0	0	4.375	4.391	AO	83,125	393,750	09/06/2018	10/15/2028
125523-AJ-9	CIGNA			1	2.A FE	613,174	96.8290	484,144	500,000	538,706	0	(32,734)	0	0	4.800	4.800	FA	9,067	24,000	09/30/2021	08/15/2038
125523-AK-6	CIGNA			1	1.G FE	610,093	95.0350	452,366	476,000	602,765	0	(3,446)	0	0	4.900	3.304	JD	1,037	23,324	09/30/2021	12/15/2048
125523-CM-0	CIGNA			1	2.A FE	1,498,260	85.4700	1,282,043	1,500,000	1,498,689	0	162	0	0	2.375	2.388	MS	10,490	35,625	03/01/2021	03/15/2031
125896-BN-9	CMS ENERGY			1	2.B FE	737,950	95.0080	546,299	575,000	725,760	0	(5,504)	0	0	4.875	3.086	MS	9,344	28,031	09/29/2021	03/01/2044
125896-BU-3	CMS ENERGY			1	2.C FE	5,611,313	90.4550	4,522,750	5,000,000	5,584,482	0	(12,240)	0	0	4.750	4.027	JD	19,792	237,500	09/29/2021	06/01/2050
125896-BV-1	CMS ENERGY			1	2.C FE	4,703,299	79.5360	3,678,517	4,625,000	4,685,153	0	(7,565)	0	0	3.750	3.536	JD	14,453	173,438	09/29/2021	12/01/2050
12592B-AJ-3	CNH INDUSTRIAL			1	2.B FE	4,985,050	99.9230	4,996,150	5,000,000	4,999,717	0	2,965	0	0	4.200	4.263	JJ	96,833	210,000	08/09/2018	01/15/2024
12610@-AA-3	CED CALIFORNIA HOLDINGS IV				2.C	12,058,511	89.2770	10,765,472	12,058,511	12,058,511	0	0	0	0	3.820	3.820	JD	1,280	381,438	09/27/2019	12/30/2038
126117-AV-2	CNA FINANCIAL			1	2.B FE	4,995,100	95.6820	4,784,097	5,000,000	4,996,925	0	474	0	0	3.900	3.912	MN	32,500	195,000	05/01/2019	05/01/2029
126117-AW-0	CNA FINANCIAL			2	2.B FE	3,491,180	83.3480	2,917,173	3,500,000	3,493,926	0	842	0	0	2.050	2.078	FA	27,106	71,750	08/11/2020	08/15/2030
12626P-AM-5	CRH AMERICA			1	2.A FE	3,495,695	97.8180	3,423,632	3,500,000	3,499,184	0	483	0	0	3.875	3.890	MN	16,200	135,625	05/12/2015	05/18/2025
126307-AH-0	CSC HOLDINGS			1	5.B FE	2,201,020	97.8910	2,202,539	2,250,000	2,239,306	0	23,724	0	0	5.250	6.393	JD	9,844	118,125	05/09/2022	06/01/2024
126307-AZ-0	CSC HOLDINGS			1	4.B FE	10,952,500	88.1690	8,816,900	10,000,000	10,339,901	0	(184,988)	0	0	6.500	4.441	FA	270,833	650,000	06/29/2020	02/01/2029
126307-BB-2	CSC HOLDINGS			1	4.B FE	1,098,375	76.0750	950,938	1,250,000	1,123,817	0	14,377	0	0	4.125	5.924	JD	4,297	51,563	03/08/2022	12/01/2030
126408-GW-7	CSX			1	1.G FE	2,126,551	95.6540	1,965,681	2,055,000	2,121,408	0	(2,833)	0	0	4.750	4.465	MN	8,406	97,613	12/01/2021	05/30/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
126408-HJ-5	CSX			1	1.G FE	10,524,522	98.1560	9,815,631	10,000,000	10,365,029	0	(86,972)	0	0	3.800	2.809	MS	126,667	380,000	02/24/2022	03/01/2028
126408-HP-1	CSX			1	1.G FE	622,200	91.8350	459,174	500,000	615,629	0	(2,964)	0	0	4.500	3.162	MS	6,625	22,500	09/29/2021	03/15/2049
126408-HS-5	CSX			2	2.A FE	9,843,236	82.1660	6,573,275	8,000,000	9,702,286	0	(45,491)	0	0	3.800	2.655	AO	64,178	304,000	12/23/2020	04/15/2050
126408-HT-3	CSX			1	2.A FE	2,953,410	64.4590	1,933,777	3,000,000	2,956,526	0	1,082	0	0	2.500	2.574	MN	9,583	75,000	12/28/2020	05/15/2051
12657N-AA-8	COP HOLDCO LP/BIP-V CHIN			1	4.A FE	1,967,570	94.7600	1,861,095	1,964,000	1,967,034	0	(325)	0	0	5.500	5.474	JD	4,801	108,020	03/02/2022	06/15/2031
126650-CL-2	CVS			1	2.B FE	1,874,983	98.2690	1,887,738	1,921,000	1,909,285	0	7,124	0	0	3.875	4.284	JJ	33,291	74,439	10/01/2018	07/20/2025
126650-CM-0	CVS			1	2.B FE	3,508,183	98.2550	3,537,173	3,600,000	3,529,104	0	4,404	0	0	4.875	5.102	JJ	78,488	175,500	01/01/2019	07/20/2035
126650-CS-7	CVS			1	2.B FE	2,175,340	99.4690	1,989,371	2,000,000	2,024,143	0	(35,218)	0	0	5.000	3.159	JD	8,333	100,000	06/17/2019	12/01/2024
126650-CX-6	CVS			1	2.B FE	2,957,820	98.3050	2,949,144	3,000,000	2,979,774	0	4,212	0	0	4.300	4.475	MS	34,400	129,000	03/06/2018	03/25/2028
126650-CY-4	CVS			1	2.B FE	1,336,440	94.7380	1,174,754	1,240,000	1,320,857	0	(5,278)	0	0	4.780	4.081	MS	15,806	59,272	10/03/2022	03/25/2038
126650-CZ-1	CVS			1	2.B FE	979,284	93.5460	692,243	740,000	966,092	0	(6,283)	0	0	5.050	3.202	MS	9,965	37,370	11/12/2021	03/25/2048
126650-DJ-6	CVS			2	2.B FE	5,807,565	93.9470	4,697,346	5,000,000	5,551,482	0	(86,268)	0	0	3.750	1.802	AO	46,875	187,500	12/23/2020	04/01/2030
126650-DL-1	CVS			2	2.B FE	6,200,491	83.8660	4,193,284	5,000,000	6,117,058	0	(28,441)	0	0	4.250	2.998	AO	53,125	212,500	12/23/2020	04/01/2050
126650-DN-7	CVS			2	2.B FE	8,735,650	82.6350	7,230,584	8,750,000	8,740,127	0	1,380	0	0	1.750	1.768	FA	55,295	153,125	08/12/2020	08/21/2030
126650-DP-2	CVS			1	2.B FE	2,998,620	71.4050	2,142,150	3,000,000	2,998,749	0	56	0	0	2.700	2.703	FA	29,250	81,000	08/12/2020	08/21/2040
126650-DT-4	CVS			1	2.B FE	38,739,870	101.5510	39,604,878	39,000,000	38,764,428	0	24,558	0	0	5.125	5.240	FA	721,771	999,375	02/13/2023	02/21/2030
12685J-AC-9	CABLE ONE	LS		1	4.B FE	1,415,000	80.9640	1,145,638	1,415,000	1,415,000	0	0	0	0	4.000	4.000	MN	7,232	56,600	10/26/2020	11/15/2030
127055-AK-7	CABOT			1	2.B FE	9,984,900	94.6140	9,461,377	10,000,000	9,995,049	0	1,597	0	0	3.400	3.418	MS	100,111	340,000	09/06/2016	09/15/2026
127097-E@-8	CABOT OIL & GAS			1	2.B	30,000,000	98.0580	29,417,408	30,000,000	30,000,000	0	0	0	0	3.670	3.670	MS	315,008	1,101,000	08/22/2014	09/18/2024
12769G-AB-6	CAESARS ENTERTAIN INC			1	4.A FE	251,875	102.5440	256,359	250,000	251,660	0	(215)	0	0	7.000	6.863	FA	6,611	9,188	01/24/2023	02/15/2030
12806*-AH-4	CAITHNESS LONG ISLAND			1	2.B PL	3,204,947	102.8600	3,296,611	3,204,947	3,204,947	0	0	0	0	5.710	5.708	JJ	84,384	183,002	09/26/2018	01/15/2032
129466-AM-0	BERKSHIRE HATHAWAY ENERGY			1	1.G FE	15,505,650	116.0850	17,412,767	15,000,000	15,174,430	0	(29,850)	0	0	8.480	8.172	MS	374,533	1,272,000	01/14/2000	09/15/2028
130789-Y*-5	CALIFORNIA WATER SERVICE				1.D	17,000,000	92.9000	15,792,926	17,000,000	17,000,000	0	0	0	0	3.400	3.400	JD	32,111	578,000	04/26/2019	06/11/2029
13123X-AZ-5	CALLON PETROLEUM			1	3.C FE	480,570	99.5250	497,626	500,000	487,295	0	4,462	0	0	6.375	7.509	JJ	15,938	31,875	06/16/2022	07/01/2026
13123X-BF-8	CALLON PETROLEUM	LS		1	3.C FE	219,000	100.8520	220,866	219,000	219,000	0	0	0	0	7.500	7.500	JD	730	16,425	06/09/2022	06/15/2030
131347-CK-0	CALPINE			1	3.A FE	1,230,228	98.6720	1,218,594	1,235,000	1,229,801	0	94	0	0	5.250	5.193	JD	5,403	64,838	11/04/2019	06/01/2026
131347-CM-6	CALPINE			1	3.A FE	1,239,000	95.1150	1,178,474	1,239,000	1,239,000	0	0	0	0	4.500	4.500	FA	21,063	55,755	12/10/2019	02/15/2028
131347-CN-4	CALPINE			1	4.A FE	618,678	95.8780	597,319	623,000	619,587	0	649	0	0	5.125	5.264	MS	9,401	31,929	03/17/2022	03/15/2028
131347-CQ-7	CALPINE			1	4.A FE	1,245,000	91.6720	1,375,074	1,500,000	1,263,407	0	18,407	0	0	5.000	7.954	FA	31,250	37,500	03/27/2023	02/01/2031
133434-AC-4	CAMERON LNG			2	1.F FE	34,884,000	84.1610	29,358,570	34,884,000	34,884,000	0	0	0	0	3.402	3.401	JJ	547,225	1,186,754	12/05/2019	01/15/2038
134429-BA-6	CAMPBELL SOUP			1	2.B FE	3,838,588	97.5710	4,087,230	4,189,000	4,114,219	0	58,126	0	0	3.300	4.824	MS	39,167	138,237	01/01/2019	03/19/2025
134429-BJ-7	CAMPBELL SOUP			1	2.B FE	4,999,550	86.6760	4,333,776	5,000,000	4,999,622	0	43	0	0	2.375	2.376	AO	22,101	118,750	04/20/2020	04/24/2030
14040H-BF-1	CAPITAL ONE FINANCIAL			2	2.A FE	3,496,815	99.3110	3,475,883	3,500,000	3,499,596	0	227	0	0	3.750	3.761	AO	24,427	131,250	04/21/2014	04/24/2024
14149Y-BE-7	CARDINAL HEALTH			1	2.B FE	7,434,643	97.7160	7,270,093	7,440,000	7,438,583	0	615	0	0	3.750	3.759	MS	82,150	279,000	06/16/2015	09/15/2025
141781-BK-9	CARGILL			1	1.F FE	9,950,100	94.9730	9,497,294	10,000,000	9,970,839	0	4,824	0	0	3.250	3.309	MN	34,306	325,000	05/20/2019	05/23/2029
141781-BM-5	CARGILL			1	1.F FE	23,920,220	86.9560	20,824,165	23,948,000	23,929,469	0	2,668	0	0	2.125	2.138	AO	96,125	508,895	04/20/2020	04/23/2030
14180L-AA-4	CARGO AIRCRAFT MANA			1	3.B FE	2,026,360	91.5210	1,832,250	2,002,000	2,007,676	0	(5,050)	0	0	4.750	4.477	FA	39,623	95,095	01/22/2020	02/01/2028
14313#-AA-7	CARLYLE INFRASTRUCTURE				2.B PL	29,737,425	79.4170	23,616,665	29,737,425	29,737,425	0	0	0	0	3.000	3.000	AUG	1,516,609	0	07/29/2022	08/25/2033
14313#-AB-5	CARLYLE INFRASTRUCTURE				3.C PL	12,418,345	65.6070	8,147,283	12,418,345	12,418,345	0	0	0	0	3.500	3.500	AUG	738,892	0	07/29/2022	08/25/2033
14313*-AB-9	CARMAX AUTO SUPERSTORES			1	2.C	9,000,000	96.3060	8,667,527	9,000,000	9,000,000	0	0	0	0	4.170	4.170	AO	66,720	375,300	03/23/2016	04/27/2026
144141-CY-2	DUKE ENERGY PROGRESS			1	1.F FE	1,996,420	110.2850	2,205,692	2,000,000	1,997,329	0	103	0	0	6.300	6.313	AO	31,500	126,000	03/10/2008	04/01/2038
144141-DD-7	DUKE ENERGY PROGRESS			1	1.F FE	1,751,880	85.2570	1,570,426	1,842,000	1,763,950	0	2,532	0	0	4.100	4.429	MS	22,237	75,522	10/01/2018	03/15/2043
14448C-AQ-7	CARRIER GLOBAL			1	2.B FE	4,599,315	89.4660	4,025,991	4,500,000	4,562,891	0	(9,838)	0	0	2.722	2.465	FA	46,274	122,490	03/02/2020	02/15/2030
14888@-AA-4	SIDNEY A MURRAY HYDRO				2.C PL	33,091,826	93.7230	31,014,692	33,091,826	33,091,826	0	0	0	0	4.000	4.020	MJSD	3,677	1,654,591	05/05/2020	11/30/2029
149123-BS-9	CATERPILLAR	C		1	1.F FE	6,237,665	105.4910	6,593,176	6,250,000	6,239,758	0	343	0	0	5.200	5.214	MN	30,694	325,000	10/22/2018	05/27/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
149123-CC-3	CATERPILLAR			1	1.F FE	5,068,600	99.2530	4,962,643	5,000,000	5,001,184	0	(9,189)	0	0	3.400	3.211	MN	21,722	170,000	10/14/2015	05/15/2024
14912L-6G-1	CATERPILLAR FINANCIAL				1.F FE	3,995,600	98.4370	3,937,469	4,000,000	3,999,462	0	492	0	0	3.250	3.263	JD	10,833	130,000	11/21/2014	12/01/2024
14913R-2Z-9	CATERPILLAR FINL SERVICE			1	1.F FE	16,480,035	98.3720	16,231,334	16,500,000	16,488,502	0	6,504	0	0	3.650	3.693	FA	232,535	602,250	08/08/2022	08/12/2025
14918A-AD-1	CATHOLIC HEALTH SERVICES			2	1.G FE	30,341,128	70.0460	21,294,100	30,400,000	30,344,926	0	1,263	0	0	3.368	3.378	JJ	511,936	1,023,872	09/10/2020	07/01/2050
15089Q-AX-2	CELANESE US HOLDINGS LLC			1	2.C FE	717,641	105.7130	759,017	718,000	717,494	0	(147)	0	0	6.550	6.561	MN	6,009	10,582	08/10/2023	11/15/2030
15135B-AR-2	CENTENE			1	2.C FE	5,948,997	96.6540	5,571,158	5,764,000	5,806,731	0	(24,456)	0	0	4.250	2.854	JD	10,888	244,970	11/12/2021	12/15/2027
15135B-AT-8	CENTENE			1	2.C FE	15,882,807	96.2610	14,528,612	15,093,000	15,507,792	0	(119,968)	0	0	4.625	3.708	JD	31,025	698,051	11/12/2021	12/15/2029
15135B-AV-3	CENTENE			1	2.C FE	2,785,570	89.7230	2,691,691	3,000,000	2,809,223	0	23,128	0	0	3.375	4.541	FA	38,250	87,750	02/22/2023	02/15/2030
15135B-AW-1	CENTENE			1	2.C FE	10,507,051	86.6040	10,028,784	11,580,000	10,613,103	0	106,052	0	0	3.000	4.404	AO	73,340	347,400	01/27/2023	10/15/2030
15135B-AZ-4	CENTENE			1	2.C FE	13,519,100	82.9720	11,323,220	13,647,000	13,543,894	0	11,969	0	0	2.625	2.735	FA	149,264	358,234	11/22/2021	08/01/2031
15189W-AH-3	CENTERPOINT ENERGY			1	2.A FE	874,347	105.9920	667,748	630,000	852,983	0	(10,616)	0	0	5.850	3.099	JJ	16,994	36,855	11/12/2021	01/15/2041
15189X-AN-8	CENTERPOINT ENERGY			1	1.F FE	3,491,240	91.6150	3,114,916	3,400,000	3,479,090	0	(2,510)	0	0	4.500	4.323	AO	38,250	153,000	01/01/2019	04/01/2044
15189X-AT-5	CENTERPOINT ENERGY			1	1.F FE	8,284,407	88.0930	7,342,544	8,335,000	8,288,907	0	1,003	0	0	4.250	4.286	FA	147,599	354,238	01/10/2019	02/01/2049
15189X-AX-6	CENTERPOINT ENERGY			1	1.F FE	6,857,104	88.5020	6,096,935	6,889,000	6,862,088	0	2,842	0	0	3.000	3.054	MS	68,890	206,670	02/23/2022	03/01/2032
154051-E@-1	CENTRAL MAINE PO				1.F	33,374,618	104.8750	28,211,271	26,900,000	32,393,277	0	(203,536)	0	0	5.680	4.069	JJ	704,541	1,527,920	10/01/2018	01/04/2042
154051-G*-1	CENTRAL MAINE PO				1.F	26,954,180	83.9620	23,509,385	28,000,000	27,081,960	0	26,376	0	0	4.070	4.308	JJ	525,482	1,139,600	10/01/2018	01/15/2045
15405E-AH-1	CENTRAL MAINE POWER				1.G FE	2,190,135	100.9950	2,019,902	2,000,000	2,156,603	0	(7,470)	0	0	6.400	5.574	MS	42,667	128,000	01/01/2019	09/15/2037
159864-AE-7	CHARLES RIVER LABORATORIES			1	3.B FE	3,023,250	96.1250	2,883,750	3,000,000	3,009,883	0	(4,015)	0	0	4.250	4.098	MN	21,250	127,500	06/29/2020	05/01/2028
161175-BC-7	CHARTER COMMUNICATIONS			1	2.C FE	4,120,520	100.3030	2,780,403	2,772,000	4,077,810	0	(20,122)	0	0	6.834	4.137	AO	35,783	189,438	11/01/2021	10/23/2055
161175-BJ-2	CHARTER COMMUNICATIONS			1	2.C FE	8,225,910	94.4050	8,496,423	9,000,000	8,626,583	0	79,876	0	0	3.750	4.872	FA	127,500	337,500	05/30/2018	02/15/2028
161175-BM-5	CHARTER COMMUNICATIONS			1	2.C FE	12,815,384	90.1770	11,691,509	12,965,000	12,841,774	0	5,538	0	0	5.375	5.471	AO	174,217	696,869	04/03/2018	04/01/2038
161175-BN-3	CHARTER COMMUNICATIONS			1	2.C FE	2,983,245	89.0710	2,097,614	2,355,000	2,953,473	0	(14,234)	0	0	5.750	4.088	AO	33,853	135,413	11/12/2021	04/01/2048
161175-BT-0	CHARTER COMMUNICATIONS			1	2.C FE	11,377,836	77.5620	7,756,225	10,000,000	11,317,043	0	(29,115)	0	0	4.800	3.976	MS	160,000	480,000	11/12/2021	03/01/2050
161175-CA-0	CHARTER COMMUNICATIONS			1	2.C FE	14,992,650	67.2380	10,085,703	15,000,000	14,991,955	0	145	0	0	3.900	3.903	JD	48,750	585,000	02/18/2021	06/01/2052
161175-CJ-1	CHARTER COMMUNICATIONS			1	2.C FE	4,981,700	92.2880	4,614,416	5,000,000	4,983,901	0	1,354	0	0	4.400	4.442	AO	55,000	220,000	03/10/2022	04/01/2033
16411Q-AG-6	CHENIERE ENERGY			1	2.C FE	874,930	95.6470	824,474	862,000	868,667	0	(1,619)	0	0	4.500	4.273	AO	9,698	38,790	11/14/2019	10/01/2029
16411Q-AN-1	CHENIERE ENERGY			1	2.C FE	927,225	85.2030	797,502	936,000	928,847	0	745	0	0	3.250	3.357	JJ	12,760	30,420	11/30/2021	01/31/2032
16411Q-AP-6	CHENIERE ENERGY			1	2.C FE	406,080	102.6740	417,883	407,000	406,124	0	44	0	0	5.950	5.980	JD	67	12,714	06/06/2023	06/30/2033
16411R-AK-5	CHENIERE ENERGY			1	2.C FE	680,850	97.6130	732,097	750,000	694,923	0	9,530	0	0	4.625	6.429	AO	7,323	34,688	06/29/2022	10/15/2028
16412X-A@-4	CHENIERE				2.B FE	35,000,000	86.0560	30,119,660	35,000,000	35,000,000	0	0	0	0	3.925	3.926	JD	3,816	1,373,750	10/11/2019	12/31/2039
16412X-AG-0	CHENIERE CORPUS CH			1	2.B FE	1,031,675	100.4860	1,032,992	1,028,000	1,029,352	0	(408)	0	0	5.125	5.076	JD	146	52,685	05/15/2017	06/30/2027
166754-AS-0	CHEVRON PHILLIPS CHEMICAL			1	1.G FE	995,910	95.4510	954,507	1,000,000	997,999	0	404	0	0	3.700	3.749	JD	3,083	37,000	02/27/2018	06/01/2028
166756-AH-9	CHEVRON USA			2	1.D FE	9,000,000	64.3800	5,794,236	9,000,000	9,000,000	0	0	0	0	2.343	2.343	FA	81,419	210,870	08/10/2020	08/12/2050
166756-AL-0	CHEVRON USA			1	1.D FE	2,904,597	89.3200	2,679,609	3,000,000	2,939,471	0	16,142	0	0	1.018	1.595	FA	11,792	30,540	10/26/2021	08/12/2027
166756-AP-1	CHEVRON USA			1	1.D FE	12,213,402	98.9740	12,262,870	12,390,000	12,347,005	0	46,830	0	0	3.900	4.305	MN	61,744	483,210	01/06/2021	11/15/2024
166764-BL-3	CHEVRON			1	1.C FE	3,000,000	96.7090	2,901,281	3,000,000	3,000,000	0	0	0	0	2.954	2.954	MN	11,078	88,620	05/09/2016	05/16/2026
166764-CA-6	CHEVRON			2	1.D FE	26,642,200	75.4760	18,869,025	25,000,000	26,508,282	0	(39,605)	0	0	3.078	2.750	MN	106,875	769,500	07/01/2020	05/11/2050
16829@-AB-9	CHICK-FIL-A				2.B	2,000,000	94.3520	1,887,036	2,000,000	2,000,000	0	0	0	0	1.610	1.610	AO	5,546	32,200	10/16/2020	10/29/2025
16829@-AC-7	CHICK-FIL-A				2.B	3,000,000	92.3060	2,769,190	3,000,000	3,000,000	0	0	0	0	1.720	1.720	AO	8,887	51,600	10/16/2020	10/29/2026
16829@-AD-5	CHICK-FIL-A				2.B	3,000,000	90.4530	2,713,579	3,000,000	3,000,000	0	0	0	0	1.820	1.820	AO	9,403	54,600	10/16/2020	10/29/2027
16829@-AE-3	CHICK-FIL-A				2.B	17,000,000	87.6760	14,904,844	17,000,000	17,000,000	0	0	0	0	1.900	1.900	AO	55,628	323,000	10/16/2020	10/29/2028
16829@-AF-0	CHICK-FIL-A				2.B	10,500,000	85.8190	9,011,019	10,500,000	10,500,000	0	0	0	0	1.970	1.970	AO	35,624	206,850	10/16/2020	10/29/2029
16829@-AG-8	CHICK-FIL-A				2.B	24,000,000	84.1030	20,184,818	24,000,000	24,000,000	0	0	0	0	2.090	2.090	AO	86,387	501,600	10/16/2020	10/29/2030
16876D-AA-6	CHILDRENS HOSPITAL			2	1.E FE	31,487,393	65.4170	20,606,314	31,500,000	31,487,657	0	220	0	0	2.928	2.930	JJ	425,292	922,320	08/27/2020	07/15/2050
169905-AG-1	CHOICE HOTELS			2	2.C FE	13,260,841	86.0330	11,382,176	13,230,000	13,251,063	0	(3,211)	0	0	3.700	3.670	JJ	225,719	489,510	09/21/2020	01/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
171239-AG-1	CHUBB INA HOLDINGS			2	1.F FE	8,510,978	82.4510	7,033,037	8,530,000	8,516,896	0	1,844	0	0	1.375	1.399	MS	34,535	117,288	09/14/2020	09/15/2030
171265-C#-6	CHUGACH ELECTRIC				1.G	3,113,333	73.4980	2,288,233	3,113,333	3,113,333	0	0	0	0	2.910	2.910	AO	15,351	90,598	09/22/2020	10/30/2050
171265-C@-8	CHUGACH ELECTRIC				1.G	2,500,000	84.7040	2,117,597	2,500,000	2,500,000	0	0	0	0	2.380	2.380	AO	10,082	59,500	09/22/2020	10/30/2039
17252M-AN-0	CINTAS	C.		1	1.G FE	34,968,104	97.8830	34,148,590	34,887,000	34,925,781	0	(13,550)	0	0	3.700	3.656	AO	322,705	1,290,819	06/17/2019	04/01/2027
17252M-AQ-3	CINTAS			1	1.G FE	31,661,942	96.6400	30,615,415	31,680,000	31,663,017	0	1,547	0	0	4.000	4.007	MN	211,200	1,267,200	04/26/2022	05/01/2032
17275R-AF-9	CISCO SYSTEMS			1	1.D FE	9,781,316	106.4490	10,644,892	10,000,000	9,814,171	0	6,946	0	0	5.500	5.678	JJ	253,611	550,000	10/22/2018	01/15/2040
17275R-AN-2	CISCO SYSTEMS			1	1.E FE	4,996,250	99.6770	4,983,852	5,000,000	4,999,550	0	248	0	0	3.625	3.634	MS	58,906	181,250	02/24/2014	03/04/2024
17275R-BL-5	CISCO SYSTEMS			1	1.D FE	9,914,150	95.3480	9,534,833	10,000,000	9,973,973	0	9,050	0	0	2.500	2.599	MS	70,139	250,000	11/04/2016	09/20/2026
17288X-AB-0	CITADEL			1	2.B FE	2,083,016	97.5180	1,950,351	2,000,000	2,051,955	0	(17,368)	0	0	4.875	3.907	JJ	44,958	97,500	02/14/2022	01/15/2027
172967-EW-7	CITIGROUP				1.G FE	8,833,984	128.9330	6,446,670	5,000,000	8,280,108	0	(165,512)	0	0	8.125	2.864	JJ	187,326	406,250	07/14/2020	07/15/2039
172967-HA-2	CITIGROUP				2.B FE	15,343,800	112.6110	11,261,062	10,000,000	14,773,854	0	(168,897)	0	0	6.675	3.346	MS	200,250	667,500	06/23/2020	09/13/2043
172967-JT-9	CITIGROUP				2.B FE	1,766,740	98.8620	1,655,941	1,675,000	1,715,803	0	(27,418)	0	0	4.400	2.665	JD	4,299	73,700	02/14/2022	06/10/2025
172967-LS-8	CITIGROUP			1	1.G FE	2,378,580	94.5760	2,364,410	2,500,000	2,436,694	0	11,580	0	0	3.520	4.102	AO	15,644	88,000	06/27/2018	10/27/2028
172967-NE-7	CITIGROUP			1	1.G FE	8,710,000	82.4320	7,179,788	8,710,000	8,710,000	0	0	0	0	2.520	2.520	MN	35,363	219,492	10/27/2021	11/03/2032
172967-NU-1	CITIGROUP			1	1.G FE	17,591,000	97.9070	17,222,740	17,591,000	17,591,000	0	0	0	0	4.910	4.910	MN	88,771	863,718	05/17/2022	05/24/2033
17325F-BB-3	CITIBANK NA			1	1.E FE	8,000,000	104.4130	8,353,027	8,000,000	8,000,000	0	0	0	0	5.803	5.803	MS	118,639	0	09/26/2023	09/29/2028
17325F-BC-1	CITIBANK NA			1	1.E FE	3,500,000	101.8000	3,562,992	3,500,000	3,500,000	0	0	0	0	5.488	5.488	JD	14,406	0	11/27/2023	12/04/2026
18013R-AA-5	CLAREMONT MCKENNA			2	1.D FE	1,932,758	73.9550	1,235,050	1,670,000	1,911,777	0	(6,615)	0	0	3.378	2.598	JJ	28,206	56,413	09/21/2020	01/01/2050
184496-AP-2	CLEAN HARBORS			1	3.A FE	3,117,000	96.1330	2,883,984	3,000,000	3,077,265	0	(12,004)	0	0	5.125	4.593	JJ	70,896	153,750	06/29/2020	07/15/2029
184496-AQ-0	CLEAN HARBORS			2	3.C FE	1,000,000	101.6060	1,016,055	1,000,000	1,000,000	0	0	0	0	6.375	6.375	FA	26,563	33,115	01/17/2023	02/01/2031
184692-C#-6	CLEARBRIDGE ENERGY			1	1.A FE	1,119,220	97.0130	1,085,792	1,119,220	1,119,220	0	0	0	0	3.460	3.460	JD	2,151	38,725	05/29/2015	06/11/2025
184692-D*-9	CLEARBRIDGE ENERGY			1	1.A FE	1,119,220	95.3780	1,067,487	1,119,220	1,119,220	0	0	0	0	3.560	3.560	JD	2,214	39,844	05/29/2015	06/11/2027
18539U-AC-9	CLEARWAY ENERGY OPERATING			1	3.B FE	10,215,000	96.6430	9,664,337	10,000,000	10,125,988	0	(26,835)	0	0	4.750	4.417	MS	139,861	475,000	06/29/2020	03/15/2028
18551P-AC-3	CLECO CORPORATE HOLDINGS			1	2.C FE	10,000,000	96.4590	9,645,884	10,000,000	10,000,000	0	0	0	0	3.743	3.743	MN	62,383	374,300	05/12/2016	05/01/2026
18600T-AA-0	CLEVELAND CLINIC CLECLI			1	1.C FE	8,969,216	93.8970	8,169,077	8,700,000	8,968,560	0	(197)	0	0	4.858	4.710	JJ	211,323	422,646	01/01/2019	01/01/2114
186108-CJ-3	CLEVELAND ELECTRIC			1	2.A FE	4,973,300	99.8390	4,991,956	5,000,000	4,998,056	0	2,453	0	0	5.500	5.553	FA	103,889	275,000	08/13/2009	08/15/2024
186108-CL-8	CLEVELAND ELECTRIC			1	2.B FE	7,244,563	94.7700	6,870,859	7,250,000	7,246,278	0	409	0	0	4.550	4.558	MN	42,151	329,875	10/30/2018	11/15/2030
18685@-AS-1	CLIFFWATER CORPORATE				1.C FE	5,000,000	102.3210	5,116,037	5,000,000	5,000,000	0	0	0	0	7.040	7.040	JJ	11,733	0	12/18/2023	01/20/2027
191216-CQ-1	COCA-COLA ENTERPRISES			1	1.E FE	9,935,800	93.5740	9,357,421	10,000,000	9,939,614	0	1,226	0	0	4.200	4.238	MS	112,000	420,000	03/20/2020	03/25/2050
191216-CR-9	COCA-COLA ENTERPRISES			1	1.E FE	7,998,480	97.6610	7,812,885	8,000,000	7,998,972	0	215	0	0	3.375	3.378	MS	72,000	270,000	03/20/2020	03/25/2027
191216-CY-4	COCA-COLA ENTERPRISES			1	1.E FE	5,297,150	69.3870	3,469,339	5,000,000	5,281,564	0	(4,684)	0	0	2.750	2.513	JD	11,458	137,500	07/14/2020	06/01/2060
191216-DC-1	COCA-COLA ENTERPRISES				1.E FE	5,509,960	67.3320	3,732,878	5,544,000	5,512,392	0	797	0	0	2.500	2.529	MS	40,810	138,600	09/14/2020	03/15/2051
191216-DE-7	COCA-COLA ENTERPRISES				1.E FE	1,729,671	82.4350	1,426,123	1,730,000	1,729,759	0	30	0	0	1.375	1.377	MS	7,004	23,788	09/14/2020	03/15/2031
19416Q-EJ-5	COLGATE-PALM CO			1	1.D FE	24,274,738	92.4640	22,172,969	23,980,000	24,238,354	0	(8,100)	0	0	4.000	3.923	FA	362,364	959,200	01/01/2019	08/15/2045
195869-AD-4	COLONIAL PIPELINE CO			1	1.G FE	8,960,644	115.3310	7,719,077	6,693,000	8,132,686	0	(175,358)	0	0	8.375	4.660	MN	93,423	560,539	01/01/2019	11/01/2030
195869-AL-6	COLONIAL PIPELINE CO			1	1.G FE	6,335,505	104.6160	5,540,476	5,296,000	6,132,187	0	(42,924)	0	0	6.375	4.780	FA	140,675	337,620	01/01/2019	08/01/2037
195869-AQ-5	COLONIAL PIPELINE CO			1	1.G FE	4,792,760	84.4450	3,377,788	4,000,000	4,743,712	0	(21,609)	0	0	4.250	3.135	AO	35,889	170,000	07/30/2021	04/15/2048
198280-AF-6	COLUMBIA PIPELINE GROUP			1	2.A FE	21,108,586	98.7150	19,742,939	20,000,000	20,370,044	0	(315,004)	0	0	4.500	2.855	JD	75,000	900,000	12/02/2021	06/01/2025
198643-AA-6	COLUMBIA UNIV			1	1.A FE	1,204,742	86.8050	1,077,248	1,241,000	1,209,943	0	1,087	0	0	3.827	4.018	AO	11,873	47,493	01/01/2019	10/01/2042
198643-AB-4	COLUMBIA UNIV			1	1.A FE	9,296,516	77.0700	7,830,279	10,160,000	9,399,396	0	21,558	0	0	3.457	3.973	AO	87,808	351,231	01/01/2019	10/01/2045
20030N-AM-3	COMCAST			1	1.G FE	1,505,248	113.3550	1,455,472	1,284,000	1,461,292	0	(9,301)	0	0	6.450	5.007	MS	24,385	82,818	01/01/2019	03/15/2037
20030N-AY-7	COMCAST			1	1.G FE	29,868,324	114.1840	34,255,065	30,000,000	29,890,332	0	3,976	0	0	6.550	6.588	JJ	982,500	1,965,000	10/22/2018	07/01/2039
20030N-BE-0	COMCAST			1	1.G FE	2,734,981	94.4040	2,076,889	2,200,000	2,694,807	0	(19,596)	0	0	4.650	3.052	JJ	47,172	102,300	11/30/2021	07/15/2042
20030N-BK-6	COMCAST			1	1.G FE	2,048,409	95.2260	1,428,389	1,500,000	1,994,391	0	(18,376)	0	0	4.750	2.633	MS	23,750	71,250	12/28/2020	03/01/2044
20030N-BM-2	COMCAST			1	1.G FE	3,404,489	95.5640	3,440,304	3,600,000	3,453,782	0	10,339	0	0	4.200	4.688	FA	57,120	151,200	01/01/2019	08/15/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
20030N-BQ-3	COMCAST			2	1.G FE	6,031,319	94.0380	4,231,699	4,500,000	5,891,233	0	(47,642)	0	0	4.600	2.689	FA	78,200	207,000	12/28/2020	08/15/2045
20030N-BT-7	COMCAST			1	1.G FE	15,031,280	84.0620	14,561,297	17,322,000	15,554,159	0	103,974	0	0	3.200	4.254	JJ	255,596	554,304	01/01/2019	07/15/2036
20030N-BW-0	COMCAST			1	1.G FE	3,010,111	93.8740	3,097,853	3,300,000	3,200,678	0	30,513	0	0	2.350	3.401	JJ	35,759	77,550	02/14/2017	01/15/2027
20030N-CH-2	COMCAST	C		1	1.G FE	9,624,400	96.4380	9,643,778	10,000,000	9,815,175	0	38,233	0	0	3.550	4.018	MN	59,167	355,000	07/19/2018	05/01/2028
20030N-CR-0	COMCAST			1	1.G FE	1,479,465	99.4940	1,492,415	1,500,000	1,494,609	0	15,144	0	0	3.700	4.923	AO	11,717	55,500	02/16/2023	04/15/2024
20030N-CT-6	COMCAST	C		1	1.G FE	21,000,495	98.6070	20,718,333	21,011,000	21,004,486	0	1,003	0	0	4.150	4.156	AO	184,080	871,957	10/02/2018	10/15/2028
20030N-DH-1	COMCAST			1	1.G FE	575,620	86.0180	430,092	500,000	567,733	0	(3,414)	0	0	3.750	2.689	AO	4,688	18,750	08/23/2021	04/01/2040
20030N-DP-3	COMCAST			1	1.G FE	4,464,450	62.0810	2,793,663	4,500,000	4,466,920	0	784	0	0	2.450	2.486	FA	41,650	110,250	08/11/2020	08/15/2052
20030N-DQ-1	COMCAST			2	1.G FE	4,459,410	61.5720	2,770,746	4,500,000	4,461,155	0	566	0	0	2.650	2.686	FA	45,050	119,250	08/11/2020	08/15/2062
20030N-DS-7	COMCAST			1	1.G FE	4,444,213	67.7590	1,925,021	2,841,000	4,329,344	0	(48,813)	0	0	2.887	0.761	MN	13,670	82,020	08/18/2021	11/01/2051
20030N-DU-2	COMCAST			1	1.G FE	10,757,620	65.9950	9,793,652	14,840,000	10,838,502	0	52,435	0	0	2.937	4.521	MN	72,642	435,851	06/07/2022	11/01/2056
202795-HG-8	COMMONWEALTH EDISON			1	1.F FE	4,978,200	105.7040	5,285,210	5,000,000	4,988,913	0	876	0	0	5.875	5.906	FA	122,396	293,750	01/14/2003	02/01/2033
202795-JA-9	COMMONWEALTH EDISON			1	1.F FE	866,793	82.6790	790,416	956,000	879,126	0	2,583	0	0	3.800	4.436	AO	9,082	36,328	10/01/2018	10/01/2042
202795-JN-1	COMMONWEALTH EDISON			1	1.F FE	4,988,000	96.6620	4,833,100	5,000,000	4,993,747	0	1,187	0	0	3.700	3.729	FA	69,889	185,000	08/07/2018	08/15/2028
202795-JW-1	COMMONWEALTH EDISON			1	1.F FE	3,595,392	89.0330	3,205,184	3,600,000	3,596,008	0	409	0	0	3.150	3.165	MS	33,390	113,400	03/08/2022	03/15/2032
20454P-AC-7	COMPEER			2	2.B FE	2,000,000	57.0000	1,140,000	2,000,000	2,000,000	0	0	0	0	3.375	3.375	JD	5,625	67,500	05/12/2021	06/01/2036
205887-CC-4	CONAGRA BRANDS			1	2.C FE	9,996,700	99.8330	9,983,300	10,000,000	9,997,647	0	307	0	0	4.850	4.854	MN	80,833	485,000	10/15/2018	11/01/2028
205887-CE-0	CONAGRA BRANDS			1	2.C FE	9,949,800	96.8360	9,683,629	10,000,000	9,953,194	0	862	0	0	5.400	5.434	MN	90,000	540,000	10/15/2018	11/01/2048
207597-DV-4	CONNECTICUT			1	1.E FE	9,188,037	110.1000	8,257,496	7,500,000	8,817,127	0	(77,802)	0	0	6.350	4.489	JD	39,688	476,250	01/01/2019	06/01/2036
207597-EA-9	CONNECTICUT			1	1.E FE	2,238,217	102.1740	1,882,042	1,842,000	2,160,122	0	(16,352)	0	0	6.375	4.652	MS	39,143	117,428	10/01/2018	09/01/2037
207597-EH-4	CONNECTICUT			1	1.E FE	2,447,683	87.5320	2,192,688	2,505,000	2,454,519	0	1,413	0	0	4.150	4.295	JD	8,663	103,958	10/01/2018	06/01/2045
207597-EL-5	CONNECTICUT			1	1.E FE	6,171,750	85.4950	4,274,735	5,000,000	6,065,554	0	(31,368)	0	0	4.000	2.769	AO	50,000	200,000	06/26/2020	04/01/2048
20825C-AF-1	CONOCOPHILLIPS			1	1.F FE	4,078,000	109.7080	4,388,308	4,000,000	4,041,627	0	(3,588)	0	0	5.900	5.746	AO	49,822	236,000	07/22/2009	10/15/2032
20825C-AW-4	CONOCOPHILLIPS			1	1.F FE	13,963,618	96.4370	13,501,147	14,000,000	13,978,054	0	5,198	0	0	3.750	3.794	AO	131,250	525,000	02/08/2021	10/01/2027
20825C-BA-1	CONOCOPHILLIPS			1	1.F FE	2,947,588	84.6990	2,540,962	3,000,000	2,957,747	0	5,322	0	0	2.400	2.618	FA	27,200	72,000	01/27/2022	02/15/2031
20826F-AR-7	CONOCOPHILLIPS			1	1.F FE	2,701,293	108.2580	2,422,810	2,238,000	2,681,771	0	(11,863)	0	0	5.950	4.508	MS	39,209	133,161	04/30/2022	03/15/2046
20826F-BD-7	CONOCOPHILLIPS			1	1.F FE	11,300,000	81.5270	11,801,582	14,475,758	11,329,904	0	24,701	0	0	4.025	5.369	MS	171,558	582,619	10/04/2022	03/15/2062
20826F-BE-5	CONOCOPHILLIPS			1	1.F FE	993,770	103.6370	1,036,365	1,000,000	993,742	0	(28)	0	0	5.300	5.342	MN	6,772	25,322	05/09/2023	05/15/2053
20826F-BH-8	CONOCOPHILLIPS			1	1.F FE	721,845	108.5160	813,866	750,000	721,835	0	(10)	0	0	5.700	5.947	MS	12,588	0	09/25/2023	09/15/2063
209111-EL-3	CONSOLIDATED EDISON OF NY			1	1.G FE	6,501,777	105.5230	5,915,607	5,606,000	6,301,537	0	(41,948)	0	0	5.850	4.516	MS	96,563	327,951	01/01/2019	03/15/2036
209111-ES-8	CONSOLIDATED EDISON OF NY			1	1.G FE	4,750,369	109.5750	4,273,423	3,900,000	4,581,583	0	(35,436)	0	0	6.300	4.563	FA	92,820	245,700	01/01/2019	08/15/2037
209111-EY-5	CONSOLIDATED EDISON OF NY			1	1.G FE	2,873,494	101.0200	2,573,990	2,548,000	2,819,060	0	(11,397)	0	0	5.500	4.553	JD	11,678	140,140	10/01/2018	12/01/2039
209111-FA-6	CONSOLIDATED EDISON OF NY			1	1.G FE	7,144,367	103.0460	6,362,050	6,174,000	6,988,904	0	(32,696)	0	0	5.700	4.551	JD	15,641	351,918	01/01/2019	06/15/2040
209111-FF-5	CONSOLIDATED EDISON OF NY			1	1.G FE	5,008,624	89.7250	4,575,995	5,100,000	5,014,434	0	1,195	0	0	4.625	4.728	JD	19,656	235,875	01/01/2019	12/01/2054
209111-FG-3	CONSOLIDATED EDISON OF NY			1	1.G FE	9,990,000	89.0380	8,903,829	10,000,000	9,991,377	0	218	0	0	4.500	4.506	JD	37,500	450,000	11/12/2015	12/01/2045
209111-FH-1	CONSOLIDATED EDISON OF NY	C		1	1.G FE	7,489,425	81.3100	6,098,236	7,500,000	7,490,946	0	247	0	0	3.850	3.858	JD	12,833	288,750	06/14/2016	06/15/2046
209111-FT-5	CONSOLIDATED EDISON OF NY	C		1	1.G FE	6,474,975	90.4900	5,881,847	6,500,000	6,476,952	0	476	0	0	4.650	4.674	JD	25,188	302,250	11/27/2018	12/01/2048
209111-GA-5	CONSOLIDATED EDISON OF NY			1	1.G FE	1,995,040	86.3440	1,726,879	2,000,000	1,996,190	0	459	0	0	2.400	2.428	JD	2,133	48,000	06/03/2021	06/15/2031
209111-GE-7	CONSOLIDATED EDISON OF NY	C		1	1.G FE	2,498,800	103.3600	2,584,005	2,500,000	2,498,730	0	(70)	0	0	5.200	5.206	MS	43,333	67,889	02/21/2023	03/01/2033
209111-GG-2	CONSOLIDATED EDISON OF NY				1.G FE	1,486,275	110.6370	1,659,557	1,500,000	1,486,183	0	(92)	0	0	5.900	5.966	MN	9,588	0	11/20/2023	11/15/2053
21036P-BH-0	CONSTELLATION BRANDS			1	2.C FE	965,684	84.0270	815,059	970,000	966,635	0	401	0	0	2.250	2.300	FA	9,094	21,825	07/21/2021	08/01/2031
21036P-BL-1	CONSTELLATION BRANDS			1	2.C FE	1,494,570	99.6150	1,494,218	1,500,000	1,495,209	0	448	0	0	4.750	4.796	MN	10,292	71,250	05/02/2022	05/09/2032
21036P-BP-2	CONSTELLATION BRANDS			1	2.C FE	472,697	100.6030	478,872	476,000	472,838	0	141	0	0	4.900	4.989	MN	3,887	11,662	04/27/2023	05/01/2033
210385-AD-2	CONSTELLATION EN GEN LLC			1	2.B FE	384,665	107.0090	411,983	385,000	384,628	0	(37)	0	0	6.125	6.138	JJ	6,026	0	09/26/2023	01/15/2034
210385-AE-0	CONSTELLATION EN GEN LLC			1	2.B FE	478,808	112.7710	540,174	479,000	478,747	0	(62)	0	0	6.500	6.503	AO	7,957	0	09/26/2023	10/01/2053

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
210518-B*-6	CONSUMERS ENERGY				1.E	44,857,442	112.6420	39,424,766	35,000,000	43,238,241	0	(336,012)	0	0	6.170	4.193	MS	719,833	2,159,500	10/01/2018	09/01/2040
210518-C8-3	CONSUMERS ENERGY				1.E	25,529,861	99.1700	22,809,022	23,000,000	25,117,314	0	(85,461)	0	0	4.970	4.200	AO	241,321	1,143,100	10/01/2018	10/15/2040
210518-CX-2	CONSUMERS ENERGY			1	1.E FE	2,490,803	83.1610	2,217,074	2,666,000	2,497,250	0	1,356	0	0	4.350	4.700	FA	38,979	115,971	10/01/2018	08/31/2064
210518-CY-0	CONSUMERS ENERGY			2	1.F FE	3,332,515	82.9240	2,902,352	3,500,000	3,351,493	0	3,963	0	0	4.100	4.404	MN	18,336	143,500	01/01/2019	11/15/2045
210518-D8-2	CONSUMERS ENERGY				1.E	35,526,869	90.3220	31,612,810	35,000,000	35,453,897	0	(15,421)	0	0	4.310	4.210	JD	67,044	1,508,500	10/01/2018	12/15/2042
210518-DD-5	CONSUMERS ENERGY	C		1	1.E FE	15,742,633	89.9200	14,210,130	15,803,000	15,746,791	0	1,179	0	0	4.350	4.373	AO	145,124	687,431	10/29/2018	04/15/2049
210518-DN-3	CONSUMERS ENERGY			1	1.E FE	3,996,640	66.7960	2,671,858	4,000,000	3,996,753	0	73	0	0	2.650	2.654	FA	40,044	106,000	08/02/2021	08/15/2052
212168-AA-6	CONTINENTAL WIND			1	2.B FE	10,351,093	102.2430	10,583,250	10,351,093	10,351,093	0	0	0	0	6.000	6.001	FA	208,747	621,066	09/26/2018	02/28/2033
21871X-AH-2	COREBRIDGE FINANCIAL INC			1	2.A FE	11,982,240	90.3970	10,847,595	12,000,000	11,984,289	0	1,525	0	0	3.900	3.918	AO	111,800	468,000	03/31/2022	04/05/2032
21871X-AM-1	COREBRIDGE FINANCIAL INC			1	2.A FE	7,421,738	83.8140	6,221,528	7,423,000	7,421,332	0	22	0	0	4.400	4.401	AO	78,024	326,612	03/31/2022	04/05/2052
219350-AW-5	CORNING			1	2.A FE	1,204,320	93.9090	939,086	1,000,000	1,180,587	0	(7,059)	0	0	4.750	3.410	MS	13,986	47,500	06/25/2020	03/15/2042
219350-AX-3	CORNING			1	2.A FE	2,234,060	95.6950	1,913,907	2,000,000	2,191,263	0	(11,001)	0	0	4.700	3.773	MS	27,678	94,000	11/14/2019	03/15/2037
219350-BP-9	CORNING			1	2.A FE	22,257,852	81.3630	15,865,705	19,500,000	22,123,925	0	(66,961)	0	0	3.900	3.128	MN	97,175	760,500	12/20/2021	11/15/2049
22160K-AQ-8	COSTCO WHOLESALE			1	1.E FE	17,309,868	83.5350	14,731,403	17,635,000	17,336,117	0	14,328	0	0	1.750	1.955	AO	60,865	299,863	09/21/2023	04/20/2032
224044-BV-8	COX COMMUNICATIONS			1	2.B FE	24,408,549	124.3000	27,781,117	22,350,000	24,106,117	0	(66,143)	0	0	8.375	7.476	MS	623,938	1,871,813	10/22/2018	03/01/2039
224044-BY-2	COX COMMUNICATIONS			1	2.B FE	18,711,560	87.1930	12,207,054	14,000,000	18,157,017	0	(166,209)	0	0	4.700	2.690	JD	29,244	658,000	07/16/2020	12/15/2042
224044-CC-9	COX COMMUNICATIONS			2	2.B FE	612,907	85.0900	425,450	500,000	600,766	0	(3,850)	0	0	4.500	3.090	JD	63	22,500	09/28/2020	06/30/2043
224044-CG-0	COX COMMUNICATIONS			1	2.B FE	6,627,100	95.9810	6,718,690	7,000,000	6,857,250	0	48,493	0	0	3.350	4.151	MS	69,047	234,500	06/17/2019	09/15/2026
224044-CK-1	COX COMMUNICATIONS			2	2.B FE	6,168,816	84.5370	3,914,916	4,631,000	6,027,854	0	(42,380)	0	0	4.600	2.816	FA	80,476	213,026	07/21/2020	08/15/2047
224044-CL-9	COX COMMUNICATIONS			2	2.B FE	7,894,411	81.4700	6,452,426	7,920,000	7,902,211	0	2,442	0	0	1.800	1.835	AO	35,640	142,560	09/23/2020	10/01/2030
22548@-AA-9	CREDIT OPPORTUNITIES				2.B PL	30,000,000	92.3940	27,718,232	30,000,000	30,000,000	0	0	0	0	3.620	3.620	FA	404,233	1,086,000	07/28/2021	08/17/2026
22757#-AB-1	CROSS TEXAS TRANSMISSION			1	2.B	20,000,000	98.0330	19,606,514	20,000,000	20,000,000	0	0	0	0	3.280	3.280	MS	165,822	656,000	08/01/2014	09/15/2024
228180-AB-1	CROWN AMERICAS LLC			1	3.B FE	1,500,000	98.4830	1,477,251	1,500,000	1,500,000	0	0	0	0	5.250	5.250	AO	19,688	78,750	03/14/2022	04/01/2030
22819K-AB-6	CROWN AMERICAS			1	3.B FE	6,010,500	97.4880	5,654,275	5,800,000	5,887,255	0	(37,054)	0	0	4.250	3.541	MS	62,310	246,500	08/18/2020	09/30/2026
22822V-AR-2	CROWN CASTLE			1	2.B FE	9,917,900	89.6850	8,968,539	10,000,000	9,944,450	0	7,518	0	0	3.300	3.396	JJ	165,000	330,000	03/31/2020	07/01/2030
22964*-AC-2	CSOLAR			1	2.B PL	30,034,130	88.6930	26,638,096	30,034,130	30,034,130	0	0	0	0	3.850	3.868	MJSD	3,212	1,156,376	08/25/2017	03/31/2041
232806-A#-6	CYPRESS SEMICONDUCTOR				2.B FE	10,500,000	86.5910	9,092,030	10,500,000	10,500,000	0	0	0	0	3.100	3.100	JD	13,563	325,500	06/16/2021	06/16/2031
232806-B*-9	CYPRESS SEMICONDUCTOR				2.B FE	6,000,000	85.1430	5,108,557	6,000,000	6,000,000	0	0	0	0	3.270	3.270	JD	8,175	196,200	03/26/2021	06/16/2033
23311R-AA-4	DCP MIDSTREAM OPERATING			1	2.C FE	4,156,038	109.9000	4,395,988	4,000,000	4,129,129	0	(5,777)	0	0	6.750	6.391	MS	79,500	270,000	01/01/2019	09/15/2037
233293-AQ-2	DPL			1	3.B FE	980,930	93.0640	930,638	1,000,000	979,228	0	3,365	0	0	4.350	4.798	AO	9,183	43,500	07/29/2019	04/15/2029
233293-AR-0	DPL			1	3.B FE	950,000	97.5000	975,000	1,000,000	974,894	0	15,561	0	0	4.125	5.898	JJ	20,625	41,250	05/12/2022	07/01/2025
233331-AY-3	DTE ENERGY			1	2.B FE	6,446,394	94.5210	6,521,974	6,900,000	6,756,056	0	48,815	0	0	2.850	3.653	AO	49,163	196,650	12/06/2016	10/01/2026
23334B-AA-2	DTE ENERGY CENTER LLC			1	2.B FE	707,552	99.5420	689,304	692,473	694,145	0	(2,802)	0	0	7.458	6.628	AO	8,751	51,645	01/01/2019	04/30/2024
23338V-AA-4	DTE ELECTRIC			1	1.F FE	2,651,567	86.0590	2,377,816	2,763,000	2,666,669	0	3,171	0	0	4.000	4.267	AO	27,630	110,520	10/01/2018	04/01/2043
23338V-AB-2	DTE ELECTRIC			1	1.F FE	2,143,198	99.5470	2,142,253	2,152,000	2,151,619	0	887	0	0	3.650	3.697	MS	23,128	78,548	08/20/2013	03/15/2024
23338V-AD-8	DTE ELECTRIC			1	1.E FE	12,307,093	89.3010	10,939,391	12,250,000	12,300,289	0	(1,584)	0	0	4.300	4.269	JJ	263,375	526,750	01/01/2019	07/01/2044
23345M-AA-5	DT MIDSTREAM INC			1	3.A FE	1,250,000	91.9980	1,149,979	1,250,000	1,250,000	0	0	0	0	4.125	4.125	JD	2,292	51,563	05/25/2021	06/15/2029
23345M-AB-3	DT MIDSTREAM INC			1	3.A FE	921,000	90.2030	830,773	921,000	921,000	0	0	0	0	4.375	4.375	JD	1,791	40,294	05/25/2021	06/15/2031
233851-BJ-2	DAIMLER FINANCE NORTH			1	1.F FE	990,390	98.6460	986,463	1,000,000	999,328	0	1,090	0	0	3.250	3.364	FA	13,542	32,500	07/24/2014	08/01/2024
233851-BW-3	DAIMLER FINANCE NORTH			1	1.F FE	2,993,910	97.9140	2,937,410	3,000,000	2,998,961	0	671	0	0	3.300	3.324	MN	11,550	99,000	05/11/2015	05/19/2025
233851-CB-8	DAIMLER FINANCE NORTH			1	1.F FE	13,419,875	98.0340	12,744,381	13,000,000	13,085,055	0	(51,713)	0	0	3.500	3.073	FA	187,056	455,000	03/28/2018	08/03/2025
233853-AG-5	DAIMLER TRUCKS FINAN NA			1	2.A FE	16,947,810	89.0730	15,142,466	17,000,000	16,962,070	0	7,105	0	0	2.375	2.423	JD	19,066	403,750	12/02/2021	12/14/2028
235825-AF-3	DANA			1	3.C FE	214,000	99.3110	212,524	214,000	214,000	0	0	0	0	5.375	5.375	MN	1,470	11,503	11/05/2019	11/15/2027
235825-AG-1	DANA			1	3.C FE	478,000	98.5920	471,269	478,000	478,000	0	0	0	0	5.625	5.625	JD	1,195	26,888	06/16/2020	06/15/2028
235825-AJ-5	DANA			1	3.C FE	567,780	87.0020	652,515	750,000	587,568	0	13,608	0	0	4.500	8.203	FA	12,750	33,750	07/11/2022	02/15/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
237194-AN-5	DARDEN RESTAURANTS			1	2.B FE	1,489,815	107.5030	1,612,548	1,500,000	1,489,797	0	(18)	0	0	6.300	6.393	AO	21,263	0	10/04/2023	10/10/2033
23918K-AT-5	DAVITA			1	4.A FE	180,000	82.1350	205,338	250,000	187,135	0	6,195	0	0	3.750	8.533	FA	3,542	9,375	11/02/2022	02/15/2031
244199-BD-6	DEERE				1.F FE	1,889,599	105.6610	1,785,677	1,690,000	1,805,703	0	(17,430)	0	0	5.375	4.036	AO	18,924	90,838	01/01/2019	10/16/2029
244199-BH-7	DEERE	C		1	1.F FE	1,997,280	97.5010	1,950,018	2,000,000	1,999,227	0	547	0	0	2.750	2.779	AO	11,611	55,000	03/25/2020	04/15/2025
244199-BJ-3	DEERE	C		1	1.F FE	14,971,650	92.7690	13,915,371	15,000,000	14,980,895	0	2,647	0	0	3.100	3.122	AO	98,167	465,000	03/25/2020	04/15/2030
24422E-TH-2	JOHN DEERE CAPITAL	C			1.F FE	2,908,530	95.6440	2,869,335	3,000,000	2,941,785	0	22,285	0	0	2.650	3.482	JD	4,638	79,500	06/30/2022	06/10/2026
24422E-TW-9	JOHN DEERE CAPITAL				1.F FE	9,379,600	94.7240	9,472,362	10,000,000	9,726,188	0	68,208	0	0	2.800	3.599	MS	87,889	280,000	06/28/2018	09/08/2027
24422E-VL-0	JOHN DEERE CAPITAL				1.F FE	7,596,800	82.1180	8,211,780	10,000,000	7,891,517	0	243,939	0	0	1.450	5.046	JJ	66,861	145,000	10/12/2022	01/15/2031
24422E-WJ-4	JOHN DEERE CAPITAL				1.F FE	12,993,500	99.0590	12,877,709	13,000,000	12,995,631	0	2,106	0	0	4.050	4.068	MS	165,263	526,500	09/06/2022	09/08/2025
24422E-WN-5	JOHN DEERE CAPITAL	C			1.F FE	14,697,055	103.0220	15,154,476	14,710,000	14,697,955	0	1,611	0	0	4.850	4.865	AO	158,541	713,435	10/05/2022	10/11/2029
24582@-AA-2	DELAWARE BASIN RESIDUE				2.B PL	42,797,915	89.1610	38,158,952	42,797,915	42,797,915	0	0	0	0	3.000	3.011	MJSD	3,566	1,265,155	12/01/2022	09/30/2036
246114-AC-6	DELAWARE LIFE GLOBAL				2.A FE	36,000,000	92.2390	33,205,986	36,000,000	36,000,000	0	0	0	0	3.530	3.530	MS	391,830	1,270,800	03/10/2022	03/10/2027
246114-AD-4	DELAWARE LIFE GLOBAL				2.A FE	25,000,000	91.1370	22,784,369	25,000,000	25,000,000	0	0	0	0	3.710	3.710	MS	285,979	927,500	03/10/2022	03/10/2029
246688-AF-2	DELHAIZE AMERICA	LS		1	2.A FE	6,756,853	119.3440	6,958,969	5,831,000	6,290,963	0	(45,978)	0	0	9.000	7.568	AO	110,789	524,790	09/15/2006	04/15/2031
24703T-AD-8	DELL INTERNATIONAL			1	2.B FE	2,486,333	102.3610	2,400,364	2,345,000	2,390,919	0	(19,143)	0	0	6.020	5.073	JD	6,274	141,169	06/04/2018	06/15/2026
24736X-AA-6	DELTA AIR LINES			1	1.F FE	5,115,137	94.1770	4,908,228	5,211,679	5,164,249	0	10,585	0	0	3.625	3.940	JJ	79,243	188,923	01/01/2019	07/30/2027
250847-DU-1	DTE ELECTRIC			1	1.F FE	4,370,360	109.3850	4,812,927	4,400,000	4,384,809	0	1,210	0	0	6.350	6.400	AO	58,984	279,400	12/02/2002	10/15/2032
250847-EH-9	DTE ELECTRIC			1	1.F FE	3,853,600	88.2630	3,376,070	3,825,000	3,849,109	0	(940)	0	0	4.500	4.446	MS	57,375	172,125	01/01/2019	09/01/2041
25179M-AL-7	DEVON ENERGY			1	2.B FE	7,901,731	96.6480	7,230,205	7,481,000	7,852,087	0	(14,811)	0	0	5.600	5.141	JJ	193,176	418,936	12/23/2022	07/15/2041
25179M-AN-3	DEVON ENERGY			2	2.B FE	3,132,489	87.4820	2,501,999	2,860,000	3,105,466	0	(9,197)	0	0	4.750	4.069	MN	17,359	135,850	12/11/2020	05/15/2042
25461L-AA-0	DIRECTV HOLDINGS/FING			1	3.B FE	752,000	93.9580	706,562	752,000	752,000	0	0	0	0	5.875	5.875	FA	16,690	44,180	07/22/2021	08/15/2027
25466A-AE-1	DISCOVER BANK				2.B FE	7,976,160	96.8810	7,750,496	8,000,000	7,994,244	0	2,261	0	0	4.250	4.282	MS	102,000	340,000	03/10/2014	03/13/2026
25466A-AP-6	DISCOVER BANK			2	2.B FE	9,985,000	95.1710	9,517,083	10,000,000	9,991,443	0	1,473	0	0	4.650	4.669	MS	139,500	465,000	09/10/2018	09/13/2028
254687-DZ-6	WALT DISNEY				1.G FE	16,011,761	113.2330	13,587,924	12,000,000	15,100,526	0	(234,548)	0	0	6.200	3.338	JD	33,067	744,000	07/14/2020	12/15/2034
254687-EB-8	WALT DISNEY			1	1.G FE	5,743,962	113.8170	5,121,787	4,500,000	5,469,665	0	(61,754)	0	0	6.400	4.101	JD	12,800	288,000	03/20/2019	12/15/2035
254687-ED-4	WALT DISNEY				1.G FE	4,409,655	128.2310	3,846,942	3,000,000	4,123,545	0	(64,657)	0	0	8.150	4.310	AO	50,258	244,500	03/20/2019	10/17/2036
254687-ER-3	WALT DISNEY			1	1.G FE	3,385,073	112.5600	2,982,852	2,650,000	3,276,024	0	(24,572)	0	0	6.150	4.201	FA	61,568	162,975	03/20/2019	02/15/2041
254687-FL-5	WALT DISNEY	C		1	1.G FE	26,139,099	88.7280	24,500,441	27,613,000	26,490,763	0	175,060	0	0	2.000	2.764	MS	184,087	552,260	04/28/2022	09/01/2029
25468P-CR-5	WALT DISNEY			1	1.G FE	3,832,414	89.7360	3,589,427	4,000,000	3,857,003	0	5,109	0	0	4.125	4.415	JD	13,750	165,000	01/01/2019	12/01/2041
25468P-CX-2	WALT DISNEY			1	1.G FE	15,445,155	84.2020	12,182,321	14,468,000	15,367,538	0	(36,146)	0	0	3.700	3.243	JD	44,610	535,316	07/30/2021	12/01/2042
25468P-DF-0	TWDC ENTERPRISES 18	C		1	1.G FE	7,980,960	97.3010	7,784,114	8,000,000	7,996,060	0	2,071	0	0	3.150	3.178	MS	72,800	252,000	09/14/2015	09/17/2025
25468P-DK-9	TWDC ENTERPRISES 18	C		1	1.G FE	32,114,552	96.7000	31,240,871	32,307,000	32,235,080	0	31,807	0	0	3.000	3.108	FA	371,531	969,210	06/30/2022	02/13/2026
254709-AL-2	DISCOVER FINANCIAL SERVICES			2	2.B FE	9,930,300	97.6800	9,768,046	10,000,000	9,989,467	0	8,264	0	0	3.750	3.839	MS	121,875	375,000	10/22/2015	03/04/2025
25470D-AD-1	DISCOVERY COMMUNICATIONS			1	2.C FE	2,999,220	100.0200	3,000,610	3,000,000	2,999,215	0	20	0	0	6.350	6.352	JD	15,875	190,500	05/26/2010	06/01/2040
256141-AB-8	DOCTORS CO INTERINSURANCE			1	2.B FE	15,000,000	80.4690	12,070,422	15,000,000	15,000,000	0	0	0	0	4.500	4.500	JJ	305,625	675,000	01/12/2022	01/18/2032
256746-AH-1	DOLLAR TREE			1	2.B FE	6,852,320	97.7970	6,845,782	7,000,000	6,922,061	0	15,701	0	0	4.200	4.482	MN	37,567	294,000	03/08/2019	05/15/2028
256746-AJ-7	DOLLAR TREE			1	2.B FE	3,390,820	84.9680	2,888,919	3,400,000	3,392,495	0	836	0	0	2.650	2.681	JD	7,508	90,100	11/29/2021	12/01/2031
25746U-BQ-1	DOMINION ENERGY			1	2.B FE	1,203,134	81.3600	862,411	1,060,000	1,191,430	0	(5,494)	0	0	4.050	3.150	MS	12,641	42,930	09/29/2021	09/15/2042
25746U-CK-3	DOMINION ENERGY			1	2.B FE	9,996,500	94.2050	9,420,454	10,000,000	9,998,809	0	364	0	0	2.850	2.854	FA	107,667	285,000	08/04/2016	08/15/2026
25746U-CZ-0	DOMINION ENERGY			1	2.B FE	7,715,494	88.8580	5,285,283	5,948,000	7,575,285	0	(43,826)	0	0	4.600	3.020	MS	80,562	273,608	09/29/2021	03/15/2049
25763#-AE-0	DONALDSON			1	1.G	10,000,000	99.5130	9,951,269	10,000,000	10,000,000	0	0	0	0	3.720	3.720	MS	97,133	372,000	03/13/2014	03/27/2024
260003-AM-0	DOVER			1	2.A FE	12,419,379	96.6910	12,086,372	12,500,000	12,479,198	0	10,455	0	0	3.150	3.241	MN	50,313	393,750	10/22/2018	11/15/2025
260543-BY-8	DOW CHEMICAL			1	2.A FE	12,006,077	139.0790	16,614,427	11,946,000	11,992,923	0	(1,419)	0	0	9.400	9.349	MN	143,485	1,122,924	06/17/2009	05/15/2039
260543-CG-6	DOW CHEMICAL			1	2.A FE	626,293	88.3790	463,992	525,000	618,717	0	(3,604)	0	0	4.375	3.116	MN	2,935	22,969	11/12/2021	11/15/2042
26078J-AC-4	DOWDUPONT			1	2.A FE	10,036,765	99.2630	8,981,344	9,048,000	9,343,765	0	(167,598)	0	0	4.493	2.523	MN	51,945	406,527	09/06/2019	11/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26078J-AD-2	DOWDUPONT			1	2.A FE	6,471,060	101.4720	6,088,328	6,000,000	6,252,896	0	(49,250)	0	0	4.725	3.724	MN	36,225	283,500	04/03/2019	11/15/2028
26078J-AF-7	DOWDUPONT	C		1	2.A FE	2,000,000	103.9270	2,078,531	2,000,000	2,000,000	0	0	0	0	5.419	5.419	MN	13,849	108,380	11/14/2018	11/15/2048
26113*-AA-7	DYAL CAPITAL PARTNERS				1.F PL	5,950,000	85.8200	5,106,294	5,950,000	5,950,000	0	0	0	0	3.650	3.650	FA	77,821	217,175	02/05/2021	02/22/2031
26113@-AA-5	DYAL CAPITAL PARTNERS III				1.F PL	11,050,000	85.8200	9,483,117	11,050,000	11,050,000	0	0	0	0	3.650	3.650	FA	144,525	403,325	02/05/2021	02/22/2031
26138E-AT-6	DR PEPPER SNAPPLE GROUP			1	2.B FE	1,181,047	90.9340	877,514	965,000	1,167,054	0	(6,326)	0	0	4.500	3.166	MN	5,549	43,425	09/29/2021	11/15/2045
263901-AB-6	DUKE ENERGY INDIANA			1	1.F FE	23,717,494	112.0610	25,213,795	22,500,000	23,506,212	0	(45,341)	0	0	6.450	5.974	AO	362,813	1,451,250	01/01/2019	04/01/2039
264399-DK-9	DUKE ENERGY CAROLINAS			1	2.A FE	2,801,088	105.5630	3,800,265	3,600,000	3,314,992	0	45,677	0	0	6.000	7.976	JD	18,000	216,000	01/20/2000	12/01/2028
264399-ED-4	DUKE ENERGY CAROLINAS			1	2.A FE	795,360	109.9580	879,665	800,000	797,599	0	189	0	0	6.450	6.493	AO	10,893	51,600	12/02/2002	10/15/2032
26439X-AC-7	DUKE ENERGY FIEL			1	2.C FE	4,086,250	115.8770	4,055,678	3,500,000	3,877,847	0	(45,084)	0	0	8.125	6.116	FA	106,641	284,375	01/01/2019	08/16/2030
26441C-AT-2	DUKE ENERGY			1	2.B FE	750,400	77.1280	539,899	700,000	747,246	0	(1,476)	0	0	3.750	3.317	MS	8,750	26,250	09/30/2021	09/01/2046
26441C-BP-9	DUKE ENERGY				2.C FE	6,000,000	78.4840	4,709,010	6,000,000	6,000,000	0	0	0	0	3.250	3.250	JJ	89,917	195,000	09/23/2021	01/15/2082
26441C-BV-6	DUKE ENERGY			1	2.B FE	883,708	100.1840	885,627	884,000	883,776	0	93	0	0	5.000	5.012	JD	2,824	44,200	12/05/2022	12/08/2025
26442C-AE-4	DUKE ENERGY CAROLINAS			1	1.F FE	2,061,368	108.3590	1,859,446	1,716,000	1,995,623	0	(13,712)	0	0	6.050	4.492	AO	21,917	103,818	10/01/2018	04/15/2038
26442C-AH-7	DUKE ENERGY CAROLINAS	C		1	1.F FE	30,261,507	101.0960	29,065,110	28,750,000	30,015,941	0	(53,082)	0	0	5.300	4.893	FA	575,639	1,523,750	01/01/2019	02/15/2040
26442C-AR-5	DUKE ENERGY CAROLINAS			1	1.F FE	1,024,548	81.6250	734,625	900,000	1,016,730	0	(3,871)	0	0	3.875	3.053	MS	10,269	34,875	11/17/2021	03/15/2046
26442E-AE-0	DUKE ENERGY OHIO			1	1.F FE	3,002,934	78.1130	2,509,777	3,213,000	3,032,250	0	4,840	0	0	3.700	4.085	JD	5,284	118,881	03/22/2017	06/15/2046
26442T-AC-1	DUKE UNIVERSITY			1	1.B FE	2,706,689	86.7750	2,429,701	2,800,000	2,715,728	0	1,906	0	0	4.077	4.276	AO	28,539	114,156	01/01/2019	10/01/2048
26442T-AD-9	DUKE UNIVERSITY			1	1.B FE	1,754,144	83.4130	1,668,264	2,000,000	1,802,233	0	10,013	0	0	3.199	4.123	AO	15,995	63,980	01/01/2019	10/01/2038
26442T-AE-7	DUKE UNIVERSITY			1	1.B FE	4,986,465	79.8280	4,630,036	5,800,000	5,079,276	0	19,357	0	0	3.299	4.160	AO	47,836	191,342	01/01/2019	10/01/2046
26442U-AB-0	DUKE ENERGY PROGRESS			1	1.F FE	2,820,062	85.4420	2,517,982	2,947,000	2,834,579	0	3,031	0	0	4.200	4.477	FA	46,759	123,774	10/01/2018	08/15/2045
26442U-AN-4	DUKE ENERGY PROGRESS	C		1	1.F FE	17,952,660	90.3880	16,269,790	18,000,000	17,959,488	0	4,115	0	0	3.400	3.431	AO	153,000	612,000	03/14/2022	04/01/2032
26444G-AD-5	DUKE ENERGY FL				1.A FE	23,539,814	87.8020	23,179,680	26,400,000	24,528,955	0	204,941	0	0	2.858	3.936	MS	251,504	754,512	01/01/2019	03/01/2033
26444H-AA-9	DUKE ENERGY FLORIDA			1	1.F FE	3,036,763	75.5320	2,073,346	2,745,000	3,018,253	0	(9,035)	0	0	3.400	2.796	AO	23,333	93,330	11/09/2021	10/01/2046
26444H-AE-1	DUKE ENERGY FLORIDA			1	1.F FE	14,541,176	97.0420	13,920,720	14,345,000	14,482,737	0	(30,889)	0	0	3.800	3.548	JJ	251,356	545,110	11/12/2021	07/15/2028
26444H-AK-7	DUKE ENERGY FLORIDA	C		1	1.F FE	7,987,920	84.3670	6,749,379	8,000,000	7,990,180	0	1,102	0	0	2.400	2.417	JD	8,533	192,000	11/29/2021	12/15/2031
266228-C#-0	DUQUESNE LIGHT			1	1.F YE	40,384,758	94.8150	37,925,898	40,000,000	40,322,101	0	(10,255)	0	0	4.970	4.904	MN	259,544	1,988,000	09/26/2018	11/14/2043
266233-AB-1	DUQUESNE LIGHT HOLDINGS			1	2.C FE	7,470,825	98.4330	7,382,505	7,500,000	7,481,613	0	1,010	0	0	6.250	6.279	FA	177,083	468,750	08/11/2005	08/15/2035
266233-AG-0	DUQUESNE LIGHT HOLDINGS			1	2.C FE	10,009,140	93.4230	9,342,256	10,000,000	10,004,208	0	(1,159)	0	0	3.616	3.603	FA	150,667	361,600	06/17/2019	08/01/2027
26746*-AA-2	DYAL CAPITAL PARTNERS				1.G PL	11,166,911	89.3800	9,981,020	11,166,911	11,166,911	0	0	0	0	4.400	4.398	JD	21,838	491,344	06/11/2020	06/15/2030
26746@-AA-0	DYAL CAPITAL PARTNERS				1.G PL	19,433,089	89.3800	17,369,356	19,433,089	19,433,089	0	0	0	0	4.400	4.398	JD	38,002	855,056	06/11/2020	06/15/2030
26860#-AA-8	PIO PICO			1	1.G PL	9,659,864	89.6970	8,664,615	9,659,864	9,659,864	0	0	0	0	4.170	4.170	JD	1,119	402,816	01/23/2015	12/31/2041
26867L-AL-4	EMD FINANCE			1	1.G FE	20,329,868	97.6150	20,108,611	20,600,000	20,547,998	0	40,394	0	0	3.250	3.460	MS	189,692	669,500	01/01/2019	03/19/2025
26875P-AN-1	EOG RESOURCES			1	1.G FE	6,276,831	92.0100	5,980,628	6,500,000	6,330,882	0	11,452	0	0	3.900	4.191	AO	63,375	253,500	01/01/2019	04/01/2035
26875P-AQ-4	EOG RESOURCES			1	1.G FE	6,259,539	99.0260	5,743,522	5,799,999	6,150,646	0	(22,870)	0	0	5.100	4.425	JJ	136,397	295,800	01/01/2019	01/15/2036
26875P-AU-5	EOG RESOURCES			1	1.G FE	5,070,790	99.5950	5,315,397	5,337,000	5,106,614	0	30,222	0	0	4.375	5.187	AO	49,293	233,494	10/14/2022	04/15/2030
26884L-AF-6	EQT			1	2.C FE	11,671,123	95.6650	11,479,756	12,000,000	11,763,070	0	56,450	0	0	3.900	4.475	AO	117,000	468,000	04/26/2022	10/01/2027
26884L-AH-2	EQT			1	2.C FE	5,182,278	100.4450	5,030,286	5,008,000	5,077,251	0	(66,112)	0	0	6.125	4.693	FA	127,808	306,740	05/18/2022	02/01/2025
26884T-AL-6	ERAC USA FINANCE			1	2.A FE	5,180,550	98.5490	4,927,464	5,000,000	5,013,719	0	(21,378)	0	0	3.850	3.402	MN	24,597	192,500	02/10/2015	11/15/2024
26884T-AN-2	ERAC USA FINANCE			1	2.A FE	6,371,713	90.5930	5,795,216	6,397,000	6,375,727	0	580	0	0	4.500	4.524	FA	108,749	287,865	02/10/2015	02/15/2045
26884T-AR-3	ERAC USA FINANCE			1	2.A FE	4,775,250	95.7840	4,789,196	5,000,000	4,924,304	0	24,038	0	0	3.300	3.853	JD	13,750	165,000	01/25/2017	12/01/2026
26885B-AB-6	EQT MIDSTREAM PARTNERS	LS		1	3.C FE	1,522,000	96.5880	1,545,415	1,600,000	1,562,328	0	10,854	0	0	4.125	4.960	JD	5,500	66,000	05/04/2021	12/01/2026
26885B-AH-3	EQT MIDSTREAM PARTNERS			1	3.C FE	364,000	101.8230	370,636	364,000	364,000	0	0	0	0	6.500	6.500	JJ	11,830	23,660	06/16/2020	07/01/2027
26885B-AK-6	EQT MIDSTREAM PARTNERS			1	3.C FE	1,310,000	94.4730	1,228,144	1,300,000	1,307,111	0	(1,458)	0	0	4.500	4.360	JJ	26,975	58,500	01/25/2022	01/15/2029
26885B-AL-4	EQT MIDSTREAM PARTNERS			1	3.C FE	679,000	93.0650	631,911	679,000	679,000	0	0	0	0	4.750	4.750	JJ	14,872	32,253	01/04/2021	01/15/2031
26885B-AM-2	EQT MIDSTREAM PARTNERS			1	3.C FE	753,920	103.0400	772,798	750,000	752,792	0	(706)	0	0	7.500	7.373	JD	4,688	56,250	06/01/2022	06/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
27409L-AE-3	THE EAST OHIO GAS COMPANY			2	1.F FE	5,218,950	65.0250	3,251,238	5,000,000	5,201,419	0	(5,237)	0	0	3.000	2.781	JD	6,667	150,000	07/09/2020	06/15/2050
277432-AX-8	EASTMAN CHEMICAL			1	2.B FE	16,784,482	103.3220	17,344,622	16,787,000	16,783,037	0	(1,445)	0	0	5.750	5.752	MS	302,982	482,626	02/22/2023	03/08/2033
278058-AP-7	EATON				1.G FE	198,000	100.4410	200,883	200,000	199,886	0	123	0	0	7.625	7.711	AO	3,813	15,250	12/31/1995	04/01/2024
278865-AV-2	ECOLAB			1	1.G FE	338,387	95.6980	318,674	333,000	336,204	0	(1,190)	0	0	2.700	2.314	MN	1,499	8,991	02/24/2022	11/01/2026
278865-BE-9	ECOLAB	C		1	1.G FE	22,013,127	102.5400	22,529,053	21,971,000	21,997,317	0	(4,017)	0	0	4.800	4.775	MS	284,158	1,054,608	03/23/2020	03/24/2030
278865-BF-6	ECOLAB			1	1.G FE	8,151,064	81.6620	8,166,226	10,000,000	8,457,630	0	186,505	0	0	1.300	3.805	JJ	54,528	130,000	04/28/2022	01/30/2031
281020-AN-7	EDISON INTERNATIONAL			1	2.C FE	692,688	102.1360	612,815	600,000	656,695	0	(16,907)	0	0	5.750	2.727	JD	1,533	34,500	09/30/2021	06/15/2027
281020-AZ-0	EDISON INTERNATIONAL				3.A FE	1,500,000	100.8130	1,512,188	1,500,000	1,500,000	0	0	0	0	7.880	7.880	JD	5,253	2,627	12/04/2023	06/15/2054
28176E-AD-0	EDWARDS LIFESCIENCES			1	2.B FE	40,115,240	98.4200	37,645,678	38,250,000	39,267,436	0	(228,536)	0	0	4.300	3.597	JD	73,100	1,644,750	02/24/2020	06/15/2028
283677-AW-2	EL PASO ELECTRIC			1	2.B FE	6,690,220	102.0410	6,081,615	5,960,000	6,522,108	0	(36,220)	0	0	6.000	4.907	MN	45,693	357,600	01/01/2019	05/15/2035
283677-AX-0	EL PASO ELECTRIC			1	2.B FE	16,893,984	116.6320	19,331,818	16,575,000	16,831,798	0	(12,799)	0	0	7.500	7.306	MS	366,031	1,243,125	10/22/2018	03/15/2038
283677-AZ-5	EL PASO ELECTRIC			1	2.B FE	9,431,615	83.5190	7,951,037	9,520,000	9,441,474	0	2,013	0	0	5.000	5.064	JD	39,667	476,000	01/01/2019	12/01/2044
283677-F*-8	EL PASO ELECTRIC				2.B	11,000,000	96.6670	10,633,369	11,000,000	11,000,000	0	0	0	0	4.220	4.220	FA	175,364	464,200	06/12/2018	08/15/2028
28370T-AG-4	KINDER MORGAN ENERGY			1	2.B FE	6,497,920	99.4630	6,465,068	6,500,000	6,499,256	0	(81)	0	0	4.300	4.304	MN	46,583	279,500	04/29/2014	05/01/2024
28470R-AH-5	CAESARS ENTERTAIN INC			1	4.A FE	3,331,324	100.2720	3,258,837	3,250,000	3,267,241	0	(44,350)	0	0	6.250	5.111	JJ	101,563	203,125	05/10/2022	07/01/2025
28501*-AT-2	ELECTRIC TRANSMISSION			1	2.B	15,000,000	96.2270	14,434,088	15,000,000	15,000,000	0	0	0	0	3.600	3.600	MN	63,000	540,000	05/24/2013	11/19/2025
28501*-AU-9	ELECTRIC TRANSMISSION			1	2.B	6,000,000	90.0030	5,400,188	6,000,000	6,000,000	0	0	0	0	4.710	4.710	JD	14,130	282,600	09/26/2018	06/13/2043
28501*-AW-5	ELECTRIC TRANSMISSION			1	2.B	5,000,000	95.1640	4,758,181	5,000,000	5,000,000	0	0	0	0	3.270	3.270	MS	47,233	163,500	02/26/2016	03/17/2026
28622H-AB-7	ELEVANCE HEALTH INC			1	2.B FE	15,191,807	100.0340	15,221,238	15,216,000	15,192,906	0	1,100	0	0	4.750	4.770	FA	273,043	375,434	01/30/2023	02/15/2033
28932M-AA-3	ELM ROAD GENERATING			1	1.F FE	4,208,752	98.1300	4,026,720	4,103,435	4,158,262	0	(8,634)	0	0	5.209	4.750	FA	83,124	213,748	03/28/2018	02/11/2030
28932M-AG-0	ELM ROAD GENERATING			1	1.F FE	2,499,829	96.2700	2,406,573	2,499,829	2,499,829	0	0	0	0	4.673	4.673	JJ	52,568	116,817	01/12/2011	01/19/2031
28932M-AJ-4	ELM ROAD GENERATING			1	1.F FE	4,432,569	92.5040	3,896,274	4,212,000	4,387,823	0	(9,618)	0	0	5.848	5.385	JJ	110,843	246,318	01/01/2019	01/19/2041
291011-BB-9	EMERSON ELECTRIC			1	1.F FE	3,302,215	109.7490	3,032,377	2,763,000	3,208,251	0	(19,650)	0	0	6.125	4.641	AO	35,727	169,234	10/01/2018	04/15/2039
291011-BD-5	EMERSON ELECTRIC			1	1.F FE	4,179,914	103.5930	3,936,528	3,800,000	4,116,033	0	(13,412)	0	0	5.250	4.510	MN	25,492	199,500	01/01/2019	11/15/2039
292505-AD-6	ENCANA			1	2.C FE	5,369,909	106.3070	5,102,725	4,800,000	5,231,667	0	(29,516)	0	0	6.500	5.376	FA	117,867	312,000	01/01/2019	08/15/2034
292505-AE-4	ENCANA			1	2.C FE	1,518,615	103.9640	1,559,454	1,500,000	1,518,113	0	(502)	0	0	6.625	6.489	FA	37,542	49,688	04/27/2023	08/15/2037
292505-AG-9	ENCANA			1	2.C FE	1,596,875	103.1420	1,804,988	1,750,000	1,613,057	0	5,377	0	0	6.500	7.403	FA	47,396	113,750	10/01/2020	02/01/2038
29250R-AD-8	ENBRIDGE ENERGY PARTNERS			1	2.A FE	6,461,551	102.4650	6,147,886	6,000,000	6,338,150	0	(27,269)	0	0	5.950	5.185	JD	29,750	357,000	01/01/2019	06/01/2033
29250R-AG-1	ENBRIDGE ENERGY PARTNERS			1	2.A FE	4,883,136	102.4210	4,759,496	4,647,000	4,829,357	0	(11,660)	0	0	6.300	5.810	JD	13,012	292,761	01/01/2019	12/15/2034
29250R-AW-6	ENBRIDGE ENERGY PARTNERS	C		1	2.A FE	8,948,390	101.0430	8,083,421	8,000,000	8,198,278	0	(122,209)	0	0	5.875	4.195	AO	99,222	470,000	01/27/2017	10/15/2025
29260F-AE-0	ENDEAVOR ENERGY RESOURCE			1	3.A FE	1,931,940	100.0940	2,232,105	2,230,000	2,050,981	0	35,675	0	0	5.750	8.097	JJ	53,783	128,225	04/16/2020	01/30/2028
29261A-AB-6	ENCOMPASS HEALTH			1	4.A FE	2,892,000	94.1950	2,825,859	3,000,000	2,925,374	0	10,159	0	0	4.750	5.232	FA	59,375	142,500	06/29/2020	02/01/2030
29273R-AP-4	ENERGY TRANSFER PARTNERS			1	2.C FE	336,504	101.1510	273,108	270,000	331,131	0	(2,563)	0	0	6.050	4.171	JD	1,361	16,335	09/29/2021	06/01/2041
29273R-AT-6	ENERGY TRANSFER PARTNERS			1	2.C FE	588,788	90.2970	474,060	525,000	584,283	0	(2,148)	0	0	5.150	4.264	FA	11,266	27,038	09/30/2021	02/01/2043
29273R-AZ-2	ENERGY TRANSFER PARTNERS			1	2.C FE	2,135,367	99.1880	1,760,583	1,775,000	2,113,722	0	(11,331)	0	0	5.950	4.462	AO	26,403	105,613	12/22/2021	10/01/2043
29273R-BK-4	ENERGY TRANSFER PARTNERS			1	2.C FE	22,475,403	97.1490	21,858,436	22,500,000	22,491,116	0	2,051	0	0	4.200	4.211	AO	199,500	945,000	06/21/2017	04/15/2027
29273V-AQ-3	ENERGY TRANSFER			1	2.C FE	5,029,700	103.0980	5,154,895	5,000,000	5,028,531	0	(1,169)	0	0	5.750	5.667	FA	108,611	192,465	02/13/2023	02/15/2033
29273V-AT-7	ENERGY TRANSFER			1	2.C FE	1,115,715	106.9200	1,194,295	1,117,000	1,115,562	0	(154)	0	0	6.400	6.422	JD	5,957	9,532	10/10/2023	12/01/2030
29273V-AU-4	ENERGY TRANSFER			1	2.C FE	499,430	108.5300	542,650	500,000	499,352	0	(78)	0	0	6.550	6.567	JD	2,729	4,367	10/10/2023	12/01/2033
29278N-AD-5	ENERGY TRANSFER PARTNERS			1	2.C FE	913,656	100.3010	802,410	800,000	895,939	0	(4,804)	0	0	5.800	4.624	JD	2,062	46,400	01/16/2020	06/15/2038
29278N-AQ-6	ENERGY TRANSFER PARTNERS			1	2.C FE	4,500,225	92.8630	4,178,822	4,500,000	4,500,105	0	(35)	0	0	3.750	3.749	MN	21,563	168,750	06/25/2020	05/15/2030
29278N-AR-4	ENERGY TRANSFER PARTNERS			1	2.C FE	206,902	89.1570	178,314	200,000	206,421	0	(124)	0	0	5.000	4.782	MN	1,278	10,000	01/16/2020	05/15/2050
29336T-AD-2	ENLINK MIDSTREAM			1	3.A FE	343,546	102.0970	353,256	346,000	343,726	0	180	0	0	6.500	6.621	MS	7,497	11,245	03/30/2023	09/01/2030
29336U-AE-7	ENLINK MIDSTREAM PARTNERS			1	3.A FE	737,363	97.7500	777,113	795,000	778,791	0	10,672	0	0	4.150	5.665	JD	2,749	32,993	10/07/2019	06/01/2025
29360A-AA-8	ENSTAR FINANCE			1	2.C FE	27,000,000	94.4170	25,492,690	27,000,000	27,000,000	0	0	0	0	5.750	5.750	MS	517,500	1,552,500	08/19/2020	09/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29360A-AB-6	ENSTAR FINANCE			1	2.C FE	8,482,500	84.6980	7,199,330	8,500,000	8,483,486	0	520	0	0	5.500	5.517	JJ	215,569	467,500	02/01/2022	01/15/2042
29362U-AC-8	ENTEGRIS			1	3.B FE	3,068,250	95.3540	2,860,605	3,000,000	3,040,085	0	(8,434)	0	0	4.375	4.031	AO	27,708	131,250	06/29/2020	04/15/2028
29364D-AU-4	ENTERGY ARKANSAS	C		1	1.F FE	3,889,162	97.1450	3,790,586	3,902,000	3,898,582	0	1,372	0	0	3.500	3.539	AO	34,143	136,570	01/05/2016	04/01/2026
29364G-AL-7	ENTERGY			2	2.B FE	4,863,330	87.9270	3,956,714	4,500,000	4,740,927	0	(38,697)	0	0	2.800	1.882	JD	5,600	126,000	07/15/2020	06/15/2030
29364W-AK-4	ENTERGY LOUISIANA			1	1.F FE	996,580	99.9390	999,386	1,000,000	999,651	0	307	0	0	5.400	5.433	MN	9,000	54,000	11/10/2009	11/01/2024
29364W-AT-5	ENTERGY LOUISIANA			1	1.F FE	1,431,093	93.5720	1,263,223	1,350,000	1,362,073	0	(64,542)	0	0	5.000	3.309	JJ	31,125	67,500	09/22/2020	07/15/2044
29364W-AX-6	ENTERGY LOUISIANA			1	1.F FE	9,085,407	88.2050	8,820,500	10,000,000	9,409,576	0	67,173	0	0	3.050	3.977	JD	25,417	305,000	01/01/2019	06/01/2031
29364W-BC-1	ENTERGY LOUISIANA			1	1.F FE	14,893,950	84.4450	12,666,683	15,000,000	14,902,304	0	1,982	0	0	4.200	4.241	AO	157,500	630,000	03/06/2019	04/01/2050
29364W-BD-9	ENTERGY LOUISIANA			1	1.F FE	9,352,031	66.9100	6,272,789	9,375,000	9,353,687	0	502	0	0	2.900	2.912	MS	80,052	271,875	03/03/2020	03/15/2051
29364W-BL-1	ENTERGY LOUISIANA			1	1.F FE	4,332,347	91.9160	4,003,880	4,356,000	4,332,701	0	485	0	0	4.750	4.784	MS	60,924	218,980	08/18/2022	09/15/2052
29365@-AB-2	ENTERGY NEW ORLEANS				2.B	18,500,000	96.4420	17,841,827	18,500,000	18,500,000	0	0	0	0	3.000	3.000	MS	163,417	555,000	03/12/2020	03/15/2025
29365@-AD-8	ENTERGY NEW ORLEANS			2	2.B	6,000,000	85.3340	5,120,017	6,000,000	6,000,000	0	0	0	0	4.190	4.189	MN	29,330	251,400	11/09/2021	11/19/2031
29365B-AB-9	ENTEGRIS ESCROW CORP			1	3.B FE	1,263,473	99.4040	1,382,707	1,391,000	1,282,090	0	12,696	0	0	5.950	7.501	JD	3,678	82,765	06/16/2022	06/15/2030
29365T-AM-6	ENTERGY TEXAS			1	1.G FE	4,971,300	94.9900	4,749,490	5,000,000	4,971,683	0	569	0	0	5.000	5.037	MS	73,611	263,889	08/22/2022	09/15/2052
29366M-AB-4	ENTERGY ARKANSAS LLC			2	1.F FE	6,952,909	63.2110	4,409,628	6,976,000	6,954,396	0	526	0	0	2.650	2.666	JD	8,216	184,864	09/10/2020	06/15/2051
293791-AF-6	ENTERPRISE PRODUCTS			1	1.G FE	2,672,146	114.7440	2,541,581	2,215,000	2,540,768	0	(27,629)	0	0	6.875	4.866	MS	50,760	152,281	10/01/2018	03/01/2033
293791-AT-6	ENTERPRISE PRODUCTS			1	1.G FE	4,691,900	104.4100	5,220,523	5,000,000	4,804,572	0	11,782	0	0	5.750	6.240	MS	95,833	287,500	03/09/2010	03/01/2035
29379V-AM-5	ENTERPRISE PRODUCTS			1	1.G FE	3,458,315	122.5950	2,903,049	2,368,000	3,320,741	0	(49,390)	0	0	7.550	3.854	AO	37,743	178,784	09/29/2021	04/15/2038
29379V-AT-0	ENTERPRISE PRODUCTS	C		1	1.G FE	10,023,841	107.1720	9,405,455	8,776,000	9,865,261	0	(42,404)	0	0	5.950	4.849	FA	217,572	522,172	12/23/2020	02/01/2041
29379V-AV-5	ENTERPRISE PRODUCTS			1	1.G FE	3,029,045	105.2270	2,907,423	2,763,000	2,992,749	0	(7,658)	0	0	5.700	4.997	FA	59,497	157,491	10/01/2018	02/15/2042
29379V-AW-3	ENTERPRISE PRODUCTS	C		1	1.G FE	6,971,102	95.8600	6,710,209	7,000,000	6,974,957	0	798	0	0	4.850	4.879	FA	128,256	339,500	10/22/2018	08/15/2042
29379V-BA-0	ENTERPRISE PRODUCTS			1	1.G FE	2,026,085	96.0760	1,921,512	2,000,000	2,022,919	0	(694)	0	0	4.850	4.759	MS	28,561	97,000	01/01/2019	03/15/2044
29379V-BE-2	ENTERPRISE PRODUCTS			1	1.G FE	3,280,890	98.7400	2,962,191	3,000,000	3,075,448	0	(85,808)	0	0	3.750	0.850	FA	42,500	112,500	08/02/2021	02/15/2025
29379V-BN-2	ENTERPRISE PRODUCTS			2	2.B FE	2,222,050	96.1420	2,044,940	2,127,000	2,188,159	0	(33,445)	0	0	5.250	4.381	FA	41,875	111,668	01/28/2022	08/16/2077
29379V-BQ-5	ENTERPRISE PRODUCTS			2	1.G FE	5,803,217	88.2000	4,409,990	5,000,000	5,743,504	0	(21,568)	0	0	4.250	3.335	FA	80,278	212,500	12/23/2020	02/15/2048
29379V-BR-3	ENTERPRISE PRODUCTS			2	2.B FE	7,624,713	89.7080	8,082,721	9,010,000	7,625,441	0	728	0	0	5.380	6.396	FA	183,123	0	09/20/2023	02/15/2078
29379V-BT-9	ENTERPRISE PRODUCTS	C		1	1.G FE	6,229,091	98.7320	6,239,861	6,320,000	6,271,225	0	8,913	0	0	4.150	4.329	AO	54,642	262,280	10/24/2018	10/16/2028
29379V-BW-2	ENTERPRISE PRODUCTS	C		1	1.G FE	4,544,528	86.7380	3,950,046	4,554,000	4,545,278	0	178	0	0	4.200	4.212	JJ	80,226	191,268	06/24/2019	01/31/2050
29379V-CD-3	ENTERPRISE PRODUCTS	C		1	1.G FE	4,990,150	104.6560	5,232,809	5,000,000	4,990,862	0	712	0	0	5.350	5.375	JJ	112,201	539,885	01/03/2023	01/31/2033
294429-AQ-8	EQUIFAX			1	2.B FE	2,487,490	97.3710	2,427,470	2,493,000	2,491,915	0	1,123	0	0	2.600	2.647	JD	5,402	64,818	11/15/2019	12/01/2024
294429-AT-2	EQUIFAX			1	2.B FE	20,124,000	82.9960	16,599,260	20,000,000	20,096,433	0	(11,910)	0	0	2.350	2.278	MS	138,389	470,000	08/20/2021	09/15/2031
29449W-AL-1	EQUITABLE FINANCIAL LIFE				1.E FE	721,965	90.0910	675,684	750,000	732,714	0	5,745	0	0	1.700	2.539	MN	1,735	12,750	02/08/2022	11/12/2026
294549-AE-0	EQT				2.C FE	1,589,255	103.9860	1,436,047	1,381,000	1,458,508	0	(27,804)	0	0	7.750	5.355	JJ	49,352	107,028	10/01/2018	07/15/2026
29670G-AD-4	ESSENTIAL UTILITIES			1	2.B FE	778,000	87.4130	680,077	778,000	778,000	0	0	0	0	2.704	2.704	AO	4,441	21,037	04/13/2020	04/15/2030
29736R-AM-2	ESTEE LAUDER CO			2	1.F FE	39,423,800	73.4020	25,690,536	35,000,000	39,042,051	0	(113,105)	0	0	3.125	2.506	JD	91,146	1,093,750	07/16/2020	12/01/2049
29736R-AP-5	ESTEE LAUDER CO	C		1	1.F FE	7,913,775	88.9980	7,110,954	7,990,000	7,942,704	0	7,321	0	0	2.375	2.483	JD	15,814	189,763	11/19/2019	12/01/2029
29977A-B@-3	EVERCORE				1.G PL	7,000,000	93.6240	6,553,714	7,000,000	7,000,000	0	0	0	0	4.340	4.338	AO	51,477	303,800	07/17/2019	08/01/2029
299808-AF-2	EVEREST REINSURANCE			1	1.G FE	9,889,000	91.7180	9,069,966	9,889,000	9,889,000	0	0	0	0	4.868	4.868	JD	40,116	481,397	06/02/2014	06/01/2044
30040W-AH-1	EVERSOURCE ENERGY			1	2.A FE	44,057,500	72.1670	27,423,534	38,000,000	43,559,046	0	(151,005)	0	0	3.450	2.656	JJ	604,517	1,311,000	08/11/2020	01/15/2050
30040W-AK-4	EVERSOURCE ENERGY			2	2.A FE	6,998,040	81.4660	5,702,611	7,000,000	6,998,624	0	189	0	0	1.650	1.653	FA	43,633	115,500	08/11/2020	08/15/2030
30040W-AL-2	EVERSOURCE ENERGY			1	2.A FE	746,109	84.4350	632,419	749,000	746,831	0	269	0	0	2.550	2.594	MS	5,624	19,100	03/08/2021	03/15/2031
30040W-AQ-1	EVERSOURCE ENERGY			1	2.A FE	1,798,236	94.6680	1,704,026	1,800,000	1,798,819	0	338	0	0	2.900	2.921	MS	17,400	52,200	02/22/2022	03/01/2027
30161M-AG-8	EXELON GENERATION			1	2.B FE	24,659,449	106.9140	26,108,454	24,420,000	24,620,374	0	(7,797)	0	0	6.250	6.165	AO	381,563	1,526,250	10/01/2018	10/01/2039
30161N-AY-7	EXELON			1	2.B FE	18,605,020	90.3420	12,932,480	14,315,000	18,329,793	0	(100,395)	0	0	4.700	3.110	AO	142,037	672,805	09/29/2021	04/15/2050
30161N-BE-0	EXELON			1	2.B FE	9,437,578	89.3850	8,441,505	9,444,000	9,438,321	0	559	0	0	3.350	3.358	MS	93,155	316,374	03/02/2022	03/15/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
30161N-BH-3	EXELON			1	2.B FE	1,736,783	80.8460	1,405,098	1,738,000	1,736,751	0	22	0	0	4.100	4.104	MS	20,982	71,258	03/02/2022	03/15/2052
30161N-BL-4	EXELON			1	2.B FE	897,219	101.6030	914,431	900,000	897,217	0	(2)	0	0	5.600	5.621	MS	14,840	28,560	02/16/2023	03/15/2053
30215*-AR-9	EXPLORER PIPELINE			1	2.B	32,000,000	95.0610	30,419,373	32,000,000	32,000,000	0	0	0	0	3.760	3.760	AO	203,876	1,203,200	05/25/2017	10/29/2027
30231G-AN-2	EXXON MOBILORA	C.		1	1.D FE	36,590,619	82.2280	33,010,356	40,145,000	37,021,178	0	90,136	0	0	3.567	4.119	MS	457,436	1,431,972	01/01/2019	03/06/2045
30231G-AW-2	EXXON MOBILORA			1	1.D FE	3,124,358	89.1310	2,673,925	3,000,000	3,109,564	0	(3,189)	0	0	4.114	3.863	MS	41,140	123,420	01/01/2019	03/01/2046
30231G-AY-8	EXXON MOBILORA			1	1.D FE	8,541,243	80.2360	6,615,443	8,245,000	8,511,682	0	(14,638)	0	0	2.995	2.732	FA	92,602	246,938	11/12/2021	08/16/2039
30231G-AZ-5	EXXON MOBILORA			2	1.D FE	10,543,600	74.3280	7,432,822	10,000,000	10,498,019	0	(14,296)	0	0	3.095	2.817	FA	116,063	309,500	06/29/2020	08/16/2049
30231G-BE-1	EXXON MOBILORA			1	1.D FE	13,458,600	90.9630	13,644,464	15,000,000	13,718,250	0	198,333	0	0	2.440	4.159	FA	137,250	366,000	09/02/2022	08/16/2029
30231G-BG-6	EXXON MOBILORA			2	1.D FE	14,738,709	91.1980	10,697,497	11,730,000	14,502,204	0	(75,169)	0	0	4.327	3.001	MS	143,808	507,557	09/14/2020	03/19/2050
30231G-BM-3	EXXON MOBILORA			1	1.D FE	5,545,100	78.5960	3,929,788	5,000,000	5,503,587	0	(13,017)	0	0	3.452	2.908	AO	36,438	172,600	06/26/2020	04/15/2051
302491-AT-2	FMC			1	2.C FE	3,995,960	94.5980	3,783,928	4,000,000	3,998,197	0	574	0	0	3.200	3.216	AO	32,000	128,000	09/17/2019	10/01/2026
302491-AX-3	FMC			1	2.C FE	2,499,625	99.6280	2,490,710	2,500,000	2,499,464	0	(161)	0	0	5.650	5.652	MN	16,872	70,625	05/15/2023	05/18/2033
302508-AQ-9	FMR			1	1.E FE	3,004,382	111.8610	3,355,822	3,000,000	3,001,557	0	(248)	0	0	7.570	7.557	JD	10,093	227,100	12/27/2001	06/15/2029
30251B-AB-4	FMR			1	1.E FE	9,979,971	106.7160	10,671,596	10,000,000	9,982,271	0	592	0	0	6.450	6.467	MN	82,417	645,000	10/22/2018	11/15/2039
302635-AK-3	FSK			1	2.C FE	49,389,540	87.2130	43,606,615	50,000,000	49,564,675	0	82,406	0	0	3.125	3.323	AO	342,882	1,562,500	10/26/2021	10/12/2028
30288*-AA-8	FLNG LIQUEFACTION			1	2.B FE	16,536,000	90.3940	14,947,540	16,536,000	16,536,000	0	0	0	0	4.540	4.540	MS	189,769	750,734	11/16/2016	03/31/2038
30288*-AE-0	FLNG LIQUEFACTION				2.B FE	34,504,000	88.5700	30,560,345	34,504,000	34,504,000	0	0	0	0	4.390	4.388	JD	4,208	1,514,726	05/08/2019	12/31/2038
30303M-8G-0	META PLATFORMS INC			1	1.E FE	26,713,260	97.3780	26,292,140	27,000,000	26,779,405	0	50,170	0	0	3.500	3.742	FA	357,000	942,667	07/19/2023	08/15/2027
30303M-8K-1	META PLATFORMS INC			1	1.E FE	3,763,050	93.5410	3,648,086	3,900,000	3,763,045	0	(26)	0	0	4.650	4.850	FA	68,510	166,354	07/31/2023	08/15/2062
30303M-8Q-8	META PLATFORMS INC			1	1.E FE	500,005	108.3830	541,917	500,000	499,998	0	(7)	0	0	5.600	5.599	MN	3,578	14,933	06/07/2023	05/15/2053
30313R-AA-7	FS KKR CAPITAL			1	2.C FE	10,512,536	97.4000	9,739,993	10,000,000	10,171,965	0	(161,788)	0	0	4.250	2.557	FA	161,736	425,000	11/12/2021	02/14/2025
30321L-2D-3	F&G GLOBAL FUNDING				1.G FE	1,897,853	89.8880	1,707,870	1,900,000	1,898,658	0	381	0	0	2.300	2.322	AO	9,711	43,700	01/04/2022	04/11/2027
30321L-2E-1	F&G GLOBAL FUNDING				1.G FE	1,998,680	98.7980	1,975,967	2,000,000	1,999,286	0	650	0	0	5.150	5.174	JJ	49,783	103,000	06/28/2022	07/07/2025
313309-AP-1	FEDERAL EXPRESS				2.B FE	6,366,769	126.9940	6,349,678	5,000,000	6,362,519	0	(1,054)	0	0	7.600	5.955	JJ	190,000	380,000	01/01/2019	07/01/2097
31428X-BN-5	FEDEX			1	2.B FE	5,036,250	87.0050	4,350,234	5,000,000	5,032,740	0	(844)	0	0	4.400	4.354	JJ	101,444	220,000	07/22/2019	01/15/2047
31428X-BS-4	FEDEX			1	2.B FE	21,310,311	95.1110	16,168,805	17,000,000	21,104,526	0	(106,245)	0	0	4.950	3.471	AO	172,975	841,500	01/12/2022	10/17/2048
31431B-AD-1	FEDNAT HOLDING				6. *	946,800	11.8350	946,800	8,000,000	946,800	(55,837)	869,245	1,916,208	0	5.000	41.180	AO	0	0	04/19/2021	04/19/2026
314353-AA-1	FEDEX			1	1.D FE	26,360,707	83.9010	22,682,277	27,034,586	26,452,485	0	38,932	0	0	1.875	2.222	FA	184,455	539,358	02/24/2022	08/20/2035
31575F-AA-4	FIDELIS INSURANCE			1	2.C FE	29,706,600	90.2680	27,080,394	30,000,000	29,794,123	0	26,216	0	0	4.875	5.000	JD	4,063	1,462,500	06/30/2020	06/30/2030
31620R-AH-8	FIDELITY NATIONAL TITLE			1	2.B FE	19,850,400	97.3470	19,469,322	20,000,000	19,921,512	0	14,739	0	0	4.500	4.594	FA	340,000	900,000	08/08/2018	08/15/2028
31620R-AK-1	FIDELITY NATIONAL TITLE			1	2.B FE	4,982,100	82.8400	4,141,988	5,000,000	4,987,133	0	1,600	0	0	2.450	2.489	MS	36,069	122,500	09/10/2020	03/15/2031
31847R-AH-5	FIRST AMERICAN FINANCIAL			1	2.B FE	23,163,050	79.1160	18,987,871	24,000,000	23,330,094	0	77,743	0	0	2.400	2.809	FA	217,600	576,000	10/26/2021	08/15/2031
32055R-A#-4	FIRST INDUSTRIAL				2.B FE	3,097,468	94.8700	3,225,583	3,400,000	3,097,994	0	526	0	0	4.400	6.400	AO	29,504	0	11/17/2023	04/20/2029
320844-PD-9	FIRST MERIT BANK				2.A FE	4,907,479	95.8090	4,790,438	5,000,000	4,963,007	0	11,616	0	0	4.270	4.544	MN	21,350	213,500	01/01/2019	11/25/2026
337738-AP-3	FISERV			1	2.B FE	4,996,650	98.1060	4,905,304	5,000,000	4,999,326	0	369	0	0	3.850	3.858	JD	16,042	192,500	05/19/2015	06/01/2025
337738-AT-5	FISERV			1	2.B FE	279,334	96.3520	264,969	275,000	277,485	0	(1,013)	0	0	3.200	2.798	JJ	4,400	8,800	02/24/2022	07/01/2026
337738-AU-2	FISERV			1	2.B FE	7,287,736	94.0830	6,868,043	7,300,000	7,292,768	0	1,172	0	0	3.500	3.520	JJ	127,750	255,500	06/10/2019	07/01/2029
337738-AV-0	FISERV			1	2.B FE	30,790,655	88.4110	21,072,793	23,835,000	30,228,511	0	(173,000)	0	0	4.400	2.885	JJ	524,370	1,048,740	09/29/2021	07/01/2049
337932-AC-1	FIRSTENERGY			1	3.A FE	772,354	117.9710	868,269	736,000	753,803	0	(1,658)	0	0	7.375	6.969	MN	6,936	54,280	01/03/2005	11/15/2031
337932-AH-0	FIRSTENERGY			1	3.A FE	2,204,760	96.1800	1,923,609	2,000,000	2,109,698	0	(31,999)	0	0	4.150	2.406	JJ	38,272	85,500	12/01/2020	07/15/2027
337932-AJ-6	FIRSTENERGY			1	3.A FE	3,052,950	91.5470	2,288,674	2,500,000	3,012,197	0	(14,590)	0	0	5.100	3.762	JJ	58,792	130,625	12/01/2020	07/15/2047
33834D-AA-2	FIVE CORNERS FND TR II			1	1.G FE	4,778,775	88.9770	4,003,966	4,500,000	4,684,663	0	(27,950)	0	0	2.850	2.131	MN	16,388	128,250	07/15/2020	05/15/2030
33972P-AA-7	FLNG LIQUEFACTION 2			1	2.B FE	17,600,751	87.4990	14,771,660	16,882,000	17,513,076	0	(40,022)	0	0	4.125	3.569	MS	176,030	696,383	11/30/2021	03/31/2038
340711-BA-7	FLORIDA GAS TRANSMISSION			1	2.B FE	17,510,770	82.0390	14,999,942	18,284,000	17,645,058	0	71,678	0	0	2.300	2.799	AO	105,133	420,532	02/08/2022	10/01/2031
341081-FB-8	FLORIDA POWER & LIGHT			1	1.E FE	23,289,294	110.1140	22,584,308	20,510,000	22,798,627	0	(105,334)	0	0	5.960	4.885	AO	305,599	1,222,396	01/01/2019	04/01/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
341081-FC-6	FLORIDA POWER & LIGHT	C.		1	1.E FE	20,652,120	107.6490	21,982,001	20,420,000	20,614,767	0	(8,305)	0	0	5.690	5.594	MS	387,299	1,161,898	10/01/2018	03/01/2040
341081-FF-9	FLORIDA POWER & LIGHT			1	1.E FE	1,802,547	89.9960	1,657,732	1,842,000	1,808,399	0	1,210	0	0	4.125	4.271	FA	31,659	75,983	10/01/2018	02/01/2042
341081-FQ-5	FLORIDA POWER & LIGHT			1	1.D FE	1,042,040	85.6380	749,332	875,000	1,032,476	0	(4,723)	0	0	3.950	2.894	MS	11,521	34,563	11/17/2021	03/01/2048
341081-FR-3	FLORIDA POWER & LIGHT			1	1.D FE	3,996,440	87.3260	3,493,041	4,000,000	3,996,812	0	72	0	0	4.125	4.130	JD	13,750	165,000	05/03/2018	06/01/2048
34489*-AA-7	NATIONAL FOOTBALL LEAGUE IX				1.F FE	10,000,000	97.1660	9,716,599	10,000,000	10,000,000	0	0	0	0	3.870	3.870	OCT	94,600	392,375	06/06/2018	10/05/2025
34489@-AA-5	NATIONAL FOOTBALL LEAGUE				1.F FE	9,000,000	95.4770	8,592,891	9,000,000	9,000,000	0	0	0	0	3.050	3.050	OCT	67,100	278,313	06/26/2019	10/05/2026
34489@-AB-3	NATIONAL FOOTBALL LEAGUE				1.F FE	2,000,000	92.1340	1,842,671	2,000,000	2,000,000	0	0	0	0	3.230	3.230	OCT	15,791	65,497	06/26/2019	10/05/2029
34490@-AB-0	FOOTBALL CLUB TERM NOTES				1.F FE	34,368,685	95.2250	34,319,023	36,040,000	34,368,685	0	0	1,671,315	0	2.680	2.680	OCT	236,102	979,287	07/17/2020	10/05/2025
34490@-AC-8	NATIONAL FOOTBALL LEAGUE				1.F FE	1,750,000	94.1670	1,647,930	1,750,000	1,750,000	0	0	0	0	2.970	2.970	OCT	12,705	52,697	07/17/2020	10/05/2027
34490@-AD-6	FOOTBALL CLUB TERM NOTES				1.F FE	3,000,000	89.3010	2,679,028	3,000,000	3,000,000	0	0	0	0	3.330	3.330	OCT	23,865	101,288	07/17/2020	10/05/2032
34490@-AE-4	FOOTBALL CLUB TERM NOTES				1.F FE	1,400,000	87.2550	1,221,568	1,400,000	1,400,000	0	0	0	0	3.530	3.530	OCT	11,806	50,106	07/17/2020	10/05/2035
34490@-AF-1	FOOTBALL CLUB TERM NOTES				1.F FE	1,200,000	85.1420	1,021,701	1,200,000	1,200,000	0	0	0	0	3.850	3.850	OCT	11,037	46,842	07/17/2020	10/05/2040
34490@-AG-9	NATIONAL FOOTBALL LEAGUE				1.F FE	260,000	96.4410	250,747	260,000	260,000	0	0	0	0	2.680	2.680	OCT	1,665	7,065	07/17/2020	10/05/2025
34490@-AH-7	NATIONAL FOOTBALL LEAGUE				1.F FE	350,000	94.7420	331,596	350,000	350,000	0	0	0	0	2.970	2.970	OCT	2,483	10,539	07/17/2020	10/05/2027
34490@-AK-0	NATIONAL FOOTBALL LEAGUE				1.F FE	700,000	85.1420	595,993	700,000	700,000	0	0	0	0	3.850	3.850	OCT	6,438	27,324	07/17/2020	10/05/2040
34500*-AB-0	FOOTBALL CLUB TERM				1.F FE	5,000,000	83.7150	4,185,770	5,000,000	5,000,000	0	0	0	0	2.960	2.960	OCT	35,356	150,056	01/08/2021	10/05/2034
34500*-AC-8	FOOTBALL CLUB TERM				1.F FE	5,000,000	82.7150	4,135,729	5,000,000	5,000,000	0	0	0	0	3.010	3.010	OCT	35,953	152,590	01/08/2021	10/05/2035
34502*-AB-8	NATIONAL FOOTBALL LEAGUE			1	1.F FE	9,200,000	95.8910	8,821,993	9,200,000	9,200,000	0	0	0	0	3.310	3.310	OCT	74,438	308,749	07/27/2017	10/05/2027
34502*-AC-6	NATIONAL FOOTBALL LEAGUE			1	1.F FE	5,100,000	95.1450	4,852,414	5,100,000	5,100,000	0	0	0	0	3.380	3.380	OCT	42,137	174,774	07/27/2017	10/05/2027
345277-AE-7	FORD HOLDINGS				3.A FE	2,260,000	114.2720	1,828,349	1,600,000	1,904,758	0	(40,384)	0	0	9.300	5.602	MS	49,600	148,800	05/23/2012	03/01/2030
345370-DA-5	FORD MOTOR COMPANY			1	3.A FE	2,516,000	83.1700	2,092,566	2,516,000	2,516,000	0	0	0	0	3.250	3.250	FA	31,572	81,770	11/24/2021	02/12/2032
345397-A8-6	FORD MOTOR CREDIT			1	2.C FE	1,250,000	94.6680	1,183,354	1,250,000	1,250,000	0	0	0	0	4.125	4.125	FA	19,193	51,563	08/12/2020	08/17/2027
345397-B7-7	FORD MOTOR CREDIT			1	2.C FE	8,000,000	92.6520	7,412,120	8,000,000	8,000,000	0	0	0	0	2.700	2.700	FA	84,600	216,000	08/05/2021	08/10/2026
345397-B9-3	FORD MOTOR CREDIT			1	2.C FE	2,373,783	87.5810	2,366,436	2,702,000	2,412,488	0	30,740	0	0	2.900	5.285	FA	30,690	57,304	06/14/2023	02/10/2029
345397-C2-7	FORD MOTOR CREDIT			1	2.C FE	217,972	97.5550	212,669	218,000	217,990	0	0	0	0	4.950	4.950	MN	989	10,791	03/23/2022	05/28/2027
345397-C9-2	FORD MOTOR CREDIT			1	2.C FE	1,211,842	104.4450	1,265,874	1,212,000	1,211,866	0	24	0	0	6.800	6.800	MN	11,218	49,450	04/03/2023	05/12/2028
345397-D5-9	FORD MOTOR CREDIT			1	2.C FE	5,491,000	104.6370	5,745,594	5,491,000	5,491,000	0	0	0	0	6.798	6.792	MN	55,992	0	11/02/2023	11/07/2028
345397-XU-2	FORD MOTOR CREDIT				2.C FE	487,000	97.2390	473,556	487,000	487,000	0	0	0	0	4.389	4.389	JJ	10,272	21,374	01/05/2016	01/08/2026
345397-YT-4	FORD MOTOR CREDIT			2	2.C FE	324,475	93.3290	320,119	343,000	329,691	0	3,072	0	0	3.815	4.936	MN	2,145	13,085	04/08/2022	11/02/2027
345397-ZJ-5	FORD MOTOR CREDIT			2	2.C FE	2,229,500	98.1610	2,404,937	2,450,000	2,379,598	0	45,014	0	0	4.687	6.814	JD	7,017	114,832	05/11/2020	06/09/2025
34959J-AG-3	FORTIVE			1	2.B FE	7,473,300	95.9130	7,193,467	7,500,000	7,492,550	0	2,843	0	0	3.150	3.192	JD	10,500	236,250	06/06/2016	06/15/2026
34960P-AB-7	FORTRESS TRANSPORTATION			1	3.C FE	1,673,718	99.6800	1,730,442	1,736,000	1,692,353	0	17,477	0	0	6.500	7.661	AO	28,210	112,840	10/25/2022	10/01/2025
34964C-AA-4	FORTUNE BRANDS HOME			1	2.B FE	3,399,003	98.2510	3,361,181	3,421,000	3,417,165	0	2,471	0	0	4.000	4.079	JD	6,082	136,840	06/08/2015	06/15/2025
34964C-AE-6	FORTUNE BRANDS HOME			1	2.B FE	2,994,900	92.4140	2,772,405	3,000,000	2,996,798	0	488	0	0	3.250	3.270	MS	28,708	97,500	09/09/2019	09/15/2029
35137L-AK-1	FOX			2	2.B FE	55,983,025	96.1090	37,482,526	39,000,000	54,614,127	0	(440,739)	0	0	5.576	3.208	JJ	942,344	2,174,640	08/03/2020	01/25/2049
35137L-AL-9	FOX			2	2.B FE	3,280,582	92.3580	2,678,394	2,900,000	3,153,023	0	(41,844)	0	0	3.500	1.956	AO	23,401	101,500	09/09/2020	04/08/2030
354613-AK-7	FRANKLIN RESOURCES			1	1.F FE	5,182,551	97.3970	5,356,825	5,500,000	5,432,475	0	51,702	0	0	2.850	3.865	MS	39,623	156,750	01/01/2019	03/30/2025
35671D-BC-8	FREEPORT-MCMORAN			1	2.C FE	1,030,150	97.2840	972,840	1,000,000	1,027,047	0	(841)	0	0	5.450	5.221	MS	16,047	54,500	01/27/2020	03/15/2043
35671D-BL-8	FREEPORT-MCMORAN			1	2.C FE	328,265	98.9230	574,743	581,000	541,498	0	40,292	0	0	4.550	13.057	MN	3,451	26,436	02/25/2016	11/14/2024
35671D-CE-3	FREEPORT-MCMORAN			1	2.C FE	825,000	95.6700	956,696	1,000,000	896,343	0	20,724	0	0	4.125	7.036	MS	13,750	41,250	03/17/2020	03/01/2028
35802X-AJ-2	FRESENIUS MEDICAL			1	2.C FE	2,143,000	98.6920	2,114,965	2,143,000	2,143,000	0	0	0	0	4.750	4.750	AO	21,490	101,793	10/22/2018	10/15/2024
35805B-AE-8	FRESENIUS MED CARE III			1	2.C FE	1,983,900	78.7130	1,574,261	2,000,000	1,987,413	0	1,380	0	0	3.000	3.090	JD	5,000	60,000	05/12/2021	12/01/2031
35906A-BF-4	FRONTIER COMMUNICATIONS			1	4.B FE	876,888	92.4180	807,731	874,000	875,750	0	(363)	0	0	5.000	4.947	MN	7,283	43,700	11/20/2020	05/01/2028
35908M-AD-2	FRONTIER COMMUNICATIONS			1	4.B FE	799,000	102.8710	821,938	799,000	799,000	0	0	0	0	8.750	8.750	MN	8,933	69,913	05/09/2022	05/15/2030
35908M-AE-0	FRONTIER COMMUNICATIONS			1	4.B FE	491,250	101.9600	509,801	500,000	491,325	0	75	0	0	8.625	8.953	MS	12,698	0	11/27/2023	03/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36143L-2D-6	GA GLOBAL FUNDING TRUST				1.F FE	2,856,480	85.7050	2,571,143	3,000,000	2,895,751	0	20,468	0	0	1.950	2.742	MS	17,225	58,500	01/25/2022	09/15/2028
36143L-2J-3	GA GLOBAL FUNDING TRUST				1.F FE	1,999,440	97.9550	1,959,094	2,000,000	1,999,663	0	185	0	0	3.850	3.860	AO	17,111	77,000	04/04/2022	04/11/2025
361448-AW-3	GATX			1	2.B FE	4,946,850	97.3340	4,866,718	5,000,000	4,992,323	0	5,797	0	0	3.250	3.374	MS	41,076	162,500	02/03/2015	03/30/2025
361448-BN-2	GATX			1	2.B FE	1,197,972	110.0420	1,320,506	1,200,000	1,197,839	0	(133)	0	0	6.900	6.923	MN	13,570	0	10/31/2023	05/01/2034
36186C-BY-8	ALLY FINANCIAL				2.C FE	35,356,199	109.8460	27,230,712	24,790,000	33,264,660	0	(944,478)	0	0	8.000	3.057	MN	330,533	1,983,200	10/26/2021	11/01/2031
36257@-AA-0	GSW ARENA HOLDINGS				2.B PL	39,000,000	96.1140	37,484,578	39,000,000	39,000,000	0	0	0	0	4.150	4.170	MJSD	4,496	1,618,500	08/13/2020	06/30/2030
36258G-AA-5	GUSAP III			1	2.C FE	537,000	95.2770	476,384	500,000	526,144	0	(4,235)	0	0	4.250	3.214	JJ	9,444	21,250	05/11/2021	01/21/2030
366651-AC-1	GARTNER			1	2.C FE	3,038,250	94.9930	2,849,775	3,000,000	3,023,149	0	(4,568)	0	0	4.500	4.310	JJ	67,500	135,000	06/29/2020	07/01/2028
36804P-AF-3	GATX 2005-1 PASS THROUGH				2.B FE	160,550	100.0760	160,672	160,550	160,550	0	0	0	0	5.697	5.696	JJ	4,548	9,147	03/17/2005	01/02/2025
369550-AT-5	GENERAL DYNAMICS			1	1.G FE	1,833,262	84.2780	1,685,560	2,000,000	1,856,863	0	4,905	0	0	3.600	4.150	MN	9,200	72,000	01/01/2019	11/15/2042
369550-BL-1	GENERAL DYNAMICS	C		1	1.G FE	19,830,400	97.4200	19,484,090	20,000,000	19,915,365	0	23,884	0	0	3.500	3.638	AO	175,000	700,000	03/23/2020	04/01/2027
369550-BM-9	GENERAL DYNAMICS			1	1.G FE	21,768,340	96.0570	21,132,555	22,000,000	21,844,674	0	21,542	0	0	3.625	3.752	AO	199,375	797,500	03/23/2020	04/01/2030
369604-BH-5	GENERAL ELECTRIC			1	2.B FE	12,490,050	92.7850	13,221,893	14,250,000	12,684,529	0	41,998	0	0	4.500	5.399	MS	195,938	641,250	01/01/2019	03/11/2044
36962G-4B-7	GENERAL ELECTRIC				2.B FE	3,553,565	121.3270	3,932,220	3,241,000	3,504,539	0	(10,957)	0	0	6.875	6.032	JJ	105,839	222,819	10/01/2018	01/10/2039
36962G-XZ-2	GENERAL ELECTRIC			1	2.A	5,821,065	113.7450	6,484,625	5,701,000	5,739,812	0	(4,423)	0	0	6.750	6.625	MS	113,307	384,818	05/07/2009	03/15/2032
370334-BJ-2	GENERAL MILLS			1	2.B FE	5,219,319	100.9890	5,251,406	5,200,000	5,216,695	0	(631)	0	0	5.400	5.370	JD	12,480	280,800	01/01/2019	06/15/2040
370334-CJ-1	GENERAL MILLS			2	2.B FE	26,773,800	93.9810	18,796,208	20,000,000	26,172,055	0	(178,150)	0	0	4.700	2.896	AO	193,222	940,000	06/29/2020	04/17/2048
37045V-AH-3	GENERAL MOTORS			1	2.B FE	1,305,514	95.4080	1,303,277	1,366,000	1,323,737	0	2,669	0	0	5.000	5.369	AO	17,075	68,300	09/23/2015	04/01/2035
37045V-AK-6	GENERAL MOTORS			1	2.B FE	12,490,000	107.0260	13,378,202	12,500,000	12,492,047	0	325	0	0	6.600	6.606	AO	206,250	825,000	02/18/2016	04/01/2036
37045V-AP-5	GENERAL MOTORS			1	2.B FE	10,696,000	94.5280	9,452,764	10,000,000	10,585,532	0	(30,068)	0	0	5.150	4.571	AO	128,750	515,000	01/29/2020	04/01/2038
37045V-AT-7	GENERAL MOTORS			1	2.B FE	2,897,575	97.8430	2,446,079	2,500,000	2,883,296	0	(7,861)	0	0	5.950	4.876	AO	37,188	148,750	02/24/2022	04/01/2049
37045X-BG-0	GENERAL MOTORS FINANCIAL			1	2.B FE	9,020,640	100.0640	8,005,098	8,000,000	8,394,365	0	(198,123)	0	0	5.250	2.597	MS	140,000	420,000	09/28/2020	03/01/2026
37045X-BQ-8	GENERAL MOTORS FINANCIAL			1	2.B FE	1,874,895	97.2870	1,819,273	1,870,000	1,879,672	0	(4,040)	0	0	4.000	3.761	AO	17,661	74,800	02/24/2022	10/06/2026
37045X-DA-1	GENERAL MOTORS FINANCIAL			1	2.B FE	2,112,220	92.2460	1,844,922	2,000,000	2,061,056	0	(16,935)	0	0	2.700	1.787	FA	19,650	54,000	12/01/2020	08/20/2027
37045X-DP-8	GENERAL MOTORS FINANCIAL			1	2.B FE	18,453,750	88.7740	16,423,250	18,500,000	18,467,192	0	6,319	0	0	2.400	2.439	AO	93,733	444,000	10/12/2021	10/15/2028
37045X-EH-5	GENERAL MOTORS FINANCIAL			1	2.B FE	499,895	102.7560	513,781	500,000	499,896	0	1	0	0	5.800	5.805	JD	644	14,500	06/20/2023	06/23/2028
37270*-AA-3	GEORGETOWN ENERGY				1.G PL	14,987,136	78.9390	11,830,770	14,987,136	14,987,136	0	0	0	0	3.580	3.596	MJSD	1,490	536,539	06/30/2021	06/30/2051
37331N-AK-7	GEORGIA-PACIFIC			1	1.G FE	10,145,742	86.6060	8,660,603	10,000,000	10,109,780	0	(16,745)	0	0	2.300	2.107	AO	38,972	230,000	11/01/2021	04/30/2030
373334-KA-8	GEORGIA POWER			1	2.A FE	6,958,887	86.9500	6,086,496	7,000,000	6,964,272	0	1,159	0	0	4.300	4.339	MS	88,628	301,000	10/22/2018	03/15/2043
373334-KE-0	GEORGIA POWER			1	2.A FE	2,925,240	96.1220	2,883,655	3,000,000	2,955,072	0	18,591	0	0	3.250	3.949	AO	24,375	97,500	06/30/2022	04/01/2026
373334-KN-0	GEORGIA POWER			1	2.A FE	10,190,670	78.9420	8,070,995	10,224,000	10,193,223	0	685	0	0	3.700	3.718	JJ	158,671	378,288	01/08/2020	01/30/2050
375558-BD-4	GILEAD SCIENCES			2	2.A FE	6,800,700	95.7220	4,786,085	5,000,000	6,618,198	0	(53,980)	0	0	4.750	2.756	MS	79,167	237,500	06/30/2020	03/01/2046
375558-BF-9	GILEAD SCIENCES			1	2.A FE	1,996,020	97.9710	1,959,425	2,000,000	1,997,657	0	987	0	0	3.650	3.705	MS	24,333	73,000	04/25/2022	03/01/2026
375558-BM-4	GILEAD SCIENCES			1	2.A FE	3,817,361	95.3540	3,814,142	4,000,000	3,935,346	0	18,954	0	0	2.950	3.493	MS	39,333	118,000	02/14/2017	03/01/2027
375558-CA-9	GILEAD SCIENCES			1	2.A FE	605,634	108.3510	657,692	607,000	606,225	0	591	0	0	5.550	5.558	AO	9,358	0	09/07/2023	10/15/2053
377372-AE-7	GLAXOSMITHKLINE CAPITAL			1	1.F FE	1,027,230	116.1090	1,161,088	1,000,000	1,019,067	0	(810)	0	0	6.375	6.172	MN	8,146	63,750	05/01/2009	05/15/2038
377372-AN-7	GLAXOSMITHKLINE CAPITAL	C		1	1.F FE	24,998,000	98.5920	24,648,089	25,000,000	24,998,148	0	200	0	0	3.875	3.876	MN	123,785	968,750	05/10/2018	05/15/2028
378272-AH-1	GLENCORE FUNDING			1	2.A FE	5,021,500	99.5670	4,978,354	5,000,000	5,000,854	0	(4,526)	0	0	4.625	4.536	AO	39,826	231,250	10/10/2018	04/29/2024
378272-AL-2	GLENCORE FUNDING			1	2.A FE	5,963,220	98.2770	5,896,607	6,000,000	5,993,131	0	4,859	0	0	4.000	4.088	AO	50,000	240,000	01/27/2017	04/16/2025
378272-AV-0	GLENCORE FUNDING			1	2.A FE	1,009,930	99.9000	999,004	1,000,000	1,005,622	0	(985)	0	0	4.875	4.746	MS	14,760	48,750	04/04/2019	03/12/2029
37940X-AC-6	GLOBAL PAYMENTS			2	2.C FE	5,778,590	79.9270	3,996,374	5,000,000	5,717,704	0	(19,290)	0	0	4.150	3.304	FA	78,389	207,500	06/29/2020	08/15/2049
37941*-AA-2	GLOBAL INFRASTRUCTURE				1.D PL	17,000,000	81.8980	13,922,677	17,000,000	17,000,000	0	0	0	0	2.710	2.710	JD	38,392	460,700	11/05/2021	12/01/2031
37941*-AB-0	GLOBAL INFRASTRUCTURE				1.D PL	12,000,000	80.1250	9,615,010	12,000,000	12,000,000	0	0	0	0	2.860	2.860	JD	28,600	343,200	11/05/2021	12/01/2033
37959G-AC-1	GLOBAL ATLANTIC (FIN) CO			2	3.A FE	12,500,000	86.4480	10,806,016	12,500,000	12,500,000	0	0	0	0	4.700	4.700	AO	124,028	587,500	06/24/2021	10/15/2051
38141G-GM-0	GOLDMAN SACHS GROUP				2.A FE	5,106,943	111.5300	5,715,919	5,125,000	5,109,749	0	477	0	0	6.250	6.278	FA	133,464	320,313	10/22/2018	02/01/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38141G-VM-3	GOLDMAN SACHS GROUP				2.A FE	11,108,351	99.7080	11,109,454	11,142,000	11,140,286	0	3,464	0	0	4.000	4.037	MS	146,084	445,680	02/26/2014	03/03/2024
38141G-WQ-3	GOLDMAN SACHS GROUP			1	2.A FE	2,298,804	98.3090	2,184,419	2,222,000	2,234,483	0	(16,483)	0	0	3.272	2.502	MS	18,580	72,704	12/13/2019	09/29/2025
38141G-WZ-3	GOLDMAN SACHS GROUP			1	2.A FE	1,736,739	96.7770	1,577,466	1,630,000	1,706,520	0	(16,287)	0	0	4.223	3.057	MN	11,472	68,835	02/14/2022	05/01/2029
38141G-XA-7	GOLDMAN SACHS GROUP			1	1.F FE	477,592	90.8800	363,518	400,000	470,252	0	(3,577)	0	0	4.410	2.973	AO	3,332	17,640	12/01/2021	04/23/2039
38141G-YM-0	GOLDMAN SACHS GROUP			1	1.F FE	11,148,553	91.4820	10,248,735	11,203,000	11,166,934	0	8,992	0	0	1.948	2.036	AO	42,434	218,234	12/01/2021	10/21/2027
38141G-YN-8	GOLDMAN SACHS GROUP			1	1.F FE	2,500,000	83.3310	2,083,280	2,500,000	2,500,000	0	0	0	0	2.650	2.650	AO	12,882	66,250	10/18/2021	10/21/2032
38141G-ZU-1	GOLDMAN SACHS GROUP			1	1.F FE	23,500,000	98.2350	23,085,113	23,500,000	23,500,000	0	0	0	0	4.482	4.482	FA	374,496	1,053,270	08/16/2022	08/23/2028
38143U-8H-7	GOLDMAN SACHS GROUP			2	2.A FE	1,025,780	97.7070	977,068	1,000,000	1,006,483	0	(3,246)	0	0	3.750	3.395	FA	13,125	37,500	06/22/2017	02/25/2026
38148Y-AA-6	GOLDMAN SACHS GROUP			1	2.A FE	4,535,251	87.4160	3,496,645	4,000,000	4,478,435	0	(29,900)	0	0	4.017	2.957	AO	27,226	160,680	11/30/2021	10/31/2038
384802-AB-0	WW GRAINGER			1	1.E FE	14,205,060	96.7750	10,258,102	10,600,000	13,826,856	0	(121,315)	0	0	4.600	2.690	JD	21,671	487,600	07/16/2020	06/15/2045
384802-AE-4	WW GRAINGER			1	1.F FE	10,252,990	96.4340	9,643,445	10,000,000	10,086,936	0	(76,637)	0	0	1.850	1.068	FA	69,889	185,000	10/26/2021	02/15/2025
38869A-AA-5	GRAPHIC PACKAGING			1	3.B FE	3,169,500	97.5170	2,925,500	3,000,000	3,087,600	0	(24,501)	0	0	4.750	3.798	JJ	65,708	142,500	06/29/2020	07/15/2027
389286-AA-3	GRAY ESCROW II INC			1	4.B FE	719,250	75.4500	540,975	717,000	718,845	0	(187)	0	0	5.375	5.334	MN	4,924	38,539	10/26/2021	11/15/2031
39121J-AE-0	GREAT RIVER			1	1.G FE	7,632,545	104.2530	7,164,500	6,872,208	7,472,907	0	(32,441)	0	0	6.254	4.440	JJ	214,894	429,788	04/21/2022	07/01/2038
39234#-AB-8	GREATER SANDHILL I LLC SER B				2.A	13,234,828	103.5020	12,477,399	12,055,256	12,759,713	0	(94,654)	0	0	7.028	5.380	MJSD	2,353	847,243	10/01/2018	12/30/2030
39234#-AC-6	GREATER SANDHILL I LLC SER B				2.A	13,236,439	103.6110	12,040,445	11,620,816	12,589,786	0	(123,551)	0	0	7.028	4.745	MJSD	2,269	813,224	10/01/2018	09/30/2030
401378-AC-8	GUARDIAN LIFE INSUR			1	1.D FE	8,615,296	85.8260	5,492,859	6,400,000	8,568,232	0	(14,167)	0	0	4.850	3.453	JJ	135,369	310,400	07/15/2020	01/24/2077
402479-CB-3	GULF POWER				1.F FE	10,199,600	93.6570	9,164,342	9,785,000	10,135,310	0	(13,426)	0	0	5.100	4.786	AO	124,759	499,035	01/01/2019	10/01/2040
402479-CD-9	GULF POWER			1	1.F FE	1,918,230	90.0490	1,658,695	1,842,000	1,908,528	0	(2,054)	0	0	5.000	4.714	JD	4,093	92,100	10/01/2018	06/15/2043
402479-CE-7	GULF POWER			1	1.F FE	5,955,698	89.7510	5,385,038	6,000,000	5,960,589	0	1,090	0	0	4.550	4.599	AO	68,250	273,000	01/01/2019	10/01/2044
402740-AB-0	GULFSTREAM NATURAL GAS			1	2.B FE	2,129,920	100.5510	1,944,648	1,934,000	1,990,656	0	(29,084)	0	0	6.190	4.503	MN	19,952	119,715	10/01/2018	11/01/2025
403949-AB-6	HOLLYFRONTIER			1	2.C FE	9,618,317	100.9980	9,428,205	9,335,000	9,495,245	0	(74,310)	0	0	5.875	4.962	AO	137,108	548,431	04/27/2022	04/01/2026
404119-BN-8	HCA			1	2.C FE	10,510,725	99.8180	10,461,890	10,481,000	10,481,678	0	(6,542)	0	0	5.000	4.938	MS	154,304	524,050	12/03/2018	03/15/2024
404119-BT-5	HCA			1	2.C FE	3,189,560	100.4880	3,014,625	3,000,000	3,061,778	0	(29,983)	0	0	5.250	4.138	JD	7,000	157,500	06/17/2019	06/15/2026
404119-BW-8	HCA			1	2.C FE	11,200,625	103.4580	10,054,030	9,718,000	10,609,759	0	(178,342)	0	0	5.875	3.661	FA	237,889	570,933	07/31/2020	02/01/2029
404119-BX-6	HCA			1	2.C FE	1,492,455	95.6120	1,434,179	1,500,000	1,495,480	0	719	0	0	4.125	4.187	JD	2,750	61,875	06/05/2019	06/15/2029
404119-BY-4	HCA			1	2.C FE	5,464,950	95.2910	4,764,536	5,000,000	5,394,036	0	(18,300)	0	0	5.125	4.400	JD	11,389	256,250	11/04/2019	06/15/2039
404119-CA-5	HCA			1	2.C FE	12,729,500	90.6530	11,747,674	12,959,000	12,802,476	0	18,792	0	0	3.500	3.694	MS	151,188	453,565	03/08/2022	09/01/2030
404119-CS-6	HCA			1	2.C FE	851,385	84.4800	730,748	865,000	852,136	0	447	0	0	4.375	4.495	MS	11,143	37,844	03/02/2022	03/15/2042
404121-AH-8	HCA			1	2.C FE	2,010,000	100.7040	2,014,088	2,000,000	2,003,148	0	(1,403)	0	0	5.375	5.293	MS	35,833	107,500	08/21/2018	09/01/2026
404121-AJ-4	HCA			1	2.C FE	4,114,156	102.5280	4,153,402	4,051,000	4,082,998	0	(6,976)	0	0	5.625	5.403	MS	75,956	227,869	02/06/2019	09/01/2028
404280-AQ-2	HSBC HOLDINGS				2.A FE	851,335	97.8760	636,194	650,000	837,099	0	(6,438)	0	0	5.250	3.288	MS	10,143	34,125	09/30/2021	03/14/2044
404280-BX-6	HSBC HOLDINGS			2	1.G FE	21,972,938	97.8850	20,935,579	21,388,000	21,551,320	0	(96,841)	0	0	4.292	3.798	MS	277,942	917,973	04/25/2019	09/12/2026
404280-CF-4	HSBC HOLDINGS				1.G FE	1,108,384	99.2390	992,392	1,000,000	1,086,066	0	(12,174)	0	0	4.950	3.408	MS	12,513	49,500	02/22/2022	03/31/2030
404280-CT-4	HSBC HOLDINGS				1.G FE	1,255,170	83.7270	1,255,910	1,500,000	1,255,170	0	0	0	0	2.800	5.226	MN	4,440	0	12/28/2023	05/24/2032
4042Q1-AA-5	HSBC BANK USA				1.F FE	977,365	102.5120	773,966	755,000	947,133	0	(14,727)	0	0	5.875	3.092	MN	7,393	44,356	11/30/2021	11/01/2034
404530-AC-1	HACKENSACK MERIDIAN			2	1.D FE	8,000,000	71.4120	5,712,994	8,000,000	8,000,000	0	0	0	0	2.675	2.675	MS	71,333	214,000	08/20/2020	09/01/2041
404530-AD-9	HACKENSACK MERIDIAN			2	1.D FE	19,977,560	69.1960	13,839,144	20,000,000	19,979,083	0	510	0	0	2.875	2.881	MS	191,667	575,000	09/10/2020	09/01/2050
406216-AW-1	HALLIBURTON			1	2.A FE	5,190,646	116.8900	5,037,958	4,310,000	5,043,309	0	(33,126)	0	0	6.700	5.044	MS	85,027	288,770	04/29/2021	09/15/2038
406216-BJ-9	HALLIBURTON			1	2.A FE	1,011,364	98.6830	888,151	900,000	998,635	0	(6,883)	0	0	4.850	3.663	MN	5,578	43,650	02/14/2022	11/15/2035
410345-AL-6	HANESBRANDS	LS		1	4.C FE	1,505,625	96.4610	1,446,919	1,500,000	1,501,457	0	(626)	0	0	4.875	4.827	MN	9,344	73,125	05/03/2016	05/15/2026
410867-AF-2	HANOVER INSURANCE GROUP			1	2.B FE	8,979,790	98.1580	8,834,199	9,000,000	8,993,821	0	2,283	0	0	4.500	4.529	AO	85,500	405,000	10/22/2018	04/15/2026
410867-AG-0	HANOVER INSURANCE GROUP			1	2.B FE	4,494,060	81.9290	3,686,791	4,500,000	4,495,816	0	559	0	0	2.500	2.515	MS	37,500	112,500	08/19/2020	09/01/2030
41242*-BG-6	NATL BASKETBALL ASSOCIATION			1	1.G FE	7,000,000	95.6180	6,693,250	7,000,000	7,000,000	0	0	0	0	3.530	3.530	JD	16,473	247,100	01/18/2017	06/07/2029
41242*-BL-5	NATL BASKETBALL ASSOCIATION				1.G FE	12,000,000	97.2160	11,665,970	12,000,000	12,000,000	0	0	0	0	3.960	3.960	JD	31,680	475,200	08/08/2018	06/07/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
41242*-CD-2	NATL BASKETBALL ASSOCIATION				1.G FE	6,000,000	89.2700	5,356,216	6,000,000	6,000,000	0	0	0	0	2.250	2.250	JD	9,000	135,000	12/14/2021	06/07/2029
41242*-CG-5	NATL BASKETBALL ASSOCIATION				1.G FE	6,000,000	100.3060	6,018,334	6,000,000	6,000,000	0	0	0	0	4.920	4.920	JD	19,680	147,600	01/11/2023	06/07/2031
413875-AN-5	HARRIS			1	2.B FE	2,836,068	108.3910	3,089,143	2,850,000	2,838,017	0	388	0	0	6.150	6.190	JD	7,790	175,275	10/22/2018	12/15/2040
416515-BB-9	HARTFORD FINANCIAL			1	2.A FE	3,323,200	85.0940	2,850,648	3,350,000	3,328,952	0	679	0	0	4.300	4.348	AO	30,411	144,050	04/15/2013	04/15/2043
416515-BE-3	HARTFORD FINANCIAL	LS		1	2.A FE	25,116,800	90.8040	22,246,858	24,500,000	24,881,899	0	(66,183)	0	0	2.800	2.486	FA	251,533	686,000	04/24/2020	08/19/2029
42251#-AM-6	HEB GROCERY			1	1.G	5,000,000	98.6700	4,933,508	5,000,000	5,000,000	0	0	0	0	4.050	4.050	JD	9,000	202,500	11/18/2011	12/15/2027
42251#-AP-9	HEB GROCERY			1	1.G	10,000,000	96.1890	9,618,888	10,000,000	10,000,000	0	0	0	0	4.350	4.350	JD	19,333	435,000	11/18/2011	12/16/2030
42256@-AB-7	HEARTHSTONE UTILITIES				2.C	20,000,000	78.6820	15,736,420	20,000,000	20,000,000	0	0	0	0	2.920	2.920	JD	1,622	590,000	08/02/2021	12/30/2036
423452-AG-6	HELMERICH AND PAYNE INC			1	2.A FE	6,468,800	84.0760	5,464,963	6,500,000	6,474,815	0	2,835	0	0	2.900	2.956	MS	48,172	188,500	10/19/2021	09/29/2031
427866-AW-8	HERSHEY COMPANY			1	1.E FE	9,987,846	78.1820	9,147,323	11,700,000	10,176,203	0	39,278	0	0	3.375	4.279	FA	149,175	394,875	01/01/2019	08/15/2046
42809H-AC-1	HESS			1	2.C FE	6,232,736	108.7430	6,850,794	6,300,000	6,242,697	0	2,056	0	0	6.000	6.089	JJ	174,300	378,000	01/01/2019	01/15/2040
42809H-AD-9	HESS			1	2.C FE	4,361,592	105.0170	4,746,750	4,520,000	4,382,697	0	4,542	0	0	5.600	5.883	FA	95,623	253,120	01/01/2019	02/15/2041
42824C-AX-7	HEWLETT PACKARD			1	2.B FE	15,097,239	109.6570	16,564,790	15,106,000	15,098,056	0	348	0	0	6.200	6.205	AO	197,721	936,572	09/30/2015	10/15/2035
431318-AS-3	HILCORP ENERGY			1	3.B FE	1,296,250	99.6150	1,245,184	1,250,000	1,280,313	0	(7,103)	0	0	6.250	5.516	MN	13,021	78,125	11/18/2021	11/01/2028
431318-AY-0	HILCORP ENERGY			1	3.B FE	1,272,700	96.9810	1,228,751	1,267,000	1,271,614	0	(601)	0	0	6.000	5.928	AO	16,049	76,020	04/05/2022	04/15/2030
431318-AZ-7	HILCORP ENERGY			1	3.B FE	1,272,700	96.1910	1,218,741	1,267,000	1,271,870	0	(447)	0	0	6.250	6.189	AO	16,717	79,188	04/05/2022	04/15/2032
431571-AB-4	HILLENBRAND			1	3.A FE	1,200,972	98.8540	1,235,675	1,250,000	1,216,502	0	11,032	0	0	5.000	6.086	MS	18,403	62,500	07/25/2022	09/15/2026
431571-AD-0	HILLENBRAND			1	3.A FE	531,000	99.8750	530,336	531,000	531,000	0	0	0	0	5.750	5.750	JD	1,357	30,533	06/09/2020	06/15/2025
432833-AF-8	HILTON DOMESTIC			1	3.B FE	3,004,500	96.7520	2,902,553	3,000,000	3,003,062	0	(436)	0	0	4.875	4.855	JJ	67,438	146,250	06/29/2020	01/15/2030
43284M-AB-4	HILTON GRAND VAC BOR ESC			1	4.A FE	991,563	88.5200	971,952	1,098,000	1,004,834	0	8,768	0	0	4.875	6.252	JJ	26,764	53,528	06/24/2022	07/01/2031
432891-AK-5	HILTON WORLDWIDE FINANCE			1	3.B FE	772,000	98.5070	760,475	772,000	772,000	0	0	0	0	4.875	4.875	AO	9,409	37,635	03/07/2017	04/01/2027
436440-AM-3	HOLOGIC			1	3.B FE	3,143,250	96.0000	2,880,000	3,000,000	3,057,579	0	(14,122)	0	0	4.625	3.536	FA	57,813	138,750	06/29/2020	02/01/2028
437076-AS-1	HOME DEPOT	C		1	1.F FE	21,528,659	111.7740	21,885,411	19,580,000	21,273,661	0	(116,326)	0	0	5.875	4.853	JD	47,930	1,150,325	09/30/2021	12/16/2036
437076-BF-8	HOME DEPOT			1	1.F FE	733,243	93.0780	535,198	575,000	722,283	0	(5,390)	0	0	4.400	2.766	MS	7,449	25,300	11/12/2021	03/15/2045
437076-BH-4	HOME DEPOT			1	1.F FE	1,981,908	90.3370	1,842,870	2,040,000	1,988,195	0	1,333	0	0	4.250	4.430	AO	21,675	86,700	01/01/2019	04/01/2046
437076-BK-7	HOME DEPOT			1	1.F FE	2,996,823	98.0090	2,940,274	3,000,000	2,999,062	0	469	0	0	3.350	3.367	MS	29,592	100,500	10/22/2018	09/15/2025
437076-BN-1	HOME DEPOT			1	1.F FE	3,687,880	94.0190	3,760,747	4,000,000	3,902,706	0	33,953	0	0	2.125	3.068	MS	25,028	85,000	01/31/2017	09/15/2026
437076-BS-0	HOME DEPOT			1	1.F FE	590,555	86.2880	431,442	500,000	584,863	0	(2,667)	0	0	3.900	2.884	JD	867	19,500	09/30/2021	06/15/2047
437076-BW-1	HOME DEPOT			1	1.F FE	7,248,856	98.5010	7,189,583	7,299,000	7,271,642	0	4,898	0	0	3.900	3.984	JD	19,768	284,661	11/27/2018	12/06/2028
437076-BX-9	HOME DEPOT	C		1	1.F FE	7,179,978	94.2830	6,886,447	7,304,000	7,190,785	0	2,382	0	0	4.500	4.605	JD	22,825	328,680	11/27/2018	12/06/2048
437076-BY-7	HOME DEPOT	C		1	1.F FE	14,913,900	93.9860	14,097,868	15,000,000	14,949,684	0	8,342	0	0	2.950	3.017	JD	19,667	442,500	06/03/2019	06/15/2029
437076-CA-8	HOME DEPOT	C		1	1.F FE	9,951,300	94.1970	9,419,750	10,000,000	9,976,000	0	6,850	0	0	2.500	2.576	AO	52,778	250,000	03/26/2020	04/15/2027
437076-CC-4	HOME DEPOT			1	1.F FE	545,127	82.6070	454,339	550,000	545,798	0	190	0	0	3.300	3.361	AO	3,832	18,150	03/26/2020	04/15/2040
437076-CD-2	HOME DEPOT			1	1.F FE	13,063,490	77.8620	8,525,905	10,950,000	12,886,953	0	(53,627)	0	0	3.350	2.423	AO	77,441	366,825	11/12/2021	04/15/2050
437076-CF-7	HOME DEPOT			1	1.F FE	8,181,600	81.7000	8,170,022	10,000,000	8,479,189	0	180,235	0	0	1.375	3.808	MS	40,486	137,500	04/27/2022	03/15/2031
437076-CR-1	HOME DEPOT			1	1.F FE	1,999,280	99.2220	1,984,440	2,000,000	1,999,477	0	305	0	0	4.000	4.013	MS	23,556	79,111	09/12/2022	09/15/2025
438516-BS-4	HONEYWELL INTERNATIONAL			1	1.F FE	1,436,179	86.4990	951,492	1,100,000	1,390,466	0	(9,239)	0	0	3.812	2.340	MN	4,659	41,932	10/22/2018	11/21/2047
438516-BU-9	HONEYWELL INTERNATIONAL			1	1.F FE	11,527,699	92.4360	10,693,892	11,569,000	11,544,276	0	3,983	0	0	2.700	2.741	FA	118,004	312,363	07/30/2019	08/15/2029
438516-CE-4	HONEYWELL INTERNATIONAL			1	1.F FE	22,500,689	90.8080	21,793,908	24,000,000	23,032,917	0	290,293	0	0	1.100	2.430	MS	88,000	264,000	02/24/2022	03/01/2027
438516-CJ-3	HONEYWELL INTERNATIONAL			1	1.F FE	7,712,152	102.9140	7,937,762	7,713,000	7,711,436	0	(245)	0	0	4.950	4.954	FA	144,233	300,132	10/28/2022	02/15/2028
438516-CK-0	HONEYWELL INTERNATIONAL			1	1.F FE	9,901,800	104.6100	10,460,983	10,000,000	9,909,243	0	6,925	0	0	5.000	5.125	FA	188,889	393,056	10/28/2022	02/15/2033
444859-BB-7	HUMANA			1	2.B FE	1,124,302	92.3200	1,038,599	1,125,000	1,124,398	0	18	0	0	4.625	4.629	JD	4,336	52,031	10/22/2018	12/01/2042
444859-BD-3	HUMANA			1	2.B FE	10,524,300	98.7430	9,874,290	10,000,000	10,031,935	0	(62,377)	0	0	3.850	3.201	AO	96,250	385,000	02/02/2015	10/01/2024
444859-BE-1	HUMANA			1	2.B FE	7,042,886	95.3360	4,981,286	5,225,000	6,850,680	0	(62,466)	0	0	4.950	2.906	AO	64,659	258,638	11/12/2021	10/01/2044
444859-BL-5	HUMANA			2	2.B FE	9,125,061	83.1920	6,374,972	7,663,000	9,010,484	0	(37,927)	0	0	3.950	2.953	FA	114,349	302,689	12/23/2020	08/15/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
444859-BY-7	HUMANA			1	2.B FE	1,477,875	107.0300	1,605,451	1,500,000	1,477,962	0	87	0	0	5.950	6.146	MS	12,892	0	11/02/2023	03/15/2034
445658-CF-2	JB HUNT TRANSPORTATION			1	2.A FE	6,999,580	97.9950	6,859,670	7,000,000	6,999,568	0	62	0	0	3.875	3.876	MS	90,417	271,250	02/26/2019	03/01/2026
446150-AS-3	HUNTINGTON BANCSHARES			1	2.A FE	9,959,700	85.5340	8,553,429	10,000,000	9,974,103	0	3,857	0	0	2.550	2.596	FA	104,125	255,000	01/28/2020	02/04/2030
44644M-AF-8	HUNTINGTON NATIONAL BANK			1	1.G FE	8,699,000	96.5930	8,402,616	8,699,000	8,699,000	0	0	0	0	4.552	4.552	MN	48,397	395,978	05/06/2022	05/17/2028
44644M-AH-4	HUNTINGTON NATIONAL BANK			1	1.G FE	10,000,000	98.7500	9,875,016	10,000,000	10,000,000	0	0	0	0	5.699	5.699	MN	68,071	569,900	11/14/2022	11/18/2025
44644M-AJ-0	HUNTINGTON NATIONAL BANK			1	1.G FE	3,003,924	100.8420	3,036,349	3,011,000	3,005,172	0	1,377	0	0	5.650	5.688	JJ	80,808	109,634	11/14/2022	01/10/2030
448579-AJ-1	HYATT HOTELS			1	2.C FE	661,227	103.3230	568,276	550,000	632,797	0	(12,406)	0	0	5.750	3.014	AO	5,974	32,313	08/18/2021	04/23/2030
44891A-BL-0	HYUNDAI CAPITAL			1	2.A FE	6,034,425	106.3970	5,319,873	5,000,000	5,820,493	0	(115,456)	0	0	6.375	3.441	AO	73,490	318,750	02/14/2022	04/08/2030
44891A-BP-1	HYUNDAI CAPITAL			1	2.A FE	9,149,529	90.0650	8,242,721	9,152,000	9,150,423	0	354	0	0	2.375	2.379	AO	45,887	217,360	09/15/2020	10/15/2027
44891A-BZ-9	HYUNDAI CAPITAL			1	2.A FE	4,268,150	90.8810	4,544,029	5,000,000	4,482,542	0	171,360	0	0	1.650	5.831	MS	23,833	82,500	09/23/2022	09/17/2026
44891A-CA-3	HYUNDAI CAPITAL			1	2.A FE	18,479,650	87.4110	16,171,004	18,500,000	18,485,727	0	2,806	0	0	2.100	2.117	MS	114,392	388,500	09/14/2021	09/15/2028
450319-C*-7	ITC MIDWEST			1	1.F	15,000,000	85.4500	12,817,527	15,000,000	15,000,000	0	0	0	0	4.160	4.160	AO	126,533	624,000	03/15/2017	04/18/2047
451102-BT-3	ICAHN ENTERPRISES			1	3.C FE	2,438,127	95.4110	2,305,132	2,416,000	2,417,703	0	(5,566)	0	0	6.250	6.011	MN	19,294	151,000	03/14/2022	05/15/2026
451102-BZ-9	ICAHN ENTERPRISES			1	3.C FE	1,714,625	89.8220	1,526,981	1,700,000	1,708,243	0	(2,636)	0	0	5.250	5.065	MN	11,404	89,250	06/28/2021	05/15/2027
45138L-AS-2	IDAHO POWER CO			1	1.F FE	3,525,456	106.6720	3,094,563	2,901,000	3,399,772	0	(26,330)	0	0	6.300	4.574	JD	8,123	182,763	10/01/2018	06/15/2037
45138L-AT-0	IDAHO POWER CO			1	1.F FE	1,679,149	105.7710	1,467,038	1,387,000	1,621,753	0	(11,992)	0	0	6.250	4.580	AO	18,301	86,688	10/01/2018	10/15/2037
45138L-AY-9	IDAHO POWER CO			1	1.F FE	1,910,867	89.3900	1,646,563	1,842,000	1,899,523	0	(2,374)	0	0	4.850	4.574	FA	33,750	89,337	10/01/2018	08/15/2040
45174H-BE-6	IHEARTCOMMUNICATIONS			1	5.A FE	1,508,750	79.4580	1,191,863	1,500,000	1,501,651	0	(3,809)	0	0	5.250	4.981	FA	29,750	78,750	03/03/2022	08/15/2027
45258L-AA-5	IMOLA MERGER CORP			1	3.C FE	1,640,658	95.0100	1,656,981	1,744,000	1,656,592	0	11,961	0	0	4.750	5.816	MN	10,585	82,840	03/15/2023	05/15/2029
454889-AM-8	INDIANA MICHIGAN POWER			1	1.G FE	4,026,391	106.6340	3,678,874	3,450,000	3,909,058	0	(24,648)	0	0	6.050	4.686	MS	61,458	208,725	01/01/2019	03/15/2037
455170-AB-6	INDIANA UNIV HEALTH INC			1	1.C FE	519,000	69.6810	361,644	519,000	519,000	0	0	0	0	2.852	2.852	MN	2,467	14,802	06/24/2021	11/01/2051
455434-BQ-2	INDIANAPOLIS P&L			1	1.G FE	4,022,844	85.6680	3,426,701	4,000,000	4,019,700	0	(731)	0	0	4.650	4.608	JD	15,500	186,000	01/01/2019	06/01/2043
455434-BR-0	INDIANAPOLIS P&L			1	1.G FE	9,010,524	83.7540	7,688,590	9,180,000	9,030,862	0	4,245	0	0	4.500	4.623	JD	34,425	413,100	01/01/2019	06/01/2044
455434-BT-6	INDIANAPOLIS P&L			1	1.F FE	7,759,363	82.2590	6,992,033	8,500,000	7,838,459	0	16,622	0	0	4.050	4.611	MN	57,375	344,250	01/01/2019	05/01/2046
45688C-AB-3	INGEVITY			1	3.C FE	951,000	89.5530	851,651	951,000	951,000	0	0	0	0	3.875	3.875	MN	6,142	36,851	10/20/2020	11/01/2028
457187-AB-8	INGREDION			1	2.B FE	9,995,700	95.7140	9,571,354	10,000,000	9,998,383	0	445	0	0	3.200	3.205	AO	80,000	320,000	09/15/2016	10/01/2026
45774*-AA-7	INOVA HEALTH SYSTEM				1.C	67,500,000	71.3550	48,164,774	67,500,000	67,500,000	0	0	0	0	2.670	2.670	MN	230,288	1,802,250	09/02/2020	05/15/2048
458140-AS-9	INTEL	C		1	1.F FE	2,024,180	98.4120	1,968,233	2,000,000	2,010,990	0	(7,944)	0	0	3.700	3.275	JJ	31,244	74,000	04/25/2022	07/29/2025
458140-AT-7	INTEL			2	1.F FE	3,985,795	101.6970	2,837,347	2,790,000	3,860,741	0	(38,010)	0	0	4.900	2.538	JJ	57,722	136,710	08/11/2020	07/29/2045
458140-AY-6	INTEL			2	1.F FE	2,034,602	87.4180	1,389,939	1,590,000	1,993,223	0	(13,546)	0	0	4.100	2.619	MN	65,190	9,054	08/26/2020	05/11/2047
458140-BH-2	INTEL			1	1.F FE	9,095,900	90.0070	9,000,710	10,000,000	9,273,667	0	108,272	0	0	2.450	3.843	MN	31,306	245,000	04/28/2022	11/15/2029
458140-BK-5	INTEL			2	1.F FE	5,948,163	69.2460	3,462,276	5,000,000	5,895,152	0	(16,660)	0	0	3.100	2.355	FA	58,556	155,000	07/24/2020	02/15/2060
458140-BM-1	INTEL			1	1.F FE	34,158,299	94.4780	25,301,301	26,780,000	33,562,911	0	(184,001)	0	0	4.750	3.231	MS	339,213	1,272,050	08/26/2021	03/25/2050
458140-BR-0	INTEL	C		1	1.F FE	23,950,800	96.8940	23,254,488	24,000,000	23,965,997	0	4,571	0	0	3.900	3.925	MS	249,600	936,000	03/20/2020	03/25/2030
45866F-AJ-3	INTERCONTINENTAL EXCHANGE			1	1.G FE	1,984,780	97.2020	1,944,040	2,000,000	1,992,117	0	1,479	0	0	3.750	3.841	MS	20,833	75,000	08/06/2018	09/21/2028
45866F-AN-4	INTERCONTINENTAL EXCHANGE			1	1.G FE	1,918,875	80.2390	2,005,975	2,500,000	1,961,285	0	42,410	0	0	1.850	4.923	MS	13,618	46,250	02/15/2023	09/15/2032
45866F-AU-8	INTERCONTINENTAL EXCHANGE			1	1.G FE	9,881,840	98.2350	9,823,500	10,000,000	9,910,190	0	21,799	0	0	4.000	4.263	MS	117,778	400,000	08/31/2022	09/15/2027
45866F-AV-6	INTERCONTINENTAL EXCHANGE			1	1.G FE	8,740,725	99.6000	8,715,000	8,750,000	8,742,647	0	1,143	0	0	4.350	4.367	JD	16,917	380,625	05/12/2022	06/15/2029
45866F-AW-4	INTERCONTINENTAL EXCHANGE			1	1.G FE	2,289,450	99.8150	2,495,375	2,500,000	2,307,798	0	15,500	0	0	4.600	5.683	MS	33,861	115,000	10/19/2022	03/15/2033
459200-AM-3	IBM			1	1.G FE	6,782,991	104.1020	6,015,014	5,778,000	6,066,754	0	(149,128)	0	0	7.000	4.132	AO	68,534	404,460	01/01/2019	10/30/2025
459200-AR-2	IBM			1	1.G FE	2,748,087	105.3410	2,844,205	2,700,000	2,712,262	0	(3,021)	0	0	6.220	6.075	FA	69,975	167,940	07/01/2004	08/01/2027
459200-JZ-5	IBM	C		1	1.G FE	15,110,550	97.1030	14,565,391	15,000,000	15,040,125	0	(16,200)	0	0	3.300	3.181	MN	63,250	495,000	05/31/2019	05/15/2026
459200-KA-8	IBM	C		1	1.G FE	25,749,385	95.3440	24,312,754	25,500,000	25,645,117	0	(24,882)	0	0	3.500	3.381	MN	114,042	892,500	08/02/2019	05/15/2029
459200-KX-8	IBM	C		1	1.G FE	10,982,950	100.5320	11,058,482	11,000,000	10,985,317	0	2,367	0	0	4.500	4.535	FA	199,375	247,500	01/30/2023	02/06/2028
459506-AK-7	INTL FLAVOR & FRAGRANCES			1	2.C FE	9,991,200	97.6530	9,765,299	10,000,000	9,994,737	0	864	0	0	4.450	4.461	MS	117,431	445,000	09/24/2018	09/26/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
459506-AQ-4	INTL FLAVOR & FRAGRANCES			1	2.C FE	14,535,549	82.6880	12,022,782	14,540,000	14,536,069	0	454	0	0	2.300	2.304	MN	55,737	334,420	06/29/2021	11/01/2030
459506-AR-2	NUTRITION & BIOSCIENCES			2	2.C FE	2,314,062	72.0550	1,657,266	2,300,000	2,312,330	0	(613)	0	0	3.268	3.225	MN	9,604	75,164	09/21/2020	11/15/2040
460146-CF-8	INTERNATIONAL PAPER			1	2.B FE	843,954	120.1990	811,343	675,000	817,719	0	(5,618)	0	0	7.300	5.311	MN	6,296	49,275	10/22/2018	11/15/2039
460146-CQ-4	INTERNATIONAL PAPER			1	2.B FE	10,825,460	85.8920	10,736,536	12,500,000	10,974,672	0	31,757	0	0	4.400	5.312	FA	207,778	550,000	01/01/2019	08/15/2047
460146-CS-0	INTERNATIONAL PAPER			1	2.B FE	35,456,157	89.3560	25,466,528	28,500,000	35,088,255	0	(189,358)	0	0	4.350	2.997	FA	468,350	1,239,750	12/20/2021	08/15/2048
460690-BL-3	INTERPUBLIC GROUP			1	2.B FE	2,497,296	99.4300	2,487,748	2,502,000	2,501,568	0	417	0	0	4.200	4.223	AO	22,184	105,084	03/31/2014	04/15/2024
460690-BR-0	INTERPUBLIC GROUP			1	2.B FE	109,391,641	98.3420	93,635,910	95,215,000	104,823,228	0	(1,493,250)	0	0	4.750	2.868	MS	1,143,241	4,522,713	12/28/2020	03/30/2030
461070-AG-9	INTERSTATE POWER			1	2.A FE	6,439,623	107.5740	5,690,679	5,290,000	6,243,668	0	(41,238)	0	0	6.250	4.612	JJ	152,455	330,625	01/01/2019	07/15/2039
461070-AK-0	INTERSTATE POWER			1	2.A FE	3,062,018	87.4490	2,623,473	3,000,000	3,054,018	0	(1,734)	0	0	4.700	4.558	AO	29,767	141,000	01/01/2019	10/15/2043
46266T-AA-6	IQVIA			1	3.B FE	2,711,000	98.1450	2,753,935	2,806,000	2,755,527	0	12,916	0	0	5.000	5.584	MN	17,927	140,300	03/23/2020	05/15/2027
46590X-AP-1	JBS USA			1	2.C FE	18,166,404	81.4160	14,983,823	18,404,000	18,207,220	0	20,207	0	0	3.000	3.146	MN	70,549	552,120	11/16/2021	05/15/2032
46590X-AU-0	JBS USA			1	2.C FE	397,741	85.7270	391,773	457,000	404,627	0	5,081	0	0	3.625	5.401	JJ	7,639	16,566	08/19/2022	01/15/2032
46625H-HF-0	JPMORGAN CHASE				1.F FE	12,543,662	114.4930	10,762,315	9,400,000	12,056,605	0	(152,736)	0	0	6.400	3.699	MN	76,871	601,600	09/30/2021	05/15/2038
46625H-JM-3	JPMORGAN CHASE				1.G FE	7,434,656	105.1880	5,259,380	5,000,000	7,189,413	0	(83,387)	0	0	5.625	2.728	FA	105,469	281,250	12/23/2020	08/16/2043
46625H-JX-9	JPMORGAN CHASE				1.F FE	1,094,610	99.3710	1,093,086	1,100,000	1,099,694	0	587	0	0	3.625	3.684	MN	5,317	39,875	05/06/2014	05/13/2024
46625H-KC-3	JPMORGAN CHASE			2	1.F FE	983,770	97.8970	978,973	1,000,000	998,000	0	1,809	0	0	3.125	3.317	JJ	13,715	31,250	01/16/2015	01/23/2025
46625H-QW-3	JPMORGAN CHASE			2	1.F FE	10,261,398	96.9160	9,691,638	10,000,000	10,138,868	0	(66,806)	0	0	3.300	2.583	AO	82,500	330,000	02/24/2022	04/01/2026
46625H-RY-8	JPMORGAN CHASE			1	1.F FE	1,943,604	96.6670	1,793,179	1,855,000	1,911,417	0	(17,312)	0	0	3.782	2.746	FA	29,232	70,156	02/14/2022	02/01/2028
46647P-AA-4	JPMORGAN CHASE			1	1.F FE	635,921	88.6030	465,167	525,000	629,150	0	(3,272)	0	0	4.260	3.058	FA	8,014	22,365	09/29/2021	02/22/2048
46647P-AV-8	JPMORGAN CHASE			1	1.F FE	4,738,570	97.1720	4,858,605	5,000,000	4,758,767	0	14,019	0	0	4.203	5.210	JJ	92,233	42,030	08/23/2023	07/23/2029
46647P-BD-7	JPMORGAN CHASE			1	1.F FE	5,306,533	94.1090	5,240,925	5,569,000	5,353,353	0	28,826	0	0	3.702	4.407	MN	31,497	206,164	05/03/2022	05/06/2030
46647P-BH-8	JPMORGAN CHASE			1	1.E FE	4,674,000	96.0740	4,803,706	5,000,000	4,789,697	0	89,620	0	0	2.005	4.021	MS	30,075	100,250	09/09/2022	03/13/2026
46647P-BV-7	JPMORGAN CHASE			1	1.E FE	15,000,000	70.7040	10,605,650	15,000,000	15,000,000	0	0	0	0	2.525	2.525	MN	44,188	378,750	11/12/2020	11/19/2041
46647P-CJ-3	JPMORGAN CHASE			1	1.E FE	925,585	88.6650	886,651	1,000,000	933,888	0	8,303	0	0	2.069	3.373	JD	1,724	20,690	03/14/2023	06/01/2029
46647P-DA-1	JPMORGAN CHASE			1	1.E FE	23,957,230	98.5140	23,643,268	24,000,000	23,963,109	0	5,879	0	0	4.323	4.362	AO	187,330	1,037,520	03/14/2023	04/26/2028
46647P-DF-0	JPMORGAN CHASE			1	1.E FE	18,000,000	97.8560	17,614,089	18,000,000	18,000,000	0	0	0	0	4.565	4.565	JD	38,803	821,700	06/07/2022	06/14/2030
46647P-DG-8	JPMORGAN CHASE			1	1.E FE	12,000,000	100.0290	12,003,481	12,000,000	12,000,000	0	0	0	0	4.851	4.851	JJ	252,252	582,120	07/18/2022	07/25/2028
46647P-DX-1	JPMORGAN CHASE			1	1.E FE	2,750,000	105.1410	2,891,385	2,750,000	2,750,000	0	0	0	0	6.087	6.087	AO	31,619	0	10/16/2023	10/23/2029
46661#-AA-7	JFK FUEL INFRASTRUCTURE			1	1.F	5,554,409	96.1570	5,340,969	5,554,409	5,554,409	0	0	0	0	3.440	3.465	MON	9,554	191,072	03/03/2017	04/13/2027
46661#-AB-5	JFK FUEL INFRASTRUCTURE				1.F	6,006,453	95.0110	5,706,783	6,006,453	6,006,453	0	0	0	0	2.710	2.724	MON	8,139	162,775	01/10/2020	04/13/2027
469814-AA-5	JACOBS ENGINEERING GROUP			1	2.C FE	14,984,850	102.0840	15,312,582	15,000,000	14,984,941	0	91	0	0	5.900	5.913	MS	295,000	479,375	02/13/2023	03/01/2033
47214B-AA-6	JBS USA/FOOD/FINANCE			1	2.C FE	1,769,634	105.3630	1,896,534	1,800,000	1,769,852	0	218	0	0	6.750	6.977	MS	34,425	0	10/06/2023	03/15/2034
47233J-DX-3	JEFFERIES GROUP			1	2.B FE	12,371,000	81.9060	10,238,223	12,500,000	12,401,244	0	9,728	0	0	2.750	2.852	AO	72,569	343,750	09/30/2020	10/15/2032
476556-DB-8	JERSEY CENTRAL POWER			1	2.A FE	5,483,300	99.6380	4,981,880	5,000,000	5,000,000	0	(62,044)	0	0	4.700	3.427	AO	58,750	235,000	02/12/2015	04/01/2024
476556-DC-6	JERSEY CENTRAL POWER			1	2.A FE	10,147,100	97.8170	9,781,707	10,000,000	10,043,613	0	(22,797)	0	0	4.300	4.047	JJ	198,278	430,000	02/05/2019	01/15/2026
478115-AB-4	JOHNS HOPKINS			1	1.C FE	4,281,571	88.1500	3,966,738	4,500,000	4,299,613	0	3,713	0	0	4.083	4.362	JJ	91,868	183,735	01/01/2019	07/01/2053
478115-AF-5	JOHNS HOPKINS			1	1.C FE	377,000	65.4350	246,689	377,000	377,000	0	0	0	0	2.813	2.813	JJ	5,303	10,605	03/09/2020	01/01/2060
478160-AV-6	JOHNSON & JOHNSON			1	1.A FE	2,740,752	99.5420	2,787,170	2,800,000	2,757,555	0	1,653	0	0	4.500	4.631	MS	42,000	126,000	08/12/2010	09/01/2040
478160-BK-9	JOHNSON & JOHNSON			1	1.A FE	5,185,798	99.5470	4,977,359	5,000,000	5,160,796	0	(5,260)	0	0	4.500	4.255	JD	16,250	225,000	01/01/2019	12/05/2043
478165-AG-8	JOHNSON SC & SON			1	2.A FE	4,835,268	92.0330	4,196,690	4,560,000	4,791,939	0	(9,337)	0	0	4.800	4.366	MS	72,960	218,880	01/01/2019	09/01/2040
48121@-AG-6	JRD HOLDINGS				2.B PL	22,000,000	90.1310	19,828,849	22,000,000	22,000,000	0	0	0	0	2.300	2.300	MN	60,439	506,000	10/28/2020	11/18/2027
48125L-RU-8	JP MORGAN CHASE BANK NA			1	1.C FE	2,500,000	100.8970	2,522,432	2,500,000	2,500,000	0	0	0	0	5.110	5.106	JD	8,162	0	12/05/2023	12/08/2026
48126B-AA-1	JPMORGAN CHASE				1.F FE	2,296,463	103.5860	2,382,484	2,300,000	2,297,089	0	93	0	0	5.400	5.411	JJ	60,375	124,200	10/22/2018	01/06/2042
482480-AJ-9	KLA			2	1.F FE	37,514,590	76.5300	26,785,483	35,000,000	37,317,338	0	(64,017)	0	0	3.300	2.930	MS	385,000	1,155,000	09/09/2020	03/01/2050
48252M-AA-3	KKR GROUP			1	1.F FE	45,083,133	70.9560	31,930,196	45,000,000	45,075,141	0	(2,529)	0	0	3.500	3.489	FA	551,250	1,575,000	09/08/2020	08/25/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
48253M-10-4	KKR GROUP			3	2.A FE	7,500,000	19.3450	5,803,500	300,000	7,500,003	0	3	0	0	1.156	4.652	JAJO	58,776	86,719	08/31/2023	04/01/2061
48255G-AA-3	KKR GROUP FINAN CO XII			1	1.F FE	2,458,270	97.7920	2,444,799	2,500,000	2,461,417	0	3,087	0	0	4.850	5.077	MN	14,819	121,250	04/06/2023	05/17/2032
48259*-AA-5	KDP LICENSING				3.B FE	8,773,257	78.8450	6,917,293	8,773,257	8,773,257	0	0	0	0	3.120	3.140	MON	12,166	273,553	11/09/2020	12/31/2035
483007-AJ-9	KAISER ALUMINUM			1	3.C FE	1,967,500	92.6950	1,853,906	2,000,000	1,980,481	0	4,103	0	0	4.625	4.885	MS	30,833	92,500	08/18/2020	03/01/2028
485134-BR-0	KANSAS CITY POWER & LIGHT			1	1.F FE	6,358,463	83.8530	5,336,404	6,364,000	6,358,839	0	113	0	0	4.200	4.205	MS	78,701	267,288	02/26/2018	03/15/2048
485260-B#-9	KANSAS GAS & ELECTRIC				1.F	31,332,035	110.9350	26,624,380	24,000,000	29,926,737	0	(292,499)	0	0	6.640	4.316	MN	203,627	1,593,600	10/01/2018	05/15/2038
485260-BM-4	KANSAS GAS & ELECTRIC			1	1.F FE	14,888,118	82.3290	10,552,970	12,818,000	14,751,437	0	(70,593)	0	0	4.300	3.247	JJ	254,152	551,174	12/02/2021	07/15/2044
486606-N*-3	KAYNE ANDERSON MLP				1.A FE	6,815,544	97.3650	6,815,544	7,000,000	6,815,544	0	0	184,456	0	4.570	4.569	JD	11,552	320,789	05/03/2022	05/18/2032
48666K-AZ-2	KB HOME			1	3.B FE	1,250,000	89.5620	1,119,531	1,250,000	1,250,000	0	0	0	0	4.000	4.000	JD	2,222	50,000	05/25/2021	06/15/2031
48666K-BA-6	KB HOME			1	3.B FE	603,000	103.5110	621,068	600,000	602,573	0	(295)	0	0	7.250	7.166	JJ	20,058	46,279	06/08/2022	07/15/2030
487836-AT-5	KELLOGG			1	2.B FE	13,762,853	114.5420	12,599,653	11,000,000	12,796,944	0	(203,348)	0	0	7.450	4.757	AO	204,875	819,500	01/01/2019	04/01/2031
488401-AC-4	KEMPER CORP			1	2.C FE	16,976,030	77.4540	13,167,224	17,000,000	16,982,907	0	2,264	0	0	2.400	2.416	MS	103,133	408,000	09/22/2020	09/30/2030
491386-C#-3	KENTUCKY POWER CO				2.B	53,472,271	112.7090	47,337,793	42,000,000	51,711,614	0	(378,544)	0	0	8.130	5.839	JD	123,305	3,414,600	10/01/2018	06/18/2039
491674-BG-1	KENTUCKY UTILITIES			1	1.F FE	10,917,014	97.0970	9,467,890	9,751,000	10,722,922	0	(40,499)	0	0	5.125	4.270	MN	83,290	499,739	01/01/2019	11/01/2040
49271V-AC-4	KEURIG DR PEPPER			1	2.B FE	7,433,724	94.7500	6,643,844	7,012,000	7,363,099	0	(18,328)	0	0	4.985	4.490	MN	34,955	349,548	12/01/2021	05/25/2038
49271V-AK-6	KEURIG DR PEPPER			1	2.B FE	36,352,484	81.3940	24,886,332	30,575,000	35,894,839	0	(146,555)	0	0	3.800	2.843	MN	193,642	1,161,850	09/29/2021	05/01/2050
49271V-AM-2	KEURIG DR PEPPER			1	2.B FE	1,494,360	74.6060	1,119,089	1,500,000	1,494,629	0	118	0	0	3.350	3.370	MS	14,796	50,250	03/01/2021	03/15/2051
49306C-AB-7	KEY BANK				2.B FE	1,618,137	101.7850	1,363,920	1,340,000	1,477,974	0	(30,398)	0	0	6.950	4.180	FA	38,804	93,130	01/01/2019	02/01/2028
49326E-EG-4	KEYCORP				2.B FE	1,996,580	93.8290	1,876,583	2,000,000	1,998,253	0	342	0	0	4.100	4.121	AO	13,894	82,000	04/23/2018	04/30/2028
49327M-3E-2	KEY BANK			1	2.A FE	3,211,101	96.9380	3,113,634	3,212,000	3,211,393	0	292	0	0	4.150	4.160	FA	52,949	133,298	08/03/2022	08/08/2025
49338C-AA-1	KEYSPAN GAS EAST			1	2.A FE	2,521,116	97.6510	1,757,722	1,800,000	2,434,344	0	(27,312)	0	0	5.819	3.154	AO	26,186	104,742	09/15/2020	04/01/2041
49338C-AB-9	KEYSPAN GAS EAST			1	2.A FE	1,938,714	93.2410	1,864,816	2,000,000	1,981,213	0	6,758	0	0	2.742	3.117	FA	20,717	54,840	02/14/2017	08/15/2026
49338C-AC-7	KEYSPAN GAS EAST			1	2.A FE	4,546,490	69.3300	3,466,495	5,000,000	4,561,611	0	8,195	0	0	3.586	4.116	JJ	81,183	179,300	02/15/2022	01/18/2052
494368-BL-6	KIMBERLY-CLARK			1	1.F FE	1,790,551	79.9320	1,598,640	2,000,000	1,818,405	0	5,814	0	0	3.700	4.400	JD	6,167	74,000	01/01/2019	06/01/2043
494368-CB-7	KIMBERLY-CLARK	C		1	1.F FE	9,992,300	93.2820	9,328,211	10,000,000	9,994,625	0	727	0	0	3.100	3.109	MS	81,806	310,000	03/24/2020	03/26/2030
494550-AV-8	KINDER MORGAN ENERGY				2.B FE	6,416,150	105.7760	5,288,787	5,000,000	6,190,618	0	(67,471)	0	0	6.500	4.126	FA	135,417	325,000	06/23/2020	02/01/2037
494550-AW-6	KINDER MORGAN ENERGY			1	2.B FE	10,307,445	111.2530	8,900,208	8,000,000	10,110,823	0	(106,664)	0	0	6.950	4.409	JJ	256,378	556,000	02/14/2022	01/15/2038
494550-BD-7	KINDER MORGAN ENERGY			1	2.B FE	9,922,987	104.9760	10,497,591	10,000,000	9,933,508	0	2,333	0	0	6.500	6.567	MS	216,667	650,000	10/22/2018	09/01/2039
494550-BH-8	KINDER MORGAN ENERGY			1	2.B FE	4,913,641	102.7070	4,648,503	4,526,001	4,860,880	0	(11,302)	0	0	6.375	5.693	MS	96,178	288,533	01/01/2019	03/01/2041
49456B-AS-0	KINDER MORGAN			2	2.B FE	1,774,170	67.3260	1,211,872	1,800,000	1,775,950	0	555	0	0	3.250	3.326	FA	24,375	58,500	07/27/2020	08/01/2050
49456B-AX-9	KINDER MORGAN			1	2.B FE	6,839,251	99.3980	6,819,681	6,861,000	6,839,964	0	713	0	0	5.200	5.241	JD	29,731	298,301	01/26/2023	06/01/2033
49461M-AA-8	KINETIK HOLDINGS LP			1	3.A FE	1,435,064	98.1050	1,471,578	1,500,000	1,442,718	0	6,346	0	0	5.875	6.607	JD	3,917	88,125	02/16/2023	06/15/2030
50076Q-AE-6	KRAFT HEINZ FOODS				2.B FE	5,294,369	96.8160	5,048,928	5,215,000	5,287,045	0	(2,609)	0	0	5.000	4.881	JD	19,556	260,750	07/30/2020	06/04/2042
50077L-AB-2	KRAFT HEINZ FOOD			1	2.B FE	7,885,483	87.2790	6,545,919	7,500,000	7,859,925	0	(10,126)	0	0	4.375	4.042	JD	27,344	328,125	01/25/2022	06/01/2046
50077L-AL-0	KRAFT HEINZ FOOD			1	2.B FE	1,314,002	100.5230	1,388,223	1,381,000	1,328,965	0	3,168	0	0	5.000	5.444	JJ	31,840	69,050	10/01/2018	07/15/2035
50077L-AM-8	KRAFT HEINZ FOODS			1	2.B FE	1,229,138	97.8140	1,207,029	1,234,000	1,229,856	0	102	0	0	5.200	5.226	JJ	29,589	64,168	06/23/2015	07/15/2045
50077L-AX-4	KRAFT HEINZ FOOD			1	2.B FE	2,040,000	92.9520	1,859,037	2,000,000	2,034,372	0	(1,551)	0	0	4.625	4.468	AO	23,125	92,500	03/05/2020	10/01/2039
50077L-AZ-9	KRAFT HEINZ FOOD			1	2.B FE	1,863,682	95.1150	1,616,947	1,700,000	1,852,911	0	(3,312)	0	0	4.875	4.288	AO	20,719	82,875	07/31/2020	10/01/2049
501044-DG-3	KROGER			1	2.A FE	2,006,133	88.6070	1,490,370	1,682,000	1,987,437	0	(9,285)	0	0	4.450	3.303	FA	31,187	74,849	11/17/2021	02/01/2047
501044-DK-4	KROGER			2	2.A FE	6,442,450	89.9770	4,498,855	5,000,000	6,316,147	0	(40,211)	0	0	4.650	3.071	JJ	107,208	232,500	07/06/2020	01/15/2048
501044-DN-8	KROGER			2	2.B FE	18,138,580	81.8320	13,093,166	16,000,000	17,965,438	0	(51,818)	0	0	3.950	3.223	JJ	291,422	632,000	07/14/2020	01/15/2050
501044-DP-3	KROGER			1	2.B FE	31,473,502	85.5790	26,992,392	31,541,000	31,496,165	0	6,461	0	0	2.200	2.224	MN	115,650	693,902	04/21/2020	05/01/2030
50177@-AA-8	RUMBOLD				2.B PL	2,640,000	85.4180	2,255,030	2,640,000	2,640,000	0	0	0	0	3.160	3.155	MS	21,551	84,351	10/08/2021	04/27/2030
50177@-AB-6	RUMBOLD				2.B PL	3,190,000	83.7630	2,672,025	3,190,000	3,190,000	0	0	0	0	3.160	3.156	MS	26,041	101,924	10/08/2021	04/27/2031
50177@-AD-2	RUMBOLD				2.B PL	3,270,000	81.5200	2,665,704	3,270,000	3,270,000	0	0	0	0	3.160	3.158	MS	26,694	104,480	10/08/2021	10/27/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
501797-AR-5	L BRANDS	LS		1	3.B FE	894,758	103.9060	850,992	819,000	855,871	0	(13,143)	0	0	7.500	5.580	JD	2,730	61,425	11/06/2020	06/15/2029
50197#-AA-2	LGAFUEL				2.A	59,661,161	79.4350	47,391,661	59,661,161	59,661,161	0	0	0	0	3.320	3.343	MON	143,054	1,980,751	11/05/2021	12/30/2050
50212Y-AC-8	LPL HOLDINGS			1	2.C FE	1,080,040	96.5830	1,035,373	1,072,000	1,073,480	0	(1,685)	0	0	4.625	4.456	MN	6,335	49,580	11/07/2019	11/15/2027
50212Y-AD-6	LPL HOLDINGS			1	2.C FE	1,000,000	92.5420	925,417	1,000,000	1,000,000	0	0	0	0	4.000	4.000	MS	11,778	40,000	03/04/2021	03/15/2029
502431-AK-5	L3HARRIS TECH			1	2.B FE	1,216,973	99.2760	1,162,528	1,171,000	1,172,687	0	(10,361)	0	0	3.950	3.041	MN	4,240	46,255	07/02/2019	05/28/2024
502431-AQ-2	L3HARRIS TECH			1	2.B FE	1,728,149	103.9740	1,798,757	1,730,000	1,728,124	0	(25)	0	0	5.400	5.414	JJ	39,185	0	07/27/2023	07/31/2033
50247@-AA-4	LV STADIUM EVENTS				2.A PL	26,180,567	83.6410	21,897,599	26,180,567	26,180,567	0	0	0	0	3.360	3.358	JD	2,444	879,667	01/17/2020	06/30/2045
50249A-AA-1	LYB INT FINANCE			1	2.B FE	4,506,857	79.0260	3,515,092	4,448,000	4,504,985	0	(1,600)	0	0	4.200	4.110	AO	39,439	186,816	09/30/2021	10/15/2049
50249A-AG-8	LYB INT FINANCE			1	2.B FE	16,252,303	85.6390	13,935,975	16,273,000	16,259,464	0	1,777	0	0	2.250	2.263	AO	91,536	366,143	12/20/2021	10/01/2030
50249A-AJ-2	LYB INT FINANCE			1	2.B FE	10,345,300	72.7620	7,276,153	10,000,000	10,324,327	0	(7,424)	0	0	3.625	3.437	AO	90,625	362,500	05/04/2021	04/01/2051
50540R-AQ-5	LAB CORP OF AMERICA			1	2.B FE	2,995,500	98.2880	2,948,625	3,000,000	2,999,364	0	506	0	0	3.600	3.618	FA	45,000	108,000	01/21/2015	02/01/2025
50540R-AS-1	LAB CORP OF AMERICA			2	2.B FE	24,488,461	92.3690	18,473,854	20,000,000	24,036,068	0	(134,620)	0	0	4.700	3.337	FA	391,667	940,000	06/29/2020	02/01/2045
50587K-AB-7	LAFARGEHOLCIM FINANCE			1	2.A FE	1,375,744	89.1410	1,395,050	1,565,000	1,392,870	0	3,679	0	0	4.750	5.612	MS	20,443	74,338	10/01/2018	09/22/2046
512807-AW-8	LAM RESEARCH			2	1.G FE	5,270,734	71.5190	3,575,942	5,000,000	5,248,516	0	(6,643)	0	0	2.875	2.610	JD	6,389	143,750	07/07/2020	06/15/2050
512807-AX-6	LAM RESEARCH			2	1.G FE	5,798,000	69.8500	3,492,494	5,000,000	5,755,200	0	(13,494)	0	0	3.125	2.487	JD	6,944	156,250	07/20/2020	06/15/2060
513075-BT-7	LAMAR MEDIA			1	3.B FE	2,910,750	92.2080	2,766,250	3,000,000	2,962,290	0	5,304	0	0	4.000	4.236	JD	5,333	120,000	06/29/2020	02/15/2030
51808B-AE-2	ENI USA			1	2.B FE	4,996,600	107.5290	5,376,457	5,000,000	4,998,543	0	181	0	0	7.300	7.305	MN	46,639	365,000	04/17/1998	11/15/2027
52110@-AA-4	LAXFUEL CORP				1.E	16,290,934	76.3160	12,432,663	16,290,934	16,290,934	0	0	0	0	3.100	3.120	MON	4,208	505,019	12/09/2021	12/28/2051
521865-AY-1	LEAR			1	2.B FE	1,010,813	96.3420	980,758	1,018,000	1,014,997	0	729	0	0	3.800	3.885	MS	11,390	38,684	08/14/2017	09/15/2027
521865-BC-8	LEAR			1	2.B FE	3,938,800	80.9260	3,237,026	4,000,000	3,950,142	0	5,462	0	0	2.600	2.774	JJ	47,956	104,000	12/02/2021	01/15/2032
52532X-AJ-4	LEIDOS INC			1	2.C FE	9,929,700	104.2780	10,427,780	10,000,000	9,933,467	0	3,767	0	0	5.750	5.843	MS	169,306	314,653	02/16/2023	03/15/2033
526057-CD-4	LENNAR			1	2.B FE	10,890,000	100.2280	10,022,812	10,000,000	10,464,279	0	(126,649)	0	0	4.750	3.299	MN	42,222	475,000	06/29/2020	11/29/2027
526057-CV-4	LENNAR			1	2.B FE	1,930,000	100.2350	2,004,690	2,000,000	1,968,522	0	8,047	0	0	5.000	5.506	JD	4,444	100,000	08/21/2018	06/15/2027
52678@-AA-8	LERADO				2.B PL	30,027,937	87.5020	26,274,945	30,027,937	30,027,937	0	0	0	0	3.860	3.879	MJSD	3,220	461,052	03/09/2021	03/31/2036
53079E-BG-8	LIBERTY MUTUAL GROUP			1	2.B FE	48,609,105	97.7270	46,522,942	47,604,933	48,165,937	0	(97,271)	0	0	4.569	4.307	FA	906,279	2,175,069	01/28/2019	02/01/2029
53079E-BH-6	LIBERTY MUTUAL GROUP			1	2.B FE	8,805,488	76.3560	6,681,133	8,750,000	8,800,703	0	(1,103)	0	0	4.500	4.461	JD	17,500	393,750	06/04/2019	06/15/2049
53079E-BK-9	LIBERTY MUTUAL GROUP			1	2.B FE	4,345,315	72.4210	2,896,846	4,000,000	4,332,868	0	(4,745)	0	0	3.950	3.538	MN	20,189	158,000	03/03/2021	05/15/2060
53079Q-AC-1	LIBERTY MUTUAL INSURANCE				2.A FE	6,636,161	104.4260	5,740,284	5,497,000	5,941,933	0	(146,107)	0	0	7.875	4.738	AO	91,388	432,889	01/01/2019	10/15/2026
531546-AB-5	LIBERTY UTILITIES FINANCE GP1			2	2.B FE	7,625,316	81.4150	6,228,282	7,650,000	7,632,738	0	2,361	0	0	2.050	2.086	MS	46,176	156,825	09/24/2020	09/15/2030
532457-BH-0	ELI LILLY			1	1.E FE	2,352,451	97.3180	2,293,786	2,357,000	2,356,252	0	490	0	0	2.750	2.772	JD	5,401	64,818	02/24/2015	06/01/2025
532457-BZ-0	ELI LILLY			2	1.E FE	12,750,660	63.1540	8,209,995	13,000,000	12,763,012	0	3,837	0	0	2.500	2.577	MS	95,694	325,000	08/20/2020	09/15/2060
536797-AE-3	LITHIA MOTORS			1	3.B FE	5,958,325	96.3850	5,783,125	6,000,000	5,959,006	0	3,043	0	0	4.625	4.599	JD	12,333	277,500	12/11/2020	12/15/2027
536797-AF-0	LITHIA MOTORS			1	3.B FE	119,634	90.9020	131,809	145,000	121,666	0	2,032	0	0	4.375	7.343	JJ	2,925	3,172	03/02/2023	01/15/2031
537008-C*-3	LITTELFUSE				2.B	7,000,000	97.8320	6,848,268	7,000,000	7,000,000	0	0	0	0	3.480	3.480	FA	92,027	243,600	10/20/2017	02/15/2025
537008-C8-1	LITTELFUSE				2.B	14,000,000	94.1980	13,187,726	14,000,000	14,000,000	0	0	0	0	3.780	3.780	FA	199,920	529,200	10/20/2017	02/15/2030
53767#-AC-2	LITTELFUSE			1	2.B	21,160,000	96.6460	20,450,394	21,160,000	21,160,000	0	0	0	0	3.740	3.740	FA	298,967	791,384	09/26/2018	02/15/2027
538034-AX-7	LIVE NATION ENTERTAINMENT			1	3.C FE	501,000	93.2590	467,229	501,000	501,000	0	0	0	0	3.750	3.750	JJ	8,663	18,788	12/17/2020	01/15/2028
539830-BB-4	LOCKHEED MARTIN	C		1	1.G FE	7,506,051	90.0950	8,115,748	9,008,000	7,735,786	0	35,308	0	0	4.070	5.216	JD	16,294	366,626	10/22/2018	12/15/2042
539830-BD-0	LOCKHEED MARTIN			1	1.G FE	7,314,986	85.9710	6,082,479	7,075,000	7,305,072	0	(8,204)	0	0	3.800	3.566	MS	89,617	268,850	11/17/2021	03/01/2045
539830-BH-1	LOCKHEED MARTIN			1	1.G FE	4,983,230	98.1890	4,931,036	5,022,000	5,013,039	0	4,133	0	0	3.550	3.641	JJ	82,207	178,281	11/16/2015	01/15/2026
539830-BK-4	LOCKHEED MARTIN	C		1	1.G FE	1,429,829	98.9360	1,568,134	1,585,000	1,439,361	0	8,014	0	0	4.500	5.535	MN	9,114	71,325	10/17/2022	05/15/2036
539830-BL-2	LOCKHEED MARTIN			1	1.G FE	4,509,388	97.8180	4,172,911	4,266,000	4,497,513	0	(7,917)	0	0	4.700	4.278	MN	25,620	200,502	11/12/2021	05/15/2046
539830-BQ-1	LOCKHEED MARTIN			2	1.G FE	5,446,700	71.3220	3,566,084	5,000,000	5,408,881	0	(11,282)	0	0	2.800	2.376	JD	6,222	140,000	07/13/2020	06/15/2050
540424-AR-9	LOEWS			1	1.G FE	9,416,391	88.6920	8,248,326	9,300,000	9,412,679	0	(4,732)	0	0	4.125	4.024	MN	49,019	383,625	11/17/2021	05/15/2043
546676-AU-1	LOUISVILLE GAS & ELECTRIC			1	1.F FE	6,396,559	96.6730	5,655,381	5,850,000	6,307,380	0	(18,674)	0	0	5.125	4.447	MN	38,309	299,813	01/01/2019	11/15/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
546676-AV-9	LOUISVILLE GAS & ELECTRIC			1	1.F FE	5,097,794	87.3510	4,367,545	5,000,000	5,084,914	0	(2,715)	0	0	4.650	4.517	MN	29,708	232,500	01/01/2019	11/15/2043
546676-AW-7	LOUISVILLE GAS & ELECTRIC			1	1.F FE	8,742,211	97.5740	8,293,789	8,500,000	8,610,738	0	(71,645)	0	0	3.300	2.410	AO	70,125	280,500	02/24/2022	10/01/2025
548661-AK-3	LOWES				2.A FE	5,242,793	108.5460	5,559,727	5,122,000	5,191,588	0	(11,118)	0	0	6.500	6.188	MS	98,029	332,930	10/22/2018	03/15/2029
548661-DD-6	LOWES			1	2.A FE	2,478,325	98.4590	2,461,475	2,500,000	2,498,160	0	2,433	0	0	3.125	3.227	MS	23,003	78,125	09/03/2014	09/15/2024
548661-DH-7	LOWES			1	2.A FE	4,971,050	97.5850	4,879,246	5,000,000	4,994,161	0	3,171	0	0	3.375	3.444	MS	49,688	168,750	09/09/2015	09/15/2025
548661-DJ-3	LOWES			1	2.A FE	1,774,744	87.3550	1,609,078	1,842,000	1,782,187	0	1,574	0	0	4.375	4.613	MS	23,729	80,588	10/01/2018	09/15/2045
548661-DN-4	LOWES			1	2.A FE	18,711,616	78.8980	13,069,498	16,565,000	18,500,355	0	(64,837)	0	0	3.700	2.955	AO	129,391	612,905	07/08/2020	04/15/2046
548661-DT-1	LOWES			1	2.A FE	2,993,130	98.5950	2,957,847	3,000,000	2,997,986	0	1,384	0	0	4.000	4.050	AO	25,333	120,000	03/24/2020	04/15/2025
548661-DW-4	LOWES			2	2.A FE	30,041,472	97.0340	23,288,198	24,000,000	29,569,422	0	(143,577)	0	0	5.125	3.663	AO	259,667	1,230,000	10/07/2020	04/15/2050
552676-AT-5	MDC HOLDINGS INC			1	2.C FE	750,000	91.1440	683,578	750,000	750,000	0	0	0	0	3.850	3.850	JJ	13,315	28,875	01/06/2020	01/15/2030
552676-AU-2	MDC HOLDINGS INC			1	2.C FE	8,226,640	82.1830	6,985,522	8,500,000	8,283,838	0	27,299	0	0	2.500	2.902	JJ	97,986	212,500	11/12/2021	01/15/2031
55279H-AK-6	MANUFACTURERS			2	1.G FE	13,465,650	96.8990	13,081,298	13,500,000	13,489,633	0	8,927	0	0	2.900	2.970	FA	157,688	391,500	04/25/2022	02/06/2025
55336V-AA-8	MPLX			1	2.B FE	5,885,770	98.4730	5,415,998	5,500,000	5,594,594	0	(107,047)	0	0	4.000	1.999	FA	83,111	220,000	04/13/2021	02/15/2025
55336V-AG-5	MPLX			1	2.B FE	9,678,000	99.4290	9,622,784	9,678,000	9,678,000	0	0	0	0	4.875	4.875	JD	39,317	471,803	12/23/2015	12/01/2024
55336V-AJ-9	MPLX			1	2.B FE	8,316,683	99.3430	7,947,422	8,000,000	8,055,982	0	(45,661)	0	0	4.875	4.256	JD	32,500	390,000	10/22/2018	06/01/2025
55336V-AM-2	MPLX			1	2.B FE	16,071,749	88.9870	14,104,371	15,850,000	16,046,773	0	(10,988)	0	0	4.500	4.374	AO	150,575	713,250	09/14/2020	04/15/2038
55336V-AR-1	MPLX			1	2.B FE	1,046,957	96.3590	925,044	960,000	1,008,769	0	(11,549)	0	0	4.000	2.639	MS	11,307	38,400	07/30/2020	03/15/2028
55336V-AT-7	MPLX			1	2.B FE	8,672,803	96.7090	8,555,834	8,847,000	8,684,541	0	2,877	0	0	5.500	5.637	FA	183,821	486,585	11/07/2018	02/15/2049
55336V-BQ-2	MPLX			1	2.B FE	3,496,955	86.2920	3,020,227	3,500,000	3,497,833	0	288	0	0	2.650	2.660	FA	35,039	92,750	08/11/2020	08/15/2030
55336V-BV-1	MPLX			1	2.B FE	11,266,704	97.9590	11,129,168	11,361,000	11,272,937	0	6,233	0	0	5.000	5.106	MS	189,350	318,739	02/02/2023	03/01/2033
55336V-BW-9	MPLX			1	2.B FE	352,357	98.7570	349,599	354,000	352,364	0	7	0	0	5.650	5.682	MS	6,667	11,223	02/02/2023	03/01/2053
55354G-AH-3	MSCI			1	2.C FE	6,566,500	93.5420	6,041,878	6,459,000	6,518,962	0	(14,204)	0	0	4.000	3.739	MN	33,013	258,360	06/29/2020	11/15/2029
55354G-AL-4	MSCI			1	2.C FE	895,000	91.3680	913,681	1,000,000	909,345	0	10,148	0	0	3.875	5.423	JD	3,229	38,750	07/25/2022	02/15/2031
55396#-AA-0	MANKATO ENERGY CENTER				2.B PL	11,033,691	87.6440	9,670,411	11,033,691	11,033,691	0	0	0	0	2.900	2.910	MJSD	889	319,977	07/01/2020	05/31/2039
55617L-AQ-5	MACYS RETAIL HLDGS LLC	LS		1	3.A FE	711,655	95.0090	661,263	696,000	708,633	0	(1,674)	0	0	5.875	5.524	MS	12,040	40,890	03/02/2022	03/15/2030
55617L-AR-3	MACYS RETAIL HLDGS LLC			1	3.A FE	809,915	94.6160	760,709	804,000	809,003	0	(474)	0	0	6.125	6.025	MS	14,500	49,245	03/10/2022	03/15/2032
55903V-BD-4	MAGALLANES INC			1	2.C FE	1,657,729	88.1580	1,763,161	2,000,000	1,663,918	0	6,188	0	0	5.050	5.050	MS	29,739	101,000	03/09/2022	03/15/2042
55903V-BE-2	MAGALLANES INC			1	2.C FE	4,570,000	85.8360	3,922,686	4,570,000	4,570,000	0	0	0	0	5.141	5.141	MS	69,178	234,944	03/09/2022	03/15/2052
559080-AF-3	MAGELLAN MIDSTREAM			1	2.B FE	1,568,708	78.2180	1,440,773	1,842,000	1,602,759	0	7,217	0	0	4.200	5.295	JD	6,447	77,364	10/01/2018	12/01/2042
559080-AG-1	MAGELLAN MIDSTREAM			1	2.B FE	4,037,015	93.1430	3,725,728	4,000,000	4,032,217	0	(986)	0	0	5.150	5.083	AO	43,489	206,000	01/01/2019	10/15/2043
559080-AH-9	MAGELLAN MIDSTREAM			1	2.B FE	4,743,110	97.1850	4,859,267	5,000,000	4,946,458	0	42,302	0	0	3.200	4.116	MS	47,111	160,000	01/01/2019	03/15/2025
559080-AL-0	MAGELLAN MIDSTREAM			1	2.B FE	1,684,509	80.4920	1,512,440	1,879,000	1,703,935	0	4,110	0	0	4.250	4.936	MS	23,514	79,858	10/01/2018	09/15/2046
559080-AN-6	MAGELLAN MIDSTREAM			1	2.B FE	6,459,115	88.3390	5,742,023	6,500,000	6,462,364	0	747	0	0	4.850	4.890	FA	131,354	315,250	01/11/2019	02/01/2049
55916A-AA-2	MAGIC MERGERCO INC			1	5.A FE	769,000	79.0580	607,960	769,000	769,000	0	0	0	0	5.250	5.250	MN	6,729	40,373	04/09/2021	05/01/2028
56081#-AT-7	MAJOR LEAGUE BASEBALL			1	1.F FE	11,400,000	97.8370	11,153,412	11,400,000	11,400,000	0	0	0	0	4.190	4.190	JD	27,864	477,660	09/26/2018	12/10/2025
56081#-BF-6	MAJOR LEAGUE BASEBALL			1	1.F FE	7,000,000	94.0940	6,586,614	7,000,000	7,000,000	0	0	0	0	2.920	2.920	JD	11,923	204,400	11/04/2016	12/10/2026
565130-AA-9	MAPLE GROVE FUNDING I			1	2.A FE	27,341,121	70.0360	19,260,030	27,500,000	27,343,329	0	1,944	0	0	4.161	4.192	FA	432,282	1,144,275	11/15/2022	08/15/2051
565849-AP-1	MARATHON OIL			1	2.C FE	9,219,414	97.5290	8,290,004	8,500,000	8,962,098	0	(132,652)	0	0	4.400	2.663	JJ	172,456	374,000	01/12/2022	07/15/2027
56585A-AF-9	MARATHON PETROLEUM			1	2.B FE	2,112,348	107.4110	1,978,518	1,842,000	2,072,685	0	(8,412)	0	0	6.500	5.354	MS	39,910	119,730	10/01/2018	03/01/2041
56585A-AH-5	MARATHON PETROLEUM			1	2.B FE	1,749,050	88.9550	1,420,615	1,597,000	1,735,357	0	(4,635)	0	0	4.750	4.114	MS	22,336	75,858	09/14/2020	09/15/2044
56585A-BD-3	MARATHON PETROLEUM			1	2.B FE	12,186,502	95.7030	10,673,767	11,153,000	11,842,142	0	(163,153)	0	0	3.800	2.179	AO	105,954	423,814	11/12/2021	04/01/2028
570535-AQ-7	MARKEL			1	2.B FE	989,570	90.6750	906,746	1,000,000	990,906	0	215	0	0	5.000	5.068	AO	11,944	50,000	03/29/2016	04/05/2046
570535-AT-1	MARKEL			1	2.B FE	1,477,602	93.0290	1,376,823	1,480,000	1,477,699	0	42	0	0	5.000	5.010	MN	8,428	74,000	05/15/2019	05/20/2049
570535-AU-8	MARKEL			1	2.B FE	9,982,300	91.6580	9,165,751	10,000,000	9,988,832	0	1,692	0	0	3.350	3.371	MS	96,778	335,000	09/12/2019	09/17/2029
570535-AX-2	MARKEL			1	2.B FE	9,362,662	71.1260	7,112,578	10,000,000	9,384,731	0	11,889	0	0	3.450	3.806	MN	51,750	345,000	02/11/2022	05/07/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
57164P-AF-3	MARRIOTT OWNERSHIP			1	4.A FE	1,271,875	91.8570	1,148,213	1,250,000	1,254,492	0	(6,246)	0	0	4.750	4.219	MS	17,483	59,375	02/09/2021	01/15/2028
571676-AN-5	MARS			1	1.E FE	23,832,371	71.7350	17,101,559	23,840,000	23,833,318	0	320	0	0	2.375	2.377	JJ	259,508	566,200	07/13/2020	07/16/2040
571676-AQ-8	MARS			2	1.E FE	12,926,030	62.6030	8,138,402	13,000,000	12,931,970	0	1,792	0	0	2.450	2.477	JJ	145,979	318,500	07/13/2020	07/16/2050
57169*-AT-4	MARS			1	1.E	20,932,400	98.0450	19,609,007	20,000,000	20,094,110	0	(118,743)	0	0	3.490	2.870	AO	155,111	698,000	03/18/2016	10/11/2024
57169*-AX-5	MARS			1	1.E	55,000,000	93.8390	51,611,381	55,000,000	55,000,000	0	0	0	0	2.720	2.720	MS	390,622	1,496,000	09/26/2018	09/27/2026
57169*-AY-3	MARS			1	1.E	10,540,000	90.8890	9,579,663	10,540,000	10,540,000	0	0	0	0	2.820	2.820	MS	77,610	297,228	09/09/2016	09/27/2028
571748-BD-3	MARSH & MCLENNAN			1	1.G FE	1,372,182	87.5340	962,877	1,100,000	1,356,392	0	(7,750)	0	0	4.200	2.840	MS	15,400	46,200	11/12/2021	03/01/2048
571748-BP-6	MARSH & MCLENNAN			1	1.G FE	5,835,101	85.1810	4,971,186	5,836,000	5,835,238	0	75	0	0	2.375	2.377	JD	6,160	138,605	12/02/2021	12/15/2031
571903-BE-2	MARRIOTT INTERNATIONAL			1	2.B FE	4,937,616	98.1990	4,418,963	4,500,000	4,844,631	0	(49,350)	0	0	4.625	3.252	JD	9,250	208,125	01/31/2022	06/15/2030
571903-BF-9	MARRIOTT INTERNATIONAL				2.B FE	1,294,305	89.1290	1,336,932	1,500,000	1,295,500	0	1,195	0	0	3.500	5.474	AO	10,938	0	12/05/2023	10/15/2032
571903-BG-7	MARRIOTT INTERNATIONAL			1	2.B FE	11,038,860	86.5470	10,385,680	12,000,000	11,127,607	0	88,901	0	0	2.850	3.914	AO	72,200	342,000	10/18/2022	04/15/2031
573284-AN-6	MARTIN MARIETTA MATERIAL			1	2.B FE	7,721,578	99.2430	7,707,198	7,766,000	7,763,275	0	5,230	0	0	4.250	4.321	JJ	164,111	330,055	06/23/2014	07/02/2024
575634-AS-9	MASS ELECTRIC CO			1	2.A FE	13,992,563	100.5420	12,012,765	11,948,000	13,652,354	0	(71,503)	0	0	5.900	4.621	MN	90,075	704,932	01/01/2019	11/15/2039
575718-AA-9	MASS INSTITUTE OF TECH			1	1.A FE	2,036,034	114.4750	1,769,790	1,546,000	2,033,609	0	(526)	0	0	5.600	4.231	JJ	43,288	86,576	01/01/2019	07/01/2111
57571K-AB-0	MASS INSTIT TECH			1	1.A FE	6,838,751	142.8900	6,517,220	4,561,000	6,822,329	0	(3,434)	0	0	7.250	4.794	MN	55,112	330,673	01/01/2019	11/02/2096
575767-AN-8	MASS MUTUAL LIFE			1	1.D FE	711,686	69.2040	494,811	715,000	711,724	0	25	0	0	3.729	3.750	AO	5,629	26,662	04/13/2021	10/15/2070
575767-AR-9	MASS MUTUAL LIFE			1	1.D FE	1,971,160	65.4800	1,636,995	2,500,000	1,971,475	0	218	0	0	3.200	4.284	JD	6,667	32,000	12/18/2023	12/01/2061
57629W-BV-1	MASSMUTUAL GLOBAL				1.B FE	1,983,359	99.4260	1,938,810	1,950,000	1,951,735	0	(6,788)	0	0	3.600	3.244	AO	15,990	70,200	01/01/2019	04/09/2024
57636Q-AB-0	MASTERCARD INC			1	1.D FE	1,315,394	99.4570	1,314,822	1,322,000	1,321,577	0	1,221	0	0	3.375	3.475	AO	11,154	44,618	01/01/2019	04/01/2024
57636Q-AG-9	MASTERCARD INC			1	1.D FE	9,881,183	96.4400	9,366,218	9,712,000	9,777,965	0	(23,773)	0	0	2.950	2.682	MN	31,834	286,504	06/12/2019	11/21/2026
57636Q-AH-7	MASTERCARD INC			1	1.D FE	9,018,689	87.2970	8,459,098	9,690,000	9,091,845	0	15,203	0	0	3.800	4.222	MN	40,913	368,220	01/01/2019	11/21/2046
57636Q-AQ-7	MASTERCARD INC			1	1.D FE	4,564,564	87.2200	3,998,151	4,584,000	4,565,750	0	391	0	0	3.850	3.874	MS	46,572	176,484	03/24/2020	03/26/2050
57636Q-AT-1	MASTERCARD INC			1	1.E FE	9,041,558	74.1430	6,767,760	9,128,000	9,046,625	0	1,908	0	0	2.950	2.998	MS	79,287	269,276	03/02/2021	03/15/2051
57708#-AB-7	MATTERHORN				2.C PL	33,218,256	101.5650	33,738,272	33,218,256	33,218,256	0	0	0	0	7.600	7.600	MJSD	7,013	1,685,085	01/19/2023	06/30/2034
577081-BD-3	MATTEL			1	3.A FE	744,023	99.8680	749,008	750,000	746,716	0	710	0	0	5.875	6.000	JD	1,958	44,063	11/18/2019	12/15/2027
577081-BE-1	MATTEL			1	2.C FE	583,000	95.0960	554,412	583,000	583,000	0	0	0	0	3.375	3.375	AO	4,919	19,676	03/09/2021	04/01/2026
577081-BF-8	MATTEL			1	2.C FE	875,000	91.3390	799,219	875,000	875,000	0	0	0	0	3.750	3.750	AO	8,203	32,813	03/09/2021	04/01/2029
579780-AP-2	MCCORMICK & CO			2	2.B FE	24,663,600	85.8600	17,171,982	20,000,000	24,236,206	0	(135,094)	0	0	4.200	2.932	FA	317,333	840,000	06/29/2020	08/15/2047
58013M-EC-4	MCDONALD'S			1	2.A FE	3,012,702	113.6310	2,272,615	2,000,000	2,861,154	0	(51,444)	0	0	6.300	2.571	AO	26,600	126,000	12/23/2020	10/15/2037
58013M-EH-3	MCDONALD'S			1	2.A FE	2,022,782	106.8130	1,967,492	1,842,000	1,991,680	0	(6,564)	0	0	5.700	4.930	FA	43,748	104,994	10/01/2018	02/01/2039
58013M-EK-6	MCDONALD'S			1	2.A FE	1,072,051	97.5230	1,045,444	1,072,000	1,072,085	0	(4)	0	0	4.875	4.874	JJ	24,098	52,260	10/01/2018	07/15/2040
58013M-EV-2	MCDONALD'S			2	2.A FE	1,010,776	94.6270	757,015	800,000	990,456	0	(6,861)	0	0	4.600	3.051	MN	3,578	36,800	09/22/2020	05/26/2045
58013M-FC-3	MCDONALD'S			2	2.A FE	25,373,600	91.4430	18,288,592	20,000,000	24,875,643	0	(159,193)	0	0	4.450	2.965	MS	296,667	890,000	07/13/2020	03/01/2047
58013M-FK-5	MCDONALD'S			1	2.A FE	33,059,700	80.1460	24,043,917	30,000,000	32,813,741	0	(74,415)	0	0	3.625	3.082	MS	362,500	1,087,500	03/09/2021	09/01/2049
582839-AG-1	MEAD JOHNSON NUTRITION	C		1	1.G FE	4,187,125	93.5410	3,936,190	4,208,000	4,189,648	0	526	0	0	4.600	4.633	JD	16,131	193,568	10/22/2018	06/01/2044
585055-BT-2	MEDTRONIC	C		1	1.G FE	21,351,784	97.5900	21,022,800	21,542,000	21,416,141	0	8,421	0	0	4.375	4.441	MS	277,503	942,463	12/01/2014	03/15/2035
586054-AC-2	MEMORIAL SLOAN			1	1.D FE	2,887,689	87.5610	2,626,824	3,000,000	2,895,089	0	1,509	0	0	4.200	4.406	JJ	63,000	126,000	01/01/2019	07/01/2055
58933Y-AV-7	MERCK			1	1.E FE	1,619,130	91.1170	1,275,631	1,400,000	1,596,645	0	(11,202)	0	0	3.900	2.732	MS	17,290	54,600	11/17/2021	03/07/2039
58933Y-BF-1	MERCK	C		1	1.E FE	12,659,036	68.7360	8,722,621	12,690,000	12,660,322	0	694	0	0	2.750	2.762	JD	20,357	348,975	12/07/2021	12/10/2051
59001A-BD-3	MERITAGE HOMES CORP			1	2.C FE	1,006,000	91.8950	924,459	1,006,000	1,006,000	0	0	0	0	3.875	3.875	AO	8,230	38,983	03/31/2021	04/15/2029
59023V-AA-8	BANK OF AMERICA			1	2.A FE	8,383,933	122.4680	6,123,414	5,000,000	7,853,959	0	(158,425)	0	0	7.750	2.873	MN	50,590	387,500	07/14/2020	05/14/2038
59156R-AM-0	METLIFE			1	1.G FE	3,506,198	107.4870	3,923,260	3,650,000	3,543,056	0	6,307	0	0	5.700	6.058	JD	9,247	208,050	10/22/2018	06/15/2035
59156R-AY-4	METLIFE			1	1.G FE	10,220,925	108.7780	10,932,143	10,050,000	10,185,490	0	(4,594)	0	0	5.875	5.749	FA	237,815	590,438	10/22/2018	02/06/2041
59156R-BZ-0	METLIFE			1	1.G FE	14,939,250	100.5630	15,084,469	15,000,000	14,958,031	0	5,568	0	0	4.550	4.601	MS	185,792	682,500	03/19/2020	03/23/2030
59217G-BY-4	METLIFE GLOBAL FUNDING I				1.D FE	6,695,511	96.2510	6,448,811	6,700,000	6,698,437	0	472	0	0	3.450	3.458	JD	8,347	231,150	12/12/2016	12/18/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59217G-EG-0	METLIFE GLOBAL FUNDING I				1.D FE	25,910,514	88.8220	23,061,768	25,964,000	25,927,932	0	5,058	0	0	2.950	2.974	AO	174,464	765,938	04/03/2020	04/09/2030
59217G-FD-6	METLIFE GLOBAL FUNDING I				1.D FE	9,990,400	97.3780	9,737,805	10,000,000	9,991,552	0	1,220	0	0	4.300	4.316	FA	150,500	430,000	08/18/2022	08/25/2029
592688-D*-3	METTLER-TOLEDO				2.B	11,904,000	72.2800	7,978,983	11,039,000	11,039,000	0	0	0	334,000	1.060	1.060	MS	33,154	113,176	12/04/2020	03/19/2036
594457-E@-8	DTE GAS				1.F	4,929,449	80.5260	4,026,320	5,000,000	4,939,699	0	2,088	0	0	3.920	4.011	JD	8,711	196,000	10/01/2018	12/15/2042
59447#-AD-5	MICHIGAN ELECTRIC				1.F	10,638,752	103.2330	9,032,848	8,750,000	10,320,179	0	(66,181)	0	0	5.640	4.121	JD	1,371	493,500	10/01/2018	05/06/2040
59447#-AE-3	MICHIGAN ELECTRIC				1.F	10,666,928	82.9830	9,128,144	11,000,000	10,713,744	0	9,835	0	0	3.980	4.181	MS	110,666	437,800	10/01/2018	12/26/2042
59447#-AG-8	MICHIGAN ELECTRIC			1	1.F	24,000,000	80.5040	19,320,948	24,000,000	24,000,000	0	0	0	0	3.900	3.900	AO	169,000	936,000	09/26/2018	04/26/2046
594918-AJ-3	MICROSOFT				1.A FE	3,770,956	102.1280	3,676,625	3,600,000	3,742,886	0	(5,823)	0	0	4.500	4.168	AO	40,500	162,000	01/01/2019	10/01/2040
594918-BJ-2	MICROSOFT	C.		1	1.A FE	11,504,535	97.6080	11,224,965	11,500,000	11,502,620	0	(1,742)	0	0	3.125	3.109	MN	57,899	359,375	04/25/2022	11/03/2025
594918-BK-9	MICROSOFT			1	1.A FE	4,598,124	100.2710	4,512,196	4,500,000	4,573,744	0	(5,078)	0	0	4.200	4.018	MN	30,450	189,000	01/01/2019	11/03/2035
594918-BR-4	MICROSOFT			1	1.A FE	1,996,280	95.2880	1,905,769	2,000,000	1,998,920	0	388	0	0	2.400	2.421	FA	19,067	48,000	08/01/2016	08/08/2026
594918-BT-0	MICROSOFT			1	1.A FE	2,206,732	87.5320	2,083,257	2,380,000	2,226,176	0	4,035	0	0	3.700	4.142	FA	34,979	88,060	01/01/2019	08/08/2046
594918-BY-9	MICROSOFT			1	1.A FE	36,888,777	97.3930	36,035,310	37,000,000	36,960,528	0	11,563	0	0	3.300	3.336	FA	491,792	1,221,000	02/14/2017	02/06/2027
595017-BA-1	MICROCHIP TECHNOLOGY			1	2.B FE	1,317,000	98.4910	1,297,125	1,317,000	1,317,000	0	0	0	0	4.250	4.250	MS	18,658	55,973	05/26/2020	09/01/2025
59524Q-AA-3	MID-ATLANTIC INTERSTATE			1	2.A FE	999,750	96.5510	965,511	1,000,000	999,842	0	24	0	0	4.100	4.103	MN	5,239	41,000	05/07/2018	05/15/2028
595620-AN-5	MIDAMERICAN ENER			1	1.F FE	1,050,181	89.3860	893,858	1,000,000	1,043,855	0	(1,369)	0	0	4.400	4.080	AO	9,289	44,000	01/01/2019	10/15/2044
595620-AP-0	MIDAMERICAN ENER			1	1.F FE	4,317,447	86.9310	3,842,348	4,420,000	4,328,618	0	2,338	0	0	4.250	4.395	MN	31,308	187,850	01/01/2019	05/01/2046
59565J-AA-9	MIDAS OPCO			1	4.B FE	1,698,405	91.9770	1,573,722	1,711,000	1,701,017	0	1,445	0	0	5.625	5.747	FA	36,359	96,244	02/11/2022	08/15/2029
598326-B@-4	MIDWEST INDEPENDENT				1.E	11,222,301	92.7830	11,134,007	12,000,000	11,496,769	0	57,639	0	0	3.960	4.652	MS	125,400	475,200	10/01/2018	03/26/2033
59833C-AA-0	MIDWEST CONNECTOR			1	2.B FE	9,979,800	99.4270	9,942,716	10,000,000	9,997,960	0	3,746	0	0	3.900	3.944	AO	97,500	390,000	03/07/2019	04/01/2024
60040#-AA-0	MILLENNIUM PIPELINE			1	1.G PL	8,232,566	99.8450	7,951,052	7,963,381	8,079,220	0	(17,215)	0	0	5.330	4.621	MJSD	1,179	424,448	03/08/2019	06/30/2027
60081H-A#-5	MILLIKEN & CO				2.B	6,000,000	81.2030	4,872,174	6,000,000	6,000,000	0	0	0	0	2.710	2.710	AO	34,327	162,600	10/06/2021	10/15/2031
60855R-AK-6	MOLINA HEALTHCARE			1	3.C FE	575,230	89.8900	515,969	574,000	574,864	0	(119)	0	0	3.875	3.847	MN	2,842	22,243	11/03/2020	11/15/2030
60855R-AL-4	MOLINA HEALTHCARE			1	3.C FE	205,000	87.3760	218,441	250,000	210,307	0	3,497	0	0	3.875	6.348	MN	1,238	9,688	06/13/2022	05/15/2032
609207-AM-7	MONDELEZ INTERNATIONAL			1	2.B FE	1,980,440	98.6140	1,972,277	2,000,000	1,990,385	0	1,954	0	0	4.125	4.246	MN	12,375	82,500	05/03/2018	05/07/2028
617446-8N-2	MORGAN STANLEY			1	1.G FE	4,492,153	107.4420	3,239,368	3,015,000	4,416,174	0	(36,969)	0	0	5.597	3.019	MS	45,469	168,750	12/01/2021	03/24/2051
617446-8U-6	MORGAN STANLEY			1	1.E FE	1,075,745	79.8820	958,587	1,200,000	1,096,370	0	11,119	0	0	1.794	3.001	FA	8,252	21,528	02/14/2022	02/13/2032
617446-8X-0	MORGAN STANLEY			1	1.E FE	6,259,760	80.4120	5,226,810	6,500,000	6,305,800	0	20,904	0	0	1.928	2.325	AO	21,931	125,320	10/04/2021	04/28/2032
617446-HD-4	MORGAN STANLEY			1	1.G FE	19,985,649	117.8950	23,579,010	20,000,000	19,987,375	0	807	0	0	7.250	7.258	AO	362,500	1,450,000	10/22/2018	04/01/2032
61746B-DQ-6	MORGAN STANLEY			1	1.G FE	6,443,060	99.4620	6,465,013	6,500,000	6,497,190	0	6,381	0	0	3.875	3.982	AO	43,378	251,875	04/23/2014	04/29/2024
61747Y-EF-8	MORGAN STANLEY			2	2.A FE	4,000,000	79.3420	3,173,663	4,000,000	4,000,000	0	0	0	0	2.484	2.484	MS	28,980	99,360	09/13/2021	09/16/2036
61747Y-EH-4	MORGAN STANLEY			1	1.E FE	5,401,000	82.8040	4,472,236	5,401,000	5,401,000	0	0	0	0	2.511	2.511	AO	26,747	135,619	10/14/2021	10/20/2032
61747Y-EL-5	MORGAN STANLEY			1	1.E FE	1,500,000	85.0660	1,275,988	1,500,000	1,500,000	0	0	0	0	2.943	2.943	JJ	19,620	44,145	01/19/2022	01/21/2033
61747Y-ER-2	MORGAN STANLEY			1	1.E FE	4,936,900	97.7420	4,887,089	5,000,000	4,952,518	0	9,748	0	0	4.210	4.454	AO	41,515	210,500	05/06/2022	04/20/2028
61747Y-EU-5	MORGAN STANLEY			1	1.E FE	9,279,000	97.5070	9,047,670	9,279,000	9,279,000	0	0	0	0	4.889	4.889	JJ	202,883	453,650	07/18/2022	07/20/2033
61747Y-EV-3	MORGAN STANLEY			1	1.E FE	40,000,000	104.7540	41,901,556	40,000,000	40,000,000	0	0	0	0	6.296	6.296	AO	510,676	2,518,400	10/14/2022	10/18/2028
61747Y-FB-6	MORGAN STANLEY			2	2.A FE	749,000	101.1290	757,459	749,000	749,000	0	0	0	0	5.950	5.950	JJ	20,054	22,283	01/17/2023	01/19/2038
61747Y-FD-2	MORGAN STANLEY			1	1.E FE	3,969,971	100.5720	4,022,865	4,000,000	3,970,801	0	831	0	0	5.164	5.317	AO	40,738	102,706	09/21/2023	04/20/2029
61747Y-FG-5	MORGAN STANLEY			1	1.E FE	1,176,000	101.4880	1,193,496	1,176,000	1,176,000	0	0	0	0	5.420	5.420	JJ	28,329	0	07/19/2023	07/21/2034
61747Y-FH-3	MORGAN STANLEY			1	1.E FE	11,317,000	105.9780	11,993,582	11,317,000	11,317,000	0	0	0	0	6.407	6.407	MN	120,847	0	10/30/2023	11/01/2029
617482-V9-2	MORGAN STANLEY				1.G FE	8,770,080	115.8350	6,301,427	5,440,000	8,414,256	0	(122,898)	0	0	6.375	2.632	JJ	151,243	346,800	09/29/2021	07/24/2042
617700-A*-0	MORNINGSTAR				2.B	5,000,000	84.2450	4,212,236	5,000,000	5,000,000	0	0	0	0	2.320	2.319	AO	19,656	116,000	09/23/2020	10/26/2030
61772B-AC-7	MORGAN STANLEY			1	1.E FE	7,450,000	76.9180	5,730,359	7,450,000	7,450,000	0	0	0	0	3.217	3.217	AO	45,936	239,667	04/19/2021	04/22/2042
61980A-AD-5	MOTIVA ENTERPRISES			1	2.A FE	3,552,861	109.5960	3,671,457	3,350,000	3,524,810	0	(6,159)	0	0	6.850	6.327	JJ	105,813	229,475	01/01/2019	01/15/2040
620076-BU-2	MOTOROLA SOLUTIONS INC			1	2.C FE	4,030,400	85.4700	4,273,498	5,000,000	4,130,333	0	92,345	0	0	2.750	5.660	MN	14,132	137,500	11/28/2022	05/24/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
623115-AF-9	MOUNT SINAI HOSPITAL			1	2.A FE	4,552,042	70.2790	3,021,976	4,300,000	4,539,325	0	(6,463)	0	0	3.391	3.075	JJ	72,907	145,813	11/12/2021	07/01/2050
62482B-AA-0	MOZART DEBT MERGER SUB			1	4.A FE	1,833,000	90.4140	1,657,296	1,833,000	1,833,000	0	0	0	0	3.875	3.875	AO	17,757	71,029	09/30/2021	04/01/2029
626717-AG-7	MURPHY OIL			1	3.A FE	528,750	88.3510	530,108	600,000	533,426	0	1,765	0	0	5.875	6.915	JD	2,938	36,000	01/07/2020	12/01/2042
626738-AE-8	MURPHY OIL USA			1	3.B FE	526,250	94.7500	473,750	500,000	513,398	0	(3,301)	0	0	4.750	3.964	MS	6,993	23,750	11/07/2019	09/15/2029
628312-AA-8	MUTUAL OF OMAHA				1.G FE	6,345,070	106.7920	5,339,615	5,000,000	6,123,089	0	(66,319)	0	0	6.800	4.433	JD	15,111	340,000	06/19/2020	06/15/2036
628530-BJ-5	MYLAN			1	2.C FE	5,288,150	82.6280	4,131,393	5,000,000	5,264,683	0	(5,854)	0	0	5.200	4.823	AO	54,889	260,000	09/10/2019	04/15/2048
62854A-AP-9	MYLAN NV			1	2.C FE	9,196,000	83.2720	6,661,720	8,000,000	9,095,663	0	(29,616)	0	0	5.250	4.281	JD	18,667	420,000	06/03/2020	06/15/2046
62877V-AA-9	NBM			2	3.A FE	999,000	101.1450	1,011,449	1,000,000	999,249	0	249	0	0	7.000	7.030	MN	9,139	70,000	01/12/2023	05/14/2026
62886E-BA-5	NCR			1	4.A FE	623,438	95.0600	712,951	750,000	636,169	0	12,731	0	0	5.125	8.770	AO	8,115	38,438	03/17/2023	04/15/2029
628931-AB-3	NBD BANK NA MICH				1.G FE	1,576,014	102.0290	1,326,382	1,300,000	1,342,119	0	(48,782)	0	0	8.250	4.240	MN	17,875	107,250	01/01/2019	11/01/2024
62912X-AF-1	NGPL PIPECO			1	2.C FE	12,353,695	98.1280	11,657,603	11,880,000	12,058,373	0	(59,836)	0	0	4.875	4.297	FA	218,790	579,150	10/19/2022	08/15/2027
62927#-AA-4	NATIONAL FOOTBALL LEAGUE			1	1.E FE	13,533,913	98.2000	13,290,319	13,533,913	13,533,913	0	0	0	0	3.860	3.824	OCT	110,286	522,409	09/26/2018	10/15/2028
62927#-AS-5	NATIONAL FOOTBALL LEAGUE				1.E FE	25,749,360	91.1980	23,482,776	25,749,360	25,749,360	0	0	0	0	3.020	3.020	AO	164,166	777,631	08/18/2020	04/15/2035
62927#-AT-3	NATIONAL FOOTBALL LEAGUE				1.E FE	7,168,716	87.1660	6,248,713	7,168,716	7,168,716	0	0	0	0	3.420	3.420	AO	51,758	245,170	08/18/2020	04/15/2045
62927@-AG-3	NHL US FUNDING				2.B PL	7,300,000	89.6440	6,544,000	7,300,000	7,300,000	0	0	0	0	3.290	3.304	MJSD	12,009	240,170	07/31/2020	08/13/2030
62927@-AH-1	NHL US FUNDING				2.B PL	5,000,000	87.1360	4,356,784	5,000,000	5,000,000	0	0	0	0	3.390	3.404	MJSD	8,475	169,500	07/31/2020	08/13/2032
629308-AA-1	NJ AMA FEE 2021				1.G PL	8,630,669	86.8210	7,493,251	8,630,669	8,630,669	0	0	0	0	3.517	3.542	MON	5,059	303,541	02/26/2021	11/25/2036
62957H-AJ-4	NABORS INDS INC			1	4.A FE	1,141,910	97.9680	1,077,652	1,100,000	1,128,045	0	(7,247)	0	0	7.375	6.517	MN	10,366	81,125	01/10/2022	05/15/2027
62974*-AA-0	NORTHWEST PARKWAY			1	2.C PL	28,000,000	97.7360	27,366,097	28,000,000	28,000,000	0	0	0	0	4.560	4.585	MJSD	3,547	1,276,800	12/01/2016	03/31/2027
631005-BC-8	NARRAGANSETT ELECTRIC			1	1.G FE	8,825,015	100.4920	7,737,852	7,700,000	8,640,895	0	(38,552)	0	0	5.638	4.562	MS	127,826	434,126	01/01/2019	03/15/2040
631005-BF-1	NARRAGANSETT ELECTRIC			1	1.G FE	7,477,000	80.7350	6,036,532	7,477,000	7,477,000	0	0	0	0	4.170	4.170	JD	18,188	311,791	09/26/2018	12/10/2042
631005-BJ-3	NARRAGANSETT ELECTRIC			1	1.G FE	7,750,000	91.0760	7,058,427	7,750,000	7,750,000	0	0	0	0	3.395	3.395	AO	59,931	263,113	04/07/2020	04/09/2030
63486*-AB-7	NATIONAL BASKETBALL ASSOC				1.G FE	6,000,000	97.0020	5,820,129	6,000,000	6,000,000	0	0	0	0	2.510	2.510	JD	6,275	150,600	11/24/2020	12/16/2024
63615#-AD-3	NATIONAL FOOTBALL LEAGUE			1	1.E FE	799,196	99.9300	798,640	799,196	799,196	0	0	0	0	5.600	5.599	AO	9,448	44,755	02/25/2008	03/31/2024
63615#-AG-6	NATIONAL FOOTBALL LEAGUE			1	1.E FE	1,379,887	99.9300	1,331,065	1,331,992	1,335,188	0	(6,798)	0	0	5.600	4.622	AO	15,747	74,592	02/14/2017	03/31/2024
63636#-AD-8	NATIONAL HOCKEY LEAGUE				2.A PL	8,000,000	97.5200	7,801,598	8,000,000	8,000,000	0	0	0	0	2.730	2.731	JD	15,167	218,400	12/15/2020	01/06/2025
63636#-AF-3	NATIONAL HOCKEY LEAGUE				2.A PL	6,000,000	95.2530	5,715,199	6,000,000	6,000,000	0	0	0	0	3.020	3.020	JD	12,583	181,200	12/15/2020	01/06/2027
637071-AK-7	NATIONAL OILWELL VARCO			1	2.B FE	3,298,799	76.9220	3,076,878	4,000,000	3,386,460	0	18,628	0	0	3.950	5.237	JD	13,167	158,000	01/01/2019	12/01/2042
637432-MS-1	NATIONAL RURAL UTILITIES			1	1.E FE	3,078,222	93.1620	2,794,859	3,000,000	3,053,007	0	(5,428)	0	0	4.023	3.770	MN	20,115	120,690	01/01/2019	11/01/2032
637432-NG-6	NATIONAL RURAL UTILITIES			1	1.E FE	2,072,040	97.1400	1,942,804	2,000,000	2,019,760	0	(12,065)	0	0	3.250	2.609	MN	10,833	65,000	06/17/2019	11/01/2025
637432-NN-1	NATIONAL RURAL UTILITIES			1	1.E FE	1,995,900	95.0150	1,900,303	2,000,000	1,998,445	0	423	0	0	3.050	3.074	AO	11,183	61,000	04/18/2017	04/25/2027
637432-NR-2	NATIONAL RURAL UTILITIES			1	1.E FE	9,950,500	86.0990	8,609,860	10,000,000	9,954,598	0	977	0	0	4.400	4.430	MN	73,333	440,000	10/24/2018	11/01/2048
637432-NS-0	NATIONAL RURAL UTILITIES			1	1.E FE	4,461,600	94.9080	4,745,401	5,000,000	4,544,974	0	73,015	0	0	3.700	5.746	MS	54,472	185,000	11/04/2022	03/15/2029
637432-NV-3	NATIONAL RURAL UTILITIES			1	1.E FE	28,154,142	86.7780	24,539,025	28,278,000	28,198,265	0	11,686	0	0	2.400	2.449	MS	199,831	678,672	01/22/2020	03/15/2030
637432-NY-7	NATIONAL RURAL UTILITIES			1	1.E FE	8,887,441	84.2700	8,427,024	10,000,000	9,044,030	0	94,938	0	0	2.750	4.123	AO	58,056	275,000	04/28/2022	04/15/2032
637432-PA-7	NATIONAL RURAL UTILITIES			1	1.E FE	2,087,095	105.8990	2,030,077	1,917,000	2,073,953	0	(13,143)	0	0	5.800	4.628	JJ	51,269	55,593	02/02/2023	01/15/2033
63743H-FH-0	NATIONAL RURAL UTIL COOP			1	1.F FE	999,290	99.8720	998,715	1,000,000	999,465	0	175	0	0	4.450	4.473	MS	13,350	26,453	02/02/2023	03/13/2026
637639-AJ-4	NATIONAL SECURITIES			1	1.B FE	2,998,860	100.5660	3,016,988	3,000,000	2,999,042	0	182	0	0	5.150	5.170	MN	13,304	77,250	05/22/2023	05/30/2025
638612-AL-5	NATIONWIDE FINANCIAL			1	2.A FE	4,982,982	91.2040	4,560,188	5,000,000	4,984,677	0	385	0	0	5.300	5.324	MN	31,653	265,000	10/22/2018	11/18/2044
638671-AK-3	NATIONWIDE MUTUAL			1	1.G FE	700,652	132.3560	529,424	400,000	672,477	0	(12,778)	0	0	9.375	3.625	FA	14,167	37,510	09/29/2021	08/15/2039
638671-AN-7	NATIONWIDE MUTUAL			1	1.G FE	16,301,700	80.3110	12,046,629	15,000,000	16,212,535	0	(27,043)	0	0	4.350	3.853	AO	110,563	652,500	07/15/2020	04/30/2050
63906#-AF-6	NatWest Market Securities				1.F FE	45,000,000	97.4110	43,834,741	45,000,000	45,000,000	0	0	0	0	2.980	2.980	MN	134,100	1,341,000	11/13/2019	11/25/2024
63938C-AH-1	NAVIENT			1	3.C FE	2,858,438	101.1920	2,782,777	2,750,000	2,781,006	0	(19,474)	0	0	6.750	5.943	JD	3,094	185,625	08/13/2020	06/25/2025
63946B-AG-5	NBC UNIVERSAL MEDIA			1	1.G FE	6,152,308	107.9120	6,474,739	6,000,000	6,131,604	0	(4,395)	0	0	5.950	5.747	AO	89,250	357,000	10/22/2018	04/01/2041
640695-AA-0	NEPTUNE BIDCO US INC			1	4.B FE	735,000	93.2500	699,373	750,000	736,525	0	1,525	0	0	9.290	9.726	AO	14,709	63,675	02/06/2023	04/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
641062-AN-4	NESTLE			2	1.D FE	6,576,350	89.8750	4,493,759	5,000,000	6,431,052	0	(42,937)	0	0	4.000	2.430	MS	53,889	200,000	07/01/2020	09/24/2048
641062-AT-1	NESTLE			1	1.D FE	2,137,790	82.7290	1,820,039	2,200,000	2,153,550	0	6,514	0	0	1.250	1.583	MS	8,097	27,500	07/20/2021	09/15/2030
641062-BK-9	NESTLE			1	1.D FE	1,999,340	101.6310	2,032,610	2,000,000	1,999,339	0	(1)	0	0	5.250	5.262	MS	31,500	52,208	03/07/2023	03/13/2026
64110L-AS-5	NETFLIX			1	2.B FE	1,380,000	101.3370	1,398,453	1,380,000	1,380,000	0	0	0	0	4.875	4.875	AO	14,203	67,275	10/23/2017	04/15/2028
64110L-AT-3	NETFLIX			1	2.B FE	985,000	105.2780	1,052,783	1,000,000	990,573	0	1,602	0	0	5.875	6.100	MN	7,507	58,750	03/20/2020	11/15/2028
64110L-AU-0	NETFLIX			1	2.B FE	871,000	103.3120	899,847	871,000	871,000	0	0	0	0	5.375	5.374	JD	2,081	46,816	04/24/2019	11/15/2029
641423-BZ-0	NEVADA POWER			1	1.F FE	3,045,253	99.4610	2,748,097	2,763,000	2,999,148	0	(9,626)	0	0	5.375	4.619	MS	43,728	148,511	10/01/2018	09/15/2040
641423-CA-4	NEVADA POWER			1	1.F FE	2,535,871	99.5850	2,292,449	2,302,000	2,499,873	0	(7,550)	0	0	5.450	4.706	MN	16,031	125,459	10/01/2018	05/15/2041
641423-CC-0	NEVADA POWER			1	1.F FE	12,650,236	95.8570	12,172,859	12,699,000	12,670,541	0	4,656	0	0	3.700	3.746	MN	78,311	469,863	01/28/2019	05/01/2029
641423-CG-1	NEVADA POWER			1	1.F FE	458,233	109.7070	503,556	459,000	458,187	0	(46)	0	0	6.000	6.012	MS	8,262	0	09/11/2023	03/15/2054
645869-E#-1	NEW JERSEY NATURAL				1.E	22,259,359	80.4560	20,114,023	25,000,000	22,564,211	0	63,252	0	0	3.630	4.311	JD	25,208	907,500	10/01/2018	06/21/2046
64952G-AE-8	NEW YORK LIFE			1	1.C FE	10,537,004	105.7420	9,453,343	8,940,000	10,073,006	0	(96,800)	0	0	5.875	4.222	MN	67,112	525,225	01/01/2019	05/15/2033
64952G-AF-5	NEW YORK LIFE			1	1.C FE	5,354,762	114.9870	4,746,648	4,128,000	5,149,210	0	(43,144)	0	0	6.750	4.545	MN	35,604	278,640	01/01/2019	11/15/2039
64952W-EG-4	NEW YORK LIFE GL				1.A FE	14,694,720	80.5000	12,879,984	16,000,000	14,921,820	0	125,696	0	0	1.850	2.844	FA	123,333	296,000	03/01/2022	08/01/2031
649840-CQ-6	NEW YORK STATE ELECTRIC			1	1.G FE	14,963,215	94.2280	14,134,173	15,000,000	14,989,774	0	2,505	0	0	3.250	3.269	JD	40,625	487,500	06/17/2019	12/01/2026
649840-CT-0	NEW YORK STATE ELECTRIC			1	1.G FE	11,974,200	79.6110	9,553,370	12,000,000	11,979,412	0	2,394	0	0	2.150	2.174	AO	64,500	258,000	09/21/2021	10/01/2031
650348-AA-9	NEWARK II PF				2.B	1,758,341	82.7920	1,455,770	1,758,341	1,758,341	0	0	0	0	4.314	4.352	MON	3,371	75,855	01/18/2022	12/15/2039
650348-AB-7	NEWARK II PF				2.B	1,398,644	75.4350	1,055,063	1,398,644	1,398,644	0	0	0	0	4.977	5.028	MON	3,094	69,611	01/18/2022	03/15/2044
650348-AC-5	NEWARK II PF				2.B	1,771,520	82.7920	1,466,682	1,771,520	1,771,520	0	0	0	0	4.314	4.352	MON	3,397	76,423	01/18/2022	12/15/2039
650348-AD-3	NEWARK II PF				2.B	1,409,123	75.4350	1,062,968	1,409,123	1,409,123	0	0	0	0	4.977	5.028	MON	3,117	70,132	01/18/2022	03/15/2044
650348-AE-1	NEWARK II PF				2.B	1,687,593	82.7920	1,397,196	1,687,593	1,687,593	0	0	0	0	4.314	4.352	MON	3,236	72,803	01/18/2022	12/15/2039
650348-AF-8	NEWARK II PF				2.B	1,342,391	75.4350	1,012,629	1,342,391	1,342,391	0	0	0	0	4.977	5.028	MON	2,969	66,811	01/18/2022	03/15/2044
651229-AW-6	NEWELL BRANDS			1	3.C FE	3,262,500	98.6210	2,958,633	3,000,000	3,102,015	0	(48,413)	0	0	4.700	2.937	AO	35,250	137,250	08/04/2020	04/01/2026
651229-BB-1	NEWELL BRANDS			1	3.B FE	848,735	98.3480	838,909	853,000	851,653	0	872	0	0	4.875	4.989	JD	3,465	41,584	05/20/2020	06/01/2025
651639-AP-1	NEWMONT MINING			2	2.A FE	1,385,010	97.7850	1,466,770	1,500,000	1,385,267	0	257	0	0	4.875	5.547	MS	21,531	0	12/04/2023	03/15/2042
651639-AW-6	NEWMONT MINING				2.A FE	1,217,505	107.5570	1,216,469	1,131,000	1,217,344	0	(161)	0	0	5.880	4.984	AO	16,626	0	12/19/2023	04/01/2035
651639-AY-2	NEWMONT MINING			2	2.A FE	16,385,690	86.2720	14,038,172	16,272,000	16,348,814	0	(11,830)	0	0	2.250	2.166	AO	91,530	366,120	07/23/2020	10/01/2030
65339K-BP-4	NEXTERA ENERGY CAPITAL				2.A FE	4,436,063	100.8910	4,464,410	4,425,000	4,431,175	0	(4,888)	0	0	6.051	5.917	MS	89,252	133,878	02/22/2023	03/01/2025
65342Q-AB-8	NEXTERA ENERGY			1	3.A FE	3,195,750	96.5000	2,895,000	3,000,000	3,104,290	0	(27,257)	0	0	4.500	3.448	MS	39,750	135,000	06/29/2020	09/15/2027
65342R-AF-7	NFP CORP			1	4.A FE	751,688	106.4300	798,223	750,000	751,461	0	(104)	0	0	7.500	7.461	AO	14,063	62,344	08/09/2022	10/01/2030
65343H-AA-9	NEXSTAR ESCROW			1	4.B FE	1,878,441	96.6950	1,785,958	1,847,000	1,841,327	0	(5,985)	0	0	5.625	5.312	JJ	47,907	103,894	06/28/2022	07/15/2027
65364U-AE-6	NIAGARA MOHAWK POWER			1	2.A FE	10,000,000	82.1380	8,213,819	10,000,000	10,000,000	0	0	0	0	4.119	4.119	MN	37,758	411,900	10/22/2018	11/28/2042
65364U-AP-1	NIAGARA MOHAWK POWER			1	2.A FE	9,655,000	65.6670	6,238,321	9,500,000	9,642,653	0	(3,654)	0	0	3.025	2.942	JD	3,193	287,375	06/26/2020	06/27/2050
654106-AJ-2	NIKE			1	1.E FE	14,274,925	95.1300	13,318,136	14,000,000	14,175,073	0	(54,364)	0	0	2.750	2.326	MS	100,528	385,000	02/24/2022	03/27/2027
654106-AK-9	NIKE	C		1	1.E FE	27,357,958	91.9410	25,732,393	27,988,000	27,479,245	0	71,128	0	0	2.850	3.169	MS	208,277	797,658	04/28/2022	03/27/2030
65412V-AA-4	NIGHTHAWK				2.C PL	14,395,513	85.9700	12,375,882	14,395,513	14,395,513	0	0	0	0	3.330	3.343	MJSD	1,332	480,702	11/12/2020	09/30/2044
65473Q-AX-1	NISOURCE FINANCE			1	2.B FE	57,837	104.2990	60,493	58,000	57,861	0	4	0	0	5.950	5.972	JD	153	3,451	10/22/2018	06/15/2041
65473Q-BC-6	NISOURCE FINANCE			1	2.B FE	1,019,927	91.9150	761,973	829,000	1,006,706	0	(6,581)	0	0	4.800	3.306	FA	15,033	39,792	11/17/2021	02/15/2044
65473Q-BD-4	NISOURCE FINANCE			1	2.B FE	1,301,175	101.4440	956,621	943,000	1,276,434	0	(11,657)	0	0	5.650	3.275	FA	22,200	53,280	09/29/2021	02/01/2045
65473Q-BF-9	NISOURCE FINANCE			1	2.B FE	17,208,116	86.1340	12,223,311	14,191,000	16,957,733	0	(81,400)	0	0	4.375	3.170	MN	79,332	620,856	09/29/2021	05/15/2047
65473Q-BG-7	NISOURCE FINANCE			2	2.B FE	5,816,300	81.1000	4,055,005	5,000,000	5,745,201	0	(22,480)	0	0	3.950	3.062	MS	49,924	197,500	06/29/2020	03/30/2048
655663-C#-7	NORDSON			1	2.A	12,259,738	96.8530	12,106,630	12,500,000	12,299,400	0	43,294	256,703	0	3.070	3.002	JJ	165,226	383,750	06/28/2019	07/26/2025
655663-D*-0	NORDSON			1	2.A	1,000,000	98.0670	980,669	1,000,000	1,000,000	0	0	0	0	3.130	3.127	JJ	13,476	31,300	07/12/2012	07/26/2024
655664-AS-9	NORDSTROM	LS		1	3.A FE	2,265,906	93.1540	2,095,965	2,250,000	2,259,265	0	(3,026)	0	0	4.000	3.846	MS	26,500	90,000	12/03/2021	03/15/2027
655844-AV-0	NORFOLK SOUTHERN RAILWAY			1	2.A FE	8,110,151	93.0530	7,057,147	7,584,000	8,108,155	0	(328)	0	0	6.000	5.607	MS	133,984	455,040	01/01/2019	03/15/2105

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
655844-BD-9	NORFOLK SOUTHERN RAILWAY			1	2.A FE	6,255,815	100.6590	5,797,974	5,760,000	6,254,832	0	(229)	0	0	6.000	5.521	MN	36,480	345,600	01/01/2019	05/23/2111
655844-BN-7	NORFOLK SOUTHERN RAILWAY			1	2.A FE	629,155	90.2000	470,842	522,000	621,439	0	(3,494)	0	0	4.800	3.455	FA	9,466	25,056	09/29/2021	08/15/2043
655844-BR-8	NORFOLK SOUTHERN RAILWAY			1	2.A FE	20,714,379	91.8220	15,719,847	17,120,000	20,351,988	0	(108,064)	0	0	4.650	3.369	JJ	367,081	796,080	07/07/2020	01/15/2046
655844-BV-9	NORFOLK SOUTHERN RAILWAY			1	2.A FE	30,947,794	84.4660	22,331,020	26,438,000	30,629,189	0	(95,791)	0	0	4.050	3.176	FA	404,501	1,070,739	07/08/2020	08/15/2052
655844-BX-5	NORFOLK SOUTHERN RAILWAY			1	2.A FE	3,305,144	83.8940	2,412,786	2,876,000	3,280,685	0	(11,694)	0	0	3.942	3.091	MN	18,895	113,372	11/17/2021	11/01/2047
655844-CL-0	NORFOLK SOUTHERN RAILWAY			1	2.A FE	1,984,120	68.1080	1,362,162	2,000,000	1,984,881	0	349	0	0	2.900	2.940	FA	20,300	58,000	08/16/2021	08/25/2051
664397-AM-8	EVERSOURCE ENERGY			1	2.A FE	3,608,461	97.3860	3,516,606	3,611,000	3,610,529	0	409	0	0	3.150	3.162	JJ	52,450	113,747	10/22/2018	01/15/2025
665228-D*-0	NORTHERN ILLINOIS GAS				1.D	32,750,845	84.2170	31,160,223	37,000,000	33,703,865	0	197,644	0	0	3.270	4.195	JD	36,969	1,209,900	10/01/2018	06/20/2036
665228-D@-8	NORTHERN ILLINOIS GAS			1	1.D	15,000,000	93.2530	13,987,886	15,000,000	15,000,000	0	0	0	0	3.030	3.030	FA	178,013	454,500	07/21/2017	08/10/2027
665228-E*-9	NORTHERN ILLINOIS GAS			1	1.D	15,000,000	80.4580	12,068,709	15,000,000	15,000,000	0	0	0	0	3.850	3.850	FA	226,188	577,500	07/21/2017	08/10/2047
665228-H#-2	NORTHERN ILLINOIS GAS				1.D	7,500,000	62.2930	4,671,979	7,500,000	7,500,000	0	0	0	0	2.770	2.770	MS	69,250	207,750	08/11/2020	08/31/2050
665228-J*-4	NORTHERN ILLINOIS GAS				1.D	6,000,000	58.2760	3,496,582	6,000,000	6,000,000	0	0	0	0	2.870	2.870	MN	26,308	172,200	08/11/2020	11/06/2060
665501-AK-8	NORTHERN NAT GAS			1	1.G FE	1,159,098	79.2740	1,009,957	1,274,000	1,174,521	0	3,247	0	0	4.100	4.733	MS	15,380	52,234	10/01/2018	09/15/2042
665501-AM-4	NORTHERN NAT GAS			1	1.G FE	955,478	70.2690	677,391	964,000	955,910	0	174	0	0	3.400	3.447	AO	6,919	32,776	04/07/2021	10/16/2051
665772-CB-3	NORTHERN STATES			1	1.E FE	220,392	110.7840	193,872	175,000	203,828	0	(1,701)	0	0	6.250	4.503	JD	911	10,938	08/03/2011	06/01/2036
665772-CE-7	NORTHERN STATES			1	1.E FE	13,375,900	102.3570	13,183,560	12,880,000	13,292,688	0	(17,845)	0	0	5.350	5.045	MN	114,847	689,080	01/01/2019	11/01/2039
665772-CG-2	NORTHERN STATES			1	1.E FE	6,928,407	93.8160	6,418,922	6,842,000	6,915,364	0	(3,106)	0	0	4.850	4.752	FA	125,361	331,837	10/01/2018	08/15/2040
665772-CJ-6	NORTHERN STATES POWER			1	1.E FE	2,011,137	79.3340	1,826,266	2,302,000	2,052,702	0	8,639	0	0	3.400	4.247	FA	29,568	78,268	10/01/2018	08/15/2042
665772-CN-7	NORTHERN STATES POWER			1	1.E FE	2,094,968	82.7330	1,813,509	2,192,000	2,106,355	0	2,368	0	0	4.000	4.279	FA	33,124	87,680	10/01/2018	08/15/2045
665772-CP-2	NORTHERN STATES POWER			1	1.E FE	4,860,940	78.4120	4,265,628	5,440,000	4,925,795	0	13,516	0	0	3.600	4.259	MN	25,024	195,840	01/01/2019	05/15/2046
665772-CV-9	NORTHERN STATES POWER			1	1.E FE	2,915,824	91.9160	2,699,561	2,937,000	2,916,386	0	349	0	0	4.500	4.544	JD	11,014	132,165	05/02/2022	06/01/2052
665859-AW-4	NORTHERN TRUST			2	1.E FE	12,681,423	98.6470	12,530,123	12,702,000	12,687,217	0	3,892	0	0	4.000	4.036	MN	71,978	508,080	05/05/2022	05/10/2027
666807-BH-4	NORTHROP GRUMMAN			1	2.A FE	2,501,387	95.6970	2,387,639	2,495,000	2,500,606	0	(176)	0	0	4.750	4.732	JD	9,876	118,513	10/01/2018	06/01/2043
666807-BP-6	NORTHROP GRUMMAN			2	2.A FE	18,434,150	85.9140	12,887,030	15,000,000	18,118,088	0	(93,887)	0	0	4.030	2.807	AO	127,617	604,500	07/13/2020	10/15/2047
666807-BS-0	NORTHROP GRUMMAN			1	2.A FE	2,993,280	99.4510	2,983,536	3,000,000	2,995,411	0	594	0	0	4.400	4.427	MN	22,000	132,000	03/19/2020	05/01/2030
666807-BU-5	NORTHROP GRUMMAN			1	2.A FE	18,926,665	103.2450	13,143,147	12,730,000	18,449,762	0	(158,462)	0	0	5.250	2.795	MN	111,388	668,325	09/30/2021	05/01/2050
666807-BY-7	NORTHROP GRUMMAN				2.A FE	920,543	106.2280	902,940	850,000	893,109	0	(18,016)	0	0	7.750	5.278	MS	19,397	65,875	06/15/2022	03/15/2026
666807-CH-3	NORTHROP GRUMMAN			1	2.A FE	13,735,975	100.8490	13,866,796	13,750,000	13,736,906	0	931	0	0	4.700	4.712	MS	190,285	389,545	02/06/2023	03/15/2033
667655-B*-4	NORTHWEST NATURAL				1.F	11,619,638	88.0800	10,569,567	12,000,000	11,673,686	0	11,183	0	0	4.000	4.211	FA	200,000	480,000	10/01/2018	10/31/2042
66765R-CD-6	NORTHWEST NATURA			1	1.F FE	3,166,870	79.1040	2,689,546	3,400,000	3,191,105	0	5,062	0	0	4.136	4.571	JD	10,156	140,624	01/01/2019	12/05/2046
668074-AU-1	NORTHWESTERN CRP			1	1.G FE	10,854,684	82.5380	9,240,095	11,195,000	10,895,942	0	8,610	0	0	4.176	4.372	MN	59,737	467,503	01/01/2019	11/15/2044
668074-C#-2	NORTHWESTERN CRP				1.G	5,648,316	80.3320	4,643,185	5,780,000	5,658,332	0	2,080	0	0	4.300	4.430	FA	97,345	248,540	10/01/2018	08/10/2052
668074-C*-6	NORTHWESTERN CRP				1.G	10,964,379	80.3320	9,013,242	11,220,000	10,983,820	0	4,038	0	0	4.300	4.430	FA	188,964	482,460	10/01/2018	08/10/2052
668074-E#-0	NORTHWESTERN CRP				1.G	9,615,788	79.7070	7,970,722	10,000,000	9,661,303	0	9,366	0	0	4.110	4.354	JJ	205,500	411,000	10/01/2018	07/10/2045
668074-F*-3	NORTHWESTERN CRP				1.G	19,931,770	85.1240	17,024,820	20,000,000	19,941,724	0	2,295	0	0	4.260	4.284	MS	217,733	852,000	10/01/2018	09/29/2040
668103-AC-8	NORTHWESTERN MEMORIAL			1	1.C FE	428,000	66.0210	282,569	428,000	428,000	0	0	0	0	2.633	2.633	JJ	5,196	11,269	08/03/2021	07/15/2051
668131-AA-3	NORTHWESTERN MUT			1	1.C FE	10,597,177	106.4230	9,338,606	8,775,000	10,299,352	0	(62,373)	0	0	6.063	4.539	MS	134,485	532,028	01/01/2019	03/30/2040
668138-AC-4	NORTHWESTERN MUT			1	1.C FE	5,285,408	74.5690	3,538,315	4,745,000	5,268,150	0	(8,303)	0	0	3.625	3.108	MS	43,479	172,006	11/02/2021	09/30/2059
668444-AA-0	NORTHWESTERN UNI			1	1.B FE	8,403,918	89.6230	7,449,424	8,312,000	8,391,945	0	(2,546)	0	0	4.198	4.127	JD	29,078	348,938	01/01/2019	12/01/2047
668444-AC-6	NORTHWESTERN UNI			1	1.B FE	4,334,694	96.4170	3,856,690	4,000,000	4,279,685	0	(11,464)	0	0	4.643	4.063	JD	15,477	185,720	01/01/2019	12/01/2044
668444-AS-1	NORTHWESTERN UNI			1	1.B FE	408,000	69.1310	282,056	408,000	408,000	0	0	0	0	2.640	2.640	JD	898	10,771	05/20/2020	12/01/2050
66989H-AH-1	NOVARTIS CAPITAL			1	1.D FE	4,086,928	95.7210	3,828,852	4,000,000	4,075,817	0	(2,321)	0	0	4.400	4.259	MN	26,889	176,000	01/01/2019	05/06/2044
66989H-AK-4	NOVARTIS CAPITAL			1	1.D FE	3,950,647	89.8210	3,664,687	4,080,000	3,965,705	0	3,123	0	0	4.000	4.196	MN	18,587	163,200	01/01/2019	11/20/2045
66989H-AR-9	NOVARTIS CAPITAL	C.		1	1.D FE	19,973,800	88.0350	17,607,042	20,000,000	19,982,565	0	2,389	0	0	2.200	2.214	FA	167,444	440,000	02/11/2020	08/14/2030
67021C-AF-4	NSTAR ELECTRIC			1	1.F FE	7,039,999	101.3060	6,273,891	6,193,000	6,900,629	0	(29,174)	0	0	5.500	4.499	MS	100,292	340,615	01/01/2019	03/15/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
67021C-AJ-6	NSTAR ELECTRIC			1	1.F FE	5,964,124	89.6370	5,333,413	5,950,000	5,962,148	0	(407)	0	0	4.400	4.384	MS	87,267	261,800	01/01/2019	03/01/2044
67021C-AP-2	NSTAR ELECTRIC			1	1.F FE	11,727,380	95.3760	11,246,697	11,792,000	11,748,173	0	5,976	0	0	3.950	4.017	AO	116,446	465,784	03/23/2020	04/01/2030
670346-AP-0	NUCOR			1	1.G FE	9,657,685	97.6520	9,444,868	9,672,000	9,664,719	0	1,425	0	0	3.950	3.968	MN	63,674	382,044	04/23/2018	05/01/2028
670346-AS-4	NUCOR			1	1.G FE	11,165,720	90.6430	9,426,871	10,400,000	10,907,086	0	(82,107)	0	0	2.700	1.859	JD	23,400	280,800	07/28/2020	06/01/2030
670346-AU-9	NUCOR			2	1.G FE	3,381,862	68.3440	1,524,073	2,230,000	3,297,104	0	(29,118)	0	0	2.979	1.159	JD	2,953	66,432	12/07/2020	12/15/2055
670346-AV-7	NUCOR	C		1	1.G FE	1,993,460	89.8000	1,795,990	2,000,000	1,994,451	0	574	0	0	3.125	3.163	AO	15,625	62,500	03/02/2022	04/01/2032
67059T-AF-2	NUSTAR LOGISTICS			1	3.C FE	2,727,000	99.8240	2,695,248	2,700,000	2,711,758	0	(5,108)	0	0	6.000	5.777	JD	13,500	162,000	10/27/2020	06/01/2026
67066G-AF-1	NVIDIA CORP	C		1	1.E FE	24,907,250	92.4830	23,120,855	25,000,000	24,938,336	0	8,787	0	0	2.850	2.893	AO	178,125	712,500	03/26/2020	04/01/2030
67103B-70-4	OFS CAPITAL				2.B PL	1,250,000	22.8500	1,142,500	50,000	1,304,682	0	54,682	0	0	1.238	4.971	JAJO	10,828	15,469	08/31/2023	10/31/2028
67103H-AH-0	O'REILLY AUTOMOTIVE			1	2.B FE	1,002,665	96.6720	870,045	900,000	974,312	0	(13,990)	0	0	3.900	2.201	JD	2,925	35,100	11/12/2021	06/01/2029
67103H-AK-3	O'REILLY AUTOMOTIVE			2	2.B FE	9,964,768	81.5460	8,165,178	10,013,000	9,978,694	0	4,407	0	0	1.750	1.801	MS	51,595	175,228	10/14/2020	03/15/2031
674003-B#-4	OAKTREE CAPITAL				1.G FE	33,000,000	90.8500	29,980,534	33,000,000	33,000,000	0	0	0	0	3.640	3.640	JJ	530,530	1,201,200	05/01/2020	07/22/2030
67403A-AA-7	OAKTREE STRATEGIC			1	2.C FE	1,492,440	105.5420	1,583,131	1,500,000	1,492,347	0	(93)	0	0	8.400	8.526	MN	16,450	0	11/07/2023	11/14/2028
674599-CR-4	OCCIDENTAL PETROLEUM			1	2.C FE	970,000	94.2500	942,500	1,000,000	984,238	0	5,599	0	0	3.200	3.836	FA	12,089	32,000	05/14/2021	08/15/2026
674599-CX-1	OCCIDENTAL PETROLEUM			1	2.C FE	825,000	78.6320	786,317	1,000,000	831,104	0	6,104	0	0	4.300	5.978	FA	16,244	43,000	01/12/2023	08/15/2039
674599-DF-9	OCCIDENTAL PETROLEUM			1	2.C FE	2,014,375	105.8000	2,909,503	2,750,000	2,094,578	0	25,264	0	0	6.450	9.761	MS	52,227	177,375	06/03/2020	09/15/2036
674599-DL-6	OCCIDENTAL PETROLEUM			1	2.C FE	987,730	108.2740	1,475,775	1,363,000	1,002,603	0	4,675	0	0	6.600	9.470	MS	26,488	89,958	06/04/2020	03/15/2046
674599-DN-2	OCCIDENTAL PETROLEUM				2.C FE	75,887	101.7450	65,117	64,000	69,125	0	(1,693)	0	0	7.500	4.413	AO	1,013	4,800	09/19/2019	10/15/2026
674599-EE-1	OCCIDENTAL PETROLEUM			1	2.C FE	1,000,000	99.9800	999,796	1,000,000	1,000,000	0	0	0	0	5.500	5.500	JD	4,583	55,000	12/08/2020	12/01/2025
674599-EF-8	OCCIDENTAL PETROLEUM			1	2.C FE	2,000,000	103.8190	2,076,375	2,000,000	2,000,000	0	0	0	0	6.125	6.125	JJ	61,250	122,500	12/08/2020	01/01/2031
677050-AC-0	OGLETHORPE POWER			1	1.E FE	21,023,955	101.9180	18,946,467	18,590,000	19,656,426	0	(286,263)	0	0	6.191	4.351	JJ	575,453	1,150,907	01/01/2019	01/01/2031
677050-AG-1	OGLETHORPE POWER			1	2.A FE	21,766,200	102.1680	22,076,558	21,608,000	21,722,112	0	(4,353)	0	0	5.950	5.898	MN	214,279	1,285,676	10/28/2009	11/01/2039
677347-CF-1	OHIO EDISON			1	1.G FE	25,785,039	126.5500	31,004,675	24,500,000	25,585,894	0	(53,683)	0	0	8.250	7.682	AO	426,708	2,021,250	01/01/2019	10/15/2038
677415-CR-0	OHIO POWER			1	2.A FE	1,948,193	81.4760	1,352,501	1,660,000	1,932,711	0	(7,005)	0	0	4.000	3.065	JD	5,533	66,400	09/29/2021	06/01/2049
677415-CU-3	OHIO POWER			1	1.G FE	597,126	67.7200	406,322	600,000	597,259	0	63	0	0	2.900	2.924	AO	4,350	17,400	09/09/2021	10/01/2051
67773#-AE-0	OHIO VALLEY ELECTRIC			1	2.C	1,667,205	99.8270	1,664,313	1,667,205	1,667,205	0	0	0	0	5.900	5.900	JD	4,372	98,365	06/01/2007	02/15/2026
67773#-AF-7	OHIO VALLEY ELECTRIC			1	2.C FE	419,845	99.8270	419,117	419,845	419,845	0	0	0	0	5.900	5.899	JD	1,101	24,771	09/14/2007	02/15/2026
67773#-AG-5	OHIO VALLEY ELECTRIC			1	2.C	423,212	99.8270	422,478	423,212	423,212	0	0	0	0	5.900	5.900	JD	1,110	24,970	05/15/2007	02/15/2026
67773#-AJ-9	OHIO VALLEY ELECTRIC			1	2.C	1,832,380	100.5630	1,842,690	1,832,380	1,832,380	0	0	0	0	6.710	6.708	AO	25,957	122,953	06/16/2008	02/15/2026
67773#-AK-6	OHIO VALLEY ELECTRIC			1	2.C	2,082,216	100.7160	2,097,133	2,082,216	2,082,216	0	0	0	0	6.710	6.708	AO	29,496	139,717	08/15/2008	02/15/2026
678858-AZ-4	OKLAHOMA GAS & ELECTRIC			1	1.G FE	1,073,685	104.8390	965,563	921,000	989,515	0	(17,546)	0	0	6.650	4.358	JJ	28,241	61,247	10/01/2018	07/15/2027
678858-BH-3	OKLAHOMA GAS & ELECTRIC			1	1.G FE	6,266,318	107.3230	5,521,766	5,145,000	6,054,463	0	(44,659)	0	0	6.450	4.717	FA	138,272	331,853	01/01/2019	02/01/2038
678858-BL-4	OKLAHOMA GAS & ELECTRIC			1	1.G FE	2,655,781	103.9390	2,392,670	2,302,000	2,599,590	0	(11,802)	0	0	5.850	4.710	JD	11,222	134,667	10/01/2018	06/01/2040
678858-BM-2	OKLAHOMA GAS & ELECTRIC			1	1.G FE	1,215,023	95.3140	1,090,392	1,144,000	1,204,179	0	(2,278)	0	0	5.250	4.791	MN	7,674	60,060	10/01/2018	05/15/2041
678858-BP-5	OKLAHOMA GAS & ELECTRIC			1	1.G FE	2,165,014	86.1770	1,888,996	2,192,000	2,168,237	0	694	0	0	4.550	4.633	MS	29,367	99,736	10/01/2018	03/15/2044
678858-BQ-3	OKLAHOMA GAS & ELECTRIC			1	1.G FE	4,261,421	79.2800	3,773,714	4,760,000	4,319,276	0	12,127	0	0	4.000	4.699	JD	8,462	190,400	01/01/2019	12/15/2044
679574-A*-4	OLD DOMINION			1	1.E YE	12,974,055	98.8320	12,688,586	12,838,547	12,948,616	0	(4,920)	0	0	4.830	4.702	JD	51,675	628,961	03/28/2018	12/01/2040
679574-B#-9	OLD DOMINION			1	1.E	20,000,000	88.8960	17,779,228	20,000,000	20,000,000	0	0	0	0	4.460	4.460	JD	74,333	892,000	09/26/2018	12/01/2044
679574-C@-0	OLD DOMINION			1	1.E	9,100,000	90.4630	8,232,106	9,100,000	9,100,000	0	0	0	0	3.330	3.330	JD	25,253	303,030	04/26/2017	12/01/2037
680665-AL-0	OLIN			1	3.A FE	947,553	98.4100	984,098	1,000,000	956,326	0	6,280	0	0	5.625	6.571	FA	23,438	56,250	07/26/2022	08/01/2029
681919-BA-3	OMNICOM GROUP			1	2.A FE	5,202,150	98.4080	4,920,391	5,000,000	5,014,267	0	(23,827)	0	0	3.650	3.153	MN	30,417	182,500	02/04/2015	11/01/2024
681919-BC-9	OMNICOM GROUP			2	2.A FE	14,824,560	96.9550	12,022,395	12,400,000	14,052,126	0	(266,067)	0	0	4.200	1.900	JD	43,400	520,800	12/23/2020	06/01/2030
68217F-AA-0	OMNICOM GROUP			1	2.A FE	5,536,113	97.4540	4,872,714	5,000,000	5,251,183	0	(121,154)	0	0	3.600	1.102	AO	38,000	180,000	08/18/2021	04/15/2026
68233J-AS-3	ONCOR ELECTRIC DELIVERY			1	1.F FE	227,316	108.3370	243,757	225,000	227,006	0	(67)	0	0	5.300	5.222	JD	994	11,925	10/22/2018	06/01/2042
68233J-BK-9	ONCOR ELECTRIC DELIVERY			1	1.F FE	1,293,747	105.5440	1,162,038	1,101,000	1,205,521	0	(18,920)	0	0	5.750	3.639	MS	18,641	63,308	01/01/2019	03/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68233J-CK-8	ONCOR ELECTRIC DELIVERY			1	1.F FE	4,995,150	99.0680	4,953,384	5,000,000	4,995,315	0	401	0	0	4.550	4.562	MS	66,986	231,924	09/06/2022	09/15/2032
68235P-AF-5	ONE GAS INC			1	1.G FE	12,470,535	90.1120	10,813,427	12,000,000	12,408,859	0	(12,982)	0	0	4.658	4.396	FA	232,900	558,960	01/01/2019	02/01/2044
682680-BG-7	ONEOK			1	2.B FE	3,426,223	106.2590	3,643,627	3,429,000	3,426,136	0	174	0	0	6.100	6.111	MN	26,727	207,426	11/15/2022	11/15/2032
68268N-AC-7	ONEOK PARTNERS			1	2.B FE	2,120,782	108.7900	2,003,903	1,842,000	2,064,381	0	(11,935)	0	0	6.650	5.332	AO	30,623	122,493	10/01/2018	10/01/2036
68268N-AM-5	ONEOK PARTNERS			1	2.B FE	1,342,092	104.5060	1,308,415	1,252,000	1,331,471	0	(2,251)	0	0	6.200	5.653	MS	22,856	77,624	10/01/2018	09/15/2043
682691-AA-8	ONEMAIN FINANCE CORP			1	3.B FE	364,430	85.5760	427,878	500,000	380,781	0	12,593	0	0	4.000	8.778	MS	5,889	20,000	09/01/2022	09/15/2030
682691-AC-4	ONEMAIN FINANCE CORP			1	3.B FE	390,325	88.4750	442,377	500,000	402,994	0	12,669	0	0	3.875	9.023	MS	5,705	9,688	03/14/2023	09/15/2028
683715-AC-0	OPEN TEXT HOLDINGS			1	3.C FE	2,289,063	92.9210	2,090,728	2,250,000	2,261,011	0	(9,529)	0	0	3.875	3.425	FA	32,938	87,188	12/16/2020	02/15/2028
683715-AD-8	OPEN TEXT HOLDINGS			1	3.C FE	6,500,000	89.6830	5,829,421	6,500,000	6,500,000	0	0	0	0	3.875	3.875	JD	20,990	251,875	11/09/2021	12/01/2029
683720-AA-4	OPEN TEXT HOLDINGS			1	3.C FE	9,187,009	90.5070	8,411,764	9,294,000	9,213,528	0	9,453	0	0	4.125	4.267	FA	144,831	383,378	03/08/2022	02/15/2030
68389X-AH-8	ORACLE			1	2.B FE	27,850,602	106.3040	29,233,713	27,500,000	27,792,963	0	(13,403)	0	0	6.125	6.011	JJ	809,436	1,684,375	01/01/2019	07/08/2039
68389X-AM-7	ORACLE			1	2.B FE	12,701,539	98.2560	10,832,732	11,025,000	12,492,515	0	(70,454)	0	0	5.375	4.169	JJ	273,252	592,594	12/23/2020	07/15/2040
68389X-AU-9	ORACLE			1	2.B FE	3,990,920	98.8320	3,953,278	4,000,000	3,999,427	0	1,035	0	0	3.400	3.427	JJ	65,356	136,000	06/30/2014	07/08/2024
68389X-BF-1	ORACLE			1	2.B FE	2,435,869	82.2890	1,777,452	2,160,000	2,416,539	0	(8,400)	0	0	4.125	3.331	MN	11,385	89,100	08/23/2021	05/15/2045
68389X-BG-9	ORACLE			1	2.B FE	9,198,569	83.1830	6,692,924	8,046,000	9,151,541	0	(19,187)	0	0	4.375	3.631	MN	44,979	352,013	06/25/2021	05/15/2055
68389X-BH-7	ORACLE			1	2.B FE	3,558,687	87.1230	3,328,097	3,820,000	3,615,995	0	11,947	0	0	3.850	4.409	JJ	67,816	147,070	01/01/2019	07/15/2036
68389X-BJ-3	ORACLE			1	2.B FE	4,487,350	80.1540	4,007,714	5,000,000	4,509,493	0	12,020	0	0	4.000	4.711	JJ	92,222	200,000	02/15/2022	07/15/2046
68389X-BM-6	ORACLE			1	2.B FE	5,209,893	94.8170	5,214,962	5,500,000	5,412,771	0	32,397	0	0	2.650	3.306	JJ	67,207	145,750	02/14/2017	07/15/2026
68389X-BQ-7	ORACLE			2	2.B FE	12,419,700	79.7350	7,973,494	10,000,000	12,197,333	0	(66,515)	0	0	4.000	2.723	MN	51,111	400,000	07/15/2020	11/15/2047
68389X-BW-4	ORACLE			2	2.B FE	3,495,777	79.9430	2,398,278	3,000,000	3,430,665	0	(22,086)	0	0	3.600	2.492	AO	27,000	108,000	12/23/2020	04/01/2040
68389X-BX-2	ORACLE			1	2.B FE	9,380,564	74.2550	6,622,092	8,918,000	9,355,929	0	(10,644)	0	0	3.600	3.315	AO	80,262	321,048	08/23/2021	04/01/2050
68389X-BY-0	ORACLE			2	2.B FE	12,173,379	72.7680	7,276,837	10,000,000	12,077,368	0	(34,115)	0	0	3.850	2.911	AO	96,250	385,000	12/23/2020	04/01/2060
684065-A@-4	ORNG & RKLND UTL				1.G	49,408,538	90.3030	45,151,455	50,000,000	49,473,290	0	13,355	0	0	4.690	4.768	JD	195,417	2,345,000	10/01/2018	12/01/2045
684065-BH-7	ORNG & RKLND UTL			1	1.G FE	5,563,848	95.7080	4,867,698	5,086,000	5,489,890	0	(15,606)	0	0	5.500	4.801	FA	105,676	279,730	01/01/2019	08/15/2040
68622T-AB-7	ORGANON FINANCE 1 LLC			1	4.A FE	2,125,128	85.4840	2,046,498	2,394,000	2,150,008	0	19,889	0	0	5.125	6.919	AO	20,790	86,971	05/02/2023	04/30/2031
68651*-AA-7	ORLANDO FUEL FACILITIES			1	1.G	6,354,467	95.1230	6,044,571	6,354,467	6,354,467	0	0	0	0	4.570	4.614	MON	24,200	290,399	09/26/2018	07/01/2037
68651*-AB-5	ORLANDO FUEL FACILITIES				1.G	45,173,890	89.6450	40,496,213	45,173,890	45,173,890	0	0	0	0	3.750	3.779	MON	141,168	1,694,021	12/01/2022	12/01/2038
686514-AH-3	ORLANDO HEALTH			1	1.E FE	1,086,765	73.9060	739,062	1,000,000	1,082,487	0	(2,138)	0	0	3.327	2.877	AO	8,318	33,270	11/30/2021	10/01/2050
69047Q-AB-8	OVINTIV INC			1	2.C FE	1,499,595	102.0340	1,530,511	1,500,000	1,499,486	0	(110)	0	0	5.650	5.657	MN	10,829	38,844	05/16/2023	05/15/2028
69047Q-AC-6	OVINTIV INC			1	2.C FE	7,906,599	103.3770	8,190,553	7,923,000	7,907,981	0	1,381	0	0	6.250	6.276	JJ	290,235	0	05/16/2023	07/15/2033
690732-AG-7	OWENS & MINOR INC	LS		1	4.B FE	697,500	95.4810	716,110	750,000	705,387	0	5,336	0	0	6.625	7.844	AO	12,422	49,688	06/27/2022	04/01/2030
690742-AJ-0	OWENS CORNING			1	2.B FE	4,989,350	95.2390	4,761,941	5,000,000	4,993,337	0	1,010	0	0	3.950	3.976	FA	74,611	197,500	07/29/2019	08/15/2029
69121D-AA-8	OWL ROCK CORP II			1	2.C FE	906,198	98.5430	877,029	890,000	895,137	0	(6,080)	0	0	4.625	3.899	MN	4,002	41,163	02/24/2022	11/26/2024
69121K-AF-1	OWL ROCK			1	2.C FE	29,401,005	89.7490	26,924,718	30,000,000	29,629,954	0	114,441	0	0	2.625	3.053	JJ	363,125	787,500	12/20/2021	01/15/2027
69121K-AG-9	OWL ROCK			1	2.C FE	39,589,544	87.8400	35,136,048	40,000,000	39,709,430	0	60,083	0	0	2.875	3.051	JD	63,889	1,150,000	12/20/2021	06/11/2028
69122J-AC-0	OWL ROCK			1	2.C FE	1,999,400	88.7740	1,775,475	2,000,000	1,999,570	0	106	0	0	3.125	3.131	AO	13,542	62,500	10/05/2021	04/13/2027
693304-AH-0	PECO ENERGY			1	1.F FE	3,073,237	108.4220	2,785,350	2,569,000	2,963,876	0	(22,742)	0	0	5.950	4.364	AO	38,214	152,856	10/01/2018	10/01/2036
693304-AJ-6	PECO ENERGY			1	1.F FE	4,303,076	94.4250	3,565,497	3,776,000	4,194,522	0	(22,669)	0	0	5.700	4.572	MS	63,374	215,232	10/01/2018	03/15/2037
693304-AR-8	PECO ENERGY			1	1.E FE	4,573,734	92.2070	4,041,448	4,383,000	4,548,187	0	(5,295)	0	0	4.800	4.505	AO	44,414	210,384	10/01/2018	10/15/2043
69331C-AH-1	PACIFIC GAS & ELECTRIC			1	3.C FE	1,256,495	97.2980	1,414,715	1,454,000	1,291,518	0	28,513	0	0	5.000	8.004	JJ	36,350	67,600	02/21/2023	07/01/2028
69331C-AJ-7	PACIFIC GAS & ELECTRIC			1	3.C FE	16,365,000	96.7400	15,768,552	16,300,000	16,346,114	0	(5,833)	0	0	5.250	5.198	JJ	427,875	855,750	06/29/2020	07/01/2030
693475-AZ-8	PNC FINANCIAL SERVICES			2	1.G FE	9,972,000	87.4770	8,747,731	10,000,000	9,982,103	0	2,683	0	0	2.550	2.582	JJ	112,625	255,000	01/16/2020	01/22/2030
693475-BT-1	PNC FINANCIAL SERVICES			2	1.G FE	23,296,000	103.7320	24,165,448	23,296,000	23,296,000	0	0	0	0	6.615	6.615	AO	303,925	0	10/17/2023	10/20/2027
69351U-AN-3	PPL ELECTRIC UTILITIES			1	1.E FE	4,003,231	97.8300	3,619,708	3,700,000	3,939,833	0	(9,073)	0	0	5.200	4.645	JJ	88,718	192,400	10/22/2018	07/15/2041
69351U-AR-4	PPL ELECTRIC UTILITIES			1	1.E FE	1,926,831	93.3480	1,719,478	1,842,000	1,915,352	0	(2,412)	0	0	4.750	4.438	JJ	40,345	87,495	10/01/2018	07/15/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
69351U-AS-2	PPL ELECTRIC UTILITIES			1	1.E FE	7,523,966	86.6020	6,772,245	7,820,000	7,561,041	0	7,670	0	0	4.125	4.371	JD	14,337	322,575	01/01/2019	06/15/2044
69351U-BB-8	PPL ELECTRIC UTILITIES			1	1.E FE	1,598,005	103.0630	1,680,957	1,631,000	1,598,582	0	578	0	0	5.250	5.385	MN	10,941	60,177	02/27/2023	05/15/2053
69353R-EF-1	PNC BANK NA			2	1.F FE	9,995,800	98.1330	9,813,278	10,000,000	9,999,294	0	472	0	0	3.300	3.305	AO	55,917	330,000	10/27/2014	10/30/2024
69353R-EK-0	PNC BANK NA			2	1.F FE	983,810	97.2840	972,838	1,000,000	997,734	0	1,895	0	0	2.950	3.151	FA	10,489	29,500	10/14/2015	02/23/2025
69354N-AE-6	PRA GROUP INC			1	3.B FE	1,002,344	96.2720	962,715	1,000,000	1,001,935	0	(409)	0	0	8.375	8.317	FA	34,896	40,712	01/24/2023	02/01/2028
69371R-S3-1	PACCAR FINANCIAL				1.E FE	10,850,740	100.8580	10,962,203	10,869,000	10,853,844	0	3,103	0	0	4.600	4.638	JJ	237,488	249,987	01/04/2023	01/10/2028
69371R-S7-2	PACCAR FINANCIAL				1.E FE	1,688,699	102.1330	1,726,050	1,690,000	1,688,641	0	(58)	0	0	5.200	5.228	MN	12,694	0	11/03/2023	11/09/2026
69394#-AC-9	PGA TOUR			1	1.F PL	10,000,000	77.7240	7,772,414	10,000,000	10,000,000	0	0	0	0	3.220	3.219	MN	27,728	322,000	02/11/2021	05/30/2047
69394#-AD-7	PGA TOUR				1.F PL	18,300,000	74.8710	13,701,454	18,300,000	18,300,000	0	0	0	0	2.880	2.880	MN	45,384	527,040	03/01/2022	05/30/2047
69394#-AE-5	PGA TOUR				1.F PL	28,300,000	79.0810	22,380,018	28,300,000	28,300,000	0	0	0	0	3.380	3.380	MN	82,369	956,540	01/01/2022	05/30/2047
694308-HD-2	PACIFIC GAS & ELECTRIC			1	2.C FE	9,792,469	82.2310	7,504,367	9,126,000	9,733,161	0	(20,873)	0	0	4.600	4.092	JD	18,658	419,796	01/13/2021	06/15/2043
694308-HP-5	PACIFIC GAS & ELECTRIC			1	2.C FE	294,782	94.9820	284,947	300,000	297,091	0	1,268	0	0	2.950	3.417	MS	2,950	8,850	02/24/2022	03/01/2026
694308-JG-3	PACIFIC GAS & ELECTRIC			2	2.C FE	4,682,665	82.8410	3,893,549	4,700,000	4,687,881	0	1,479	0	0	2.500	2.539	FA	48,958	117,500	07/21/2020	02/01/2031
694308-JJ-7	PACIFIC GAS & ELECTRIC				2.C FE	4,851,000	69.3490	3,467,434	5,000,000	4,861,340	0	3,040	0	0	3.500	3.664	FA	72,917	175,000	06/26/2020	08/01/2050
694308-JM-0	PACIFIC GAS & ELECTRIC			1	2.C FE	3,800,930	95.2380	4,095,226	4,300,000	3,859,864	0	51,056	0	0	4.550	6.464	JJ	97,825	195,650	09/29/2022	07/01/2030
694308-JN-8	PACIFIC GAS & ELECTRIC			1	2.C FE	9,784,600	85.4190	8,541,900	10,000,000	9,791,890	0	3,656	0	0	4.950	5.094	JJ	247,500	495,000	02/14/2022	07/01/2050
694308-JQ-1	PACIFIC GAS & ELECTRIC			1	2.C FE	2,290,172	84.5290	1,842,723	2,180,000	2,278,534	0	(4,337)	0	0	4.500	4.109	JJ	49,050	98,100	09/30/2021	07/01/2040
694308-JT-5	PACIFIC GAS & ELECTRIC			1	2.C FE	15,151,650	86.6010	12,990,159	15,000,000	15,120,064	0	(15,052)	0	0	3.250	3.122	JD	40,625	487,500	11/10/2021	06/01/2031
694308-KC-0	PACIFIC GAS & ELECTRIC			1	2.C FE	17,944,740	92.4990	16,649,746	18,000,000	17,952,590	0	4,626	0	0	4.400	4.438	MS	264,000	792,000	02/16/2022	03/01/2032
694308-KG-1	PACIFIC GAS & ELECTRIC			1	2.C FE	920,540	101.6800	1,016,805	1,000,000	927,877	0	6,059	0	0	5.900	7.046	JD	2,622	59,000	10/13/2022	06/15/2032
694308-KH-9	PACIFIC GAS & ELECTRIC			1	2.C FE	744,260	108.7720	813,614	748,000	744,291	0	31	0	0	6.750	6.789	JJ	23,282	26,507	01/04/2023	01/15/2053
694308-KK-2	PACIFIC GAS & ELECTRIC			1	2.C FE	1,162,810	108.5000	1,266,192	1,167,000	1,162,686	0	(124)	0	0	6.700	6.728	AO	19,547	39,312	03/28/2023	04/01/2053
694308-KL-0	PACIFIC GAS & ELECTRIC			1	2.C FE	1,114,554	103.4800	1,153,799	1,115,000	1,114,662	0	108	0	0	6.100	6.106	JJ	38,920	0	06/01/2023	01/15/2029
69432*-AA-1	PDX FUEL				2.B	22,500,000	93.3800	21,010,425	22,500,000	22,500,000	0	0	0	0	5.020	5.072	MON	15,688	822,025	07/14/2023	06/26/2052
69448F-AA-9	PACIFIC LIFE INSURANCE			2	1.F FE	6,749,130	78.7840	4,834,195	6,136,000	6,705,673	0	(33,301)	0	0	4.300	0.411	AO	49,105	263,848	09/29/2021	10/24/2067
695114-BX-5	PACIFICORP			1	1.F FE	574,737	105.9100	472,360	446,000	553,861	0	(8,407)	0	0	5.900	3.196	FA	9,941	26,314	06/15/2021	08/15/2034
695114-CB-2	PACIFICORP			1	1.F FE	1,986,775	106.8230	1,765,779	1,653,000	1,914,004	0	(15,196)	0	0	6.100	4.447	FA	42,014	100,833	10/01/2018	08/01/2036
695114-CG-1	PACIFICORP			1	1.F FE	4,562,243	106.6060	3,950,832	3,706,000	4,392,652	0	(35,471)	0	0	6.250	4.438	AO	48,899	231,625	01/01/2019	10/15/2037
695114-CL-0	PACIFICORP			1	1.F FE	13,218,223	104.4110	13,933,640	13,345,000	13,254,556	0	3,584	0	0	6.000	6.069	JJ	369,212	800,700	01/05/2009	01/15/2039
695114-CX-4	PACIFICORP			2	1.F FE	5,720,641	69.8050	3,490,255	5,000,000	5,669,991	0	(18,028)	0	0	3.300	2.601	MS	48,583	165,000	12/23/2020	03/15/2051
698900-AG-2	ENCANA			1	2.C FE	6,243,166	108.5140	5,767,526	5,315,000	5,953,067	0	(64,249)	0	0	7.200	5.305	MN	63,780	382,680	01/01/2019	11/01/2031
701094-AS-3	PARKER-HANNIFIN CORP			1	2.A FE	7,465,540	100.2670	7,502,013	7,482,000	7,469,276	0	2,617	0	0	4.500	4.533	MS	99,137	420,863	06/06/2022	09/15/2029
70109H-AN-5	PARKER-HANNIFIN			1	2.A FE	4,997,430	90.4140	4,520,715	5,000,000	4,997,710	0	39	0	0	4.450	4.453	MN	24,722	222,500	01/01/2019	11/21/2044
70213H-AA-6	PARTNERS HEALTH			1	1.D FE	6,418,021	110.5740	5,860,438	5,300,000	6,194,507	0	(47,044)	0	0	6.259	4.570	JJ	165,864	331,727	01/01/2019	07/01/2037
70432*-AA-9	PAYCHEX				1.G	20,000,000	97.8760	19,575,106	20,000,000	20,000,000	0	0	0	0	4.070	4.070	MS	244,200	814,000	12/13/2018	03/13/2026
70432*-AB-7	PAYCHEX				1.G	20,000,000	97.7880	19,557,682	20,000,000	20,000,000	0	0	0	0	4.250	4.250	MS	255,000	850,000	12/13/2018	03/13/2029
705560-AA-7	DUKE ENERGY FLORIDA			1	2.A	508,286	99.8650	507,600	508,286	508,286	0	0	0	0	5.990	6.065	MON	2,030	30,446	08/01/2006	01/07/2025
705560-AB-5	DUKE ENERGY FLORIDA			1	2.A	509,021	100.0610	509,332	509,021	509,021	0	0	0	0	5.990	6.065	MON	423	30,490	09/26/2006	12/26/2024
708696-BV-0	PENNSYLVANIA ELECTRIC			1	2.B FE	4,438,960	103.6330	3,982,632	3,843,000	4,333,523	0	(22,216)	0	0	6.150	4.922	AO	59,086	236,345	01/01/2019	10/01/2038
708696-BZ-1	PENNSYLVANIA ELECTRIC			1	2.A FE	4,491,405	92.7440	4,173,461	4,500,000	4,494,856	0	828	0	0	3.600	3.623	JD	13,500	162,000	05/28/2019	06/01/2029
70932M-AA-5	PENNYMAC			1	3.C FE	294,436	98.8280	319,214	323,000	302,438	0	8,001	0	0	5.375	9.311	AO	3,665	17,361	03/23/2023	10/15/2025
70932M-AB-3	PENNYMAC			1	3.C FE	1,079,695	90.0080	990,092	1,100,000	1,085,670	0	2,383	0	0	4.250	4.534	FA	17,661	46,750	05/07/2021	02/15/2029
70932M-AC-1	PENNYMAC	LS		1	3.C FE	1,046,301	92.5480	1,262,357	1,364,000	1,075,527	0	24,011	0	0	5.750	9.690	MS	23,093	78,430	11/03/2022	09/15/2031
709599-BF-0	PENSKE TRUCK LEASING			1	2.B FE	14,964,600	98.7830	14,817,506	15,000,000	14,996,393	0	7,029	0	0	3.450	3.499	JJ	258,750	517,500	04/24/2019	07/01/2024
711123-C8-6	PEOPLES GAS LIGHT & COKE			1	1.E	30,000,000	86.1530	25,846,018	30,000,000	30,000,000	0	0	0	0	4.210	4.210	MN	210,500	1,263,000	09/26/2018	11/01/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
713448-CM-8	PEPSICO			1	1.E FE	4,991,250	99.6880	4,984,378	5,000,000	4,999,466	0	835	0	0	3.600	3.621	MS	60,000	180,000	02/25/2014	03/01/2024
713448-CQ-9	PEPSICO			1	1.E FE	14,267,620	90.7750	12,968,075	14,286,000	14,269,550	0	462	0	0	4.250	4.258	AO	116,371	607,155	10/22/2018	10/22/2044
713448-ES-3	PEPSICO	C		1	1.E FE	19,349,016	91.8620	20,540,365	22,360,000	19,767,061	0	348,345	0	0	2.750	4.938	MS	174,222	614,900	10/13/2022	03/19/2030
717081-CY-7	PFIZER			1	1.F FE	6,035,486	124.2270	6,024,990	4,850,000	5,768,893	0	(38,350)	0	0	7.200	5.361	MS	102,820	349,200	10/22/2018	03/15/2039
717081-DE-0	PFIZER	C		1	1.F FE	4,989,971	91.7590	4,587,946	5,000,000	4,991,420	0	274	0	0	4.300	4.313	JD	9,556	215,000	10/22/2018	06/15/2043
717081-EA-7	PFIZER			1	1.F FE	1,901,859	96.4860	1,929,722	2,000,000	1,961,157	0	12,207	0	0	3.000	3.699	JD	2,667	60,000	01/01/2019	12/15/2026
717081-EC-3	PFIZER			1	1.F FE	5,224,162	94.3800	5,107,833	5,412,000	5,264,459	0	8,345	0	0	4.000	4.276	JD	9,621	216,480	01/01/2019	12/15/2036
717081-EW-9	PFIZER			1	1.F FE	16,180,171	90.1950	14,645,012	16,237,000	16,199,445	0	5,402	0	0	2.625	2.665	AO	106,555	426,221	03/25/2020	04/01/2030
717081-EZ-2	PFIZER	C		1	1.F FE	16,855,672	73.3980	12,448,997	16,961,000	16,870,617	0	4,360	0	0	2.550	2.590	MN	39,646	432,506	05/18/2020	05/28/2040
718172-BD-0	PHILIP MORRIS INTERNATIONAL	C			1.F FE	4,971,100	93.9160	4,695,823	5,000,000	4,976,421	0	680	0	0	4.875	4.912	MN	31,146	243,750	11/04/2013	11/15/2043
718172-BL-2	PHILIP MORRIS INTERNATIONAL				1.F FE	2,100,260	85.7500	1,714,991	2,000,000	2,085,218	0	(2,595)	0	0	4.250	3.948	MN	12,042	85,000	07/19/2017	11/10/2044
718172-CB-3	PHILIP MORRIS INTERNATIONAL			1	1.F FE	5,701,812	95.0340	5,258,219	5,533,000	5,612,365	0	(22,165)	0	0	3.125	2.678	FA	64,360	172,906	10/10/2019	08/17/2027
718172-CJ-6	PHILIP MORRIS INTERNATIONAL	C		1	1.F FE	26,993,454	93.7730	24,825,552	26,474,000	26,774,987	0	(52,961)	0	0	3.375	3.136	FA	337,544	893,498	08/16/2019	08/15/2029
718172-CW-7	PHILIP MORRIS INTERNATIONAL			1	1.F FE	9,991,400	104.8610	10,486,059	10,000,000	9,991,843	0	1,040	0	0	5.625	5.640	MN	68,750	562,500	11/15/2022	11/17/2029
718172-DA-4	PHILIP MORRIS INTERNATIONAL	C		1	1.F FE	21,946,098	101.6320	22,460,674	22,100,000	21,961,438	0	15,340	0	0	5.125	5.244	FA	427,881	566,313	04/27/2023	02/15/2030
718546-AH-7	PHILLIPS 66			1	2.A FE	2,531,921	107.8880	2,483,592	2,302,000	2,501,439	0	(6,434)	0	0	5.875	5.139	MN	22,540	135,243	10/01/2018	05/01/2042
718546-AK-0	PHILLIPS 66			1	2.A FE	4,937,200	97.2380	4,861,923	5,000,000	4,958,502	0	2,840	0	0	4.650	4.748	MN	29,708	232,500	11/12/2014	11/15/2034
718546-AL-8	PHILLIPS 66			1	2.A FE	52,130,809	95.7870	42,241,852	44,100,000	51,328,546	0	(246,974)	0	0	4.875	3.695	MN	274,706	2,149,875	09/29/2021	11/15/2044
718546-AR-5	PHILLIPS 66			1	2.A FE	14,485,500	97.2140	14,096,008	14,500,000	14,492,676	0	1,430	0	0	3.900	3.912	MS	166,508	565,500	02/26/2018	03/15/2028
718546-AW-4	PHILLIPS 66			1	2.A FE	3,499,271	84.3870	3,012,606	3,570,000	3,516,533	0	6,985	0	0	2.150	2.385	JD	3,411	76,755	06/25/2021	12/15/2030
718547-AM-4	PHILLIPS 66				2.A FE	384,193	91.1610	401,108	440,000	385,083	0	891	0	0	4.680	5.704	FA	7,779	10,296	05/02/2023	02/15/2045
720186-AG-0	PIEDMONT NATURAL GAS			1	2.A FE	1,621,139	88.7540	1,417,400	1,597,000	1,617,925	0	(679)	0	0	4.650	4.546	FA	30,942	74,261	10/01/2018	08/01/2043
720186-AH-8	PIEDMONT NATURAL GAS			1	2.A FE	3,675,878	89.7020	3,498,380	3,900,000	3,732,291	0	11,848	0	0	4.100	4.612	MS	53,300	159,900	01/01/2019	09/18/2034
720186-AM-7	PIEDMONT NATURAL GAS			1	2.A FE	12,479,304	69.1550	7,909,282	11,437,000	12,395,364	0	(24,851)	0	0	3.350	2.886	JD	31,928	383,140	06/29/2020	06/01/2050
720186-E#-8	PIEDMONT NATURAL GAS			1	2.A	26,000,000	94.9110	24,676,837	26,000,000	26,000,000	0	0	0	0	3.470	3.470	JD	75,183	902,200	02/15/2012	07/16/2027
72147K-AH-1	PILGRIM'S PRIDE			1	2.C FE	375,000	84.5420	317,033	375,000	375,000	0	0	0	0	3.500	3.500	MS	4,375	13,125	08/19/2021	03/01/2032
72147K-AJ-7	PILGRIM'S PRIDE			1	2.C FE	1,506,985	90.3220	1,393,672	1,543,000	1,513,465	0	3,268	0	0	4.250	4.557	AO	13,844	65,578	04/08/2022	04/15/2031
72147K-AL-2	PILGRIM'S PRIDE			1	2.C FE	1,470,615	107.9580	1,619,375	1,500,000	1,470,800	0	185	0	0	6.875	7.140	MN	22,630	0	09/27/2023	05/15/2034
723787-AQ-0	PIONEER NATURAL RESOURCE			1	2.A FE	836,006	84.9010	849,009	1,000,000	864,606	0	17,348	0	0	1.900	4.268	FA	7,178	19,000	04/28/2022	08/15/2030
73020*-AK-9	PNG COMPANIES			1	1.F FE	28,000,000	94.0400	26,331,108	28,000,000	28,000,000	0	0	0	0	3.380	3.380	JD	34,176	946,400	10/13/2017	12/18/2027
731572-AB-9	RALPH LAUREN	C		1	1.G FE	6,905,891	91.1940	6,361,684	6,976,000	6,928,449	0	6,557	0	0	2.950	3.067	JD	9,146	205,792	06/01/2020	06/15/2030
73557*-AA-2	WISCONSIN ELECTRIC POWER			1	1.F	3,513,784	100.5410	3,532,805	3,513,784	3,513,784	0	0	0	0	4.910	4.960	MON	7,668	172,527	07/21/2005	07/15/2030
736508-G@-5	PORTLAND GENERAL				1.F	2,292,139	110.8390	2,035,007	1,836,000	2,189,379	0	(21,365)	0	0	6.310	4.284	MN	19,309	115,852	10/01/2018	05/01/2036
736508-K*-2	PORTLAND GENERAL				1.F	36,791,873	102.0310	32,649,852	32,000,000	35,998,383	0	(165,145)	0	0	5.430	4.353	MN	279,947	1,737,600	10/01/2018	05/03/2040
736508-L#-7	PORTLAND GENERAL				1.F	5,268,540	93.0880	4,654,423	5,000,000	5,231,289	0	(7,762)	0	0	4.740	4.377	MN	30,283	237,000	10/01/2018	11/15/2042
736508-L*-1	PORTLAND GENERAL				1.F	27,874,029	89.1660	24,966,351	28,000,000	27,890,446	0	3,195	0	0	4.470	4.499	JD	55,627	1,251,600	10/01/2018	06/15/2044
736508-L@-9	PORTLAND GENERAL				1.F	7,940,978	89.3990	7,151,905	8,000,000	7,948,595	0	1,590	0	0	4.470	4.519	FA	135,093	357,600	10/01/2018	08/14/2043
736508-M*-0	PORTLAND GENERAL				1.F	21,015,927	94.0210	18,804,141	20,000,000	20,922,795	0	(19,650)	0	0	4.840	4.529	JD	43,022	968,000	10/01/2018	12/15/2048
737662-A@-5	POTOMAC ELECTRIC POWER				1.G	30,994,063	86.6560	25,996,831	30,000,000	30,876,940	0	(24,360)	0	0	4.470	4.261	FA	506,600	1,341,000	10/01/2018	08/15/2045
737679-DB-3	POTOMAC ELECTRIC POWER	C			1.F FE	9,724,872	114.7600	9,677,751	8,433,000	9,473,347	0	(52,650)	0	0	6.500	5.211	MN	70,041	548,145	10/01/2018	11/15/2037
737679-DC-1	POTOMAC ELECTRIC POWER			1	1.F FE	21,128,606	128.7390	24,135,932	18,748,000	20,710,668	0	(87,949)	0	0	7.900	6.711	JD	65,826	1,481,092	10/01/2018	12/15/2038
74005P-BD-5	PRAXAIR			1	1.F FE	14,512,319	82.7450	11,040,614	13,343,000	14,374,236	0	(45,594)	0	0	3.550	2.973	MN	71,051	473,677	08/26/2020	11/07/2042
74005P-BQ-6	PRAXAIR			1	1.F FE	9,958,400	97.1510	9,715,106	10,000,000	9,990,253	0	4,378	0	0	3.200	3.248	JJ	134,222	320,000	09/21/2015	01/30/2026
740816-AG-8	HARVARD PRES&FEL			1	1.A FE	6,406,633	115.6440	5,585,610	4,830,000	6,115,047	0	(60,746)	0	0	6.500	4.110	JJ	144,766	313,950	01/01/2019	01/15/2039
740816-AH-6	HARVARD PRES&FEL			1	1.A FE	3,623,824	100.8420	3,217,878	3,191,000	3,551,780	0	(14,927)	0	0	4.875	3.947	AO	32,841	155,561	01/01/2019	10/15/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
740816-AL-7	HARVARD PRES&FEL			1	1.A FE	1,702,933	88.3660	1,574,690	1,782,000	1,719,168	0	3,374	0	0	3.619	3.953	AO	16,123	64,491	01/01/2019	10/01/2037
740816-AN-3	HARVARD PRES&FEL			1	1.A FE	6,246,342	75.9430	5,695,737	7,500,000	6,326,645	0	16,671	0	0	3.300	4.184	JJ	114,125	247,500	01/01/2019	07/15/2056
74166M-AF-3	PRIME SECSRVC BRW			1	3.B FE	2,596,628	92.7200	2,667,540	2,877,000	2,640,356	0	43,728	0	0	3.375	5.861	JD	4,316	97,099	03/24/2023	08/31/2027
74251V-AK-8	PRINCIPAL FINANCIAL GROUP			1	1.G FE	6,182,893	97.7160	5,960,687	6,100,000	6,116,912	0	(14,599)	0	0	3.400	3.147	MN	26,501	207,400	06/17/2019	05/15/2025
74251V-AR-3	PRINCIPAL FINANCIAL GROUP			1	1.G FE	2,197,220	94.2200	2,078,496	2,206,000	2,200,821	0	843	0	0	3.700	3.748	MN	10,429	81,622	05/07/2019	05/15/2029
742718-FH-7	PROCTER & GAMBLE			1	1.D FE	23,443,600	93.6440	22,006,234	23,500,000	23,462,223	0	5,334	0	0	3.000	3.028	MS	188,000	705,000	03/23/2020	03/25/2030
743315-AW-3	PROGRESSIVE			1	1.F FE	1,986,000	92.4350	1,835,767	1,986,000	1,986,000	0	0	0	0	3.200	3.200	MS	16,771	63,552	03/17/2020	03/26/2030
743315-AZ-6	PROGRESSIVE			1	1.F FE	5,700,229	89.2080	5,097,352	5,714,000	5,702,285	0	1,224	0	0	3.000	3.028	MS	50,474	171,420	03/02/2022	03/15/2032
74348D-AA-5	PROMIGAS SA ESP GASES			1	2.C FE	3,942,595	89.9380	3,503,066	3,895,000	3,927,276	0	(5,502)	0	0	3.750	3.583	AO	30,430	146,063	03/10/2021	10/16/2029
743674-BD-4	PROTECTIVE LIFE			1	1.G FE	20,071,780	97.0910	19,418,108	20,000,000	20,038,682	0	(8,358)	0	0	4.300	4.249	MS	217,389	860,000	06/17/2019	09/30/2028
74368C-AP-9	PROTECTIVE LIFE GLOBAL				1.D FE	30,554,600	99.3220	30,293,247	30,500,000	30,503,376	0	(11,829)	0	0	3.104	3.064	AO	199,863	946,720	06/17/2019	04/15/2024
743820-AA-0	PROV ST JOSEPH HLTH OBL	C		1	1.F FE	14,345,000	87.5070	12,552,810	14,345,000	14,345,000	0	0	0	0	2.532	2.531	AO	90,804	363,215	09/24/2019	10/01/2029
743820-AB-8	PROV ST JOSEPH HLTH OBL	C		1	1.F FE	11,830,000	60.5700	7,165,413	11,830,000	11,830,000	0	0	0	0	2.700	2.700	AO	79,853	319,410	09/14/2021	10/01/2051
744320-AY-8	PRUDENTIAL FINANCIAL			1	1.G FE	1,901,605	82.0990	1,320,969	1,609,000	1,884,530	0	(8,125)	0	0	3.905	2.894	JD	4,189	62,831	11/12/2021	12/07/2047
744320-BJ-0	PRUDENTIAL FINANCIAL			1	2.B FE	1,999,660	93.9550	1,879,100	2,000,000	1,999,667	0	4	0	0	5.125	5.131	FA	34,451	102,500	02/24/2022	03/01/2052
74432Q-CD-5	PRUDENTIAL FINANCIAL			1	1.G FE	914,916	88.5060	646,095	730,000	903,903	0	(5,138)	0	0	4.418	3.007	MS	8,421	32,259	09/29/2021	03/27/2048
74432Q-CE-3	PRUDENTIAL FINANCIAL			1	1.G FE	9,976,300	88.5510	8,855,134	10,000,000	9,977,769	0	439	0	0	4.350	4.364	FA	152,250	435,000	02/20/2019	02/25/2050
74432Q-CF-0	PRUDENTIAL FINANCIAL			1	1.G FE	5,496,100	79.3090	3,965,449	5,000,000	5,459,613	0	(10,793)	0	0	3.700	3.186	MS	55,500	185,000	06/23/2020	03/13/2051
744448-CG-4	PUBLIC SERVICE COLORADO			1	1.F FE	1,646,243	78.8700	1,447,260	1,835,000	1,672,883	0	5,554	0	0	3.600	4.291	MS	19,451	66,060	10/01/2018	09/15/2042
744448-CJ-8	PUBLIC SERVICE COLORADO			1	1.F FE	1,278,856	78.9560	1,090,384	1,381,000	1,292,535	0	2,865	0	0	3.950	4.449	MS	16,062	54,550	10/01/2018	03/15/2043
744448-CK-5	PUBLIC SERVICE COLORADO			1	1.E FE	2,154,887	86.1340	1,888,047	2,192,000	2,159,491	0	977	0	0	4.300	4.411	MS	27,753	94,256	10/01/2018	03/15/2044
744448-CW-9	PUBLIC SERVICE COLORADO			1	1.E FE	7,014,669	95.7920	6,761,960	7,059,000	7,020,547	0	3,722	0	0	4.100	4.177	JD	24,118	289,419	05/10/2022	06/01/2032
744533-C*-9	PUBLIC SERVICE OKLAHOMA				1.G	7,000,000	96.9350	6,785,478	7,000,000	7,000,000	0	0	0	0	3.170	3.170	MS	56,091	221,900	01/16/2015	03/31/2025
744533-D@-6	PUBLIC SERVICE OKLAHOMA				2.A FE	10,000,000	93.0370	9,303,681	10,000,000	10,000,000	0	0	0	0	3.910	3.910	MS	115,128	391,000	02/22/2019	03/15/2029
744542-AC-5	PUBLIC SERVICE OF NEW MEX			1	2.B FE	11,966,640	97.3890	11,686,668	12,000,000	11,993,482	0	3,731	0	0	3.850	3.884	FA	192,500	462,000	08/06/2015	08/01/2025
74456Q-AR-7	PUBLIC SERVICE ELECTRIC			1	1.F FE	4,312,405	105.4980	3,877,037	3,675,000	4,181,472	0	(27,402)	0	0	5.800	4.420	MN	35,525	213,150	01/01/2019	05/01/2037
74456Q-AU-0	PUBLIC SERVICE ELECTRIC			1	1.F FE	18,144,073	100.3560	17,381,724	17,320,000	18,008,214	0	(29,402)	0	0	5.375	5.000	MN	155,158	930,950	01/01/2019	11/01/2039
74456Q-AV-8	PUBLIC SERVICE ELECTRIC			1	1.F FE	2,473,840	103.3110	2,214,995	2,144,000	2,418,706	0	(11,481)	0	0	5.500	4.385	MS	39,307	117,920	10/01/2018	03/01/2040
74456Q-BA-3	PUBLIC SERVICE ELECTRIC			1	1.F FE	1,676,091	83.2900	1,534,201	1,842,000	1,699,682	0	4,911	0	0	3.650	4.254	MS	22,411	67,233	10/01/2018	09/01/2042
74456Q-BB-1	PUBLIC SERVICE ELECTRIC			1	1.F FE	847,083	83.4550	768,623	921,000	857,324	0	2,123	0	0	3.800	4.338	JJ	17,499	34,998	10/01/2018	01/01/2043
74456Q-CK-0	PUBLIC SERVICE ELECTRIC			1	1.F FE	657,572	101.4500	667,539	658,000	657,607	0	58	0	0	4.900	4.908	JD	1,433	33,406	11/30/2022	12/15/2032
744573-AV-8	PUBLIC SERVICE ENTERPRISE			1	2.B FE	1,649,266	104.0910	1,718,545	1,651,000	1,649,509	0	344	0	0	5.850	5.874	MN	12,341	98,462	11/04/2022	11/15/2027
745332-BX-3	PUGET SOUND ENERGY			1	1.F FE	12,073,953	107.9210	13,004,441	12,050,000	12,064,104	0	(742)	0	0	6.274	6.259	MS	222,605	756,017	10/22/2018	03/15/2037
745332-CA-2	PUGET SOUND ENERGY			1	1.F FE	21,754,639	102.4960	20,499,199	20,000,000	21,456,735	0	(62,959)	0	0	5.757	5.063	AO	287,850	1,151,400	01/01/2019	10/01/2039
745332-CB-0	PUGET SOUND ENERGY			1	1.F FE	19,094,718	103.9930	18,822,756	18,100,000	18,931,041	0	(34,279)	0	0	5.795	5.353	MS	308,841	1,048,895	01/01/2019	03/15/2040
745332-CD-6	PUGET SOUND ENERGY			1	1.F FE	6,803,651	101.5070	5,925,988	5,838,000	6,650,591	0	(32,015)	0	0	5.638	4.451	AO	69,486	329,146	01/01/2019	04/15/2041
745867-AP-6	PULTEGROUP			1	2.B FE	894,475	109.2570	1,056,519	967,000	912,423	0	3,953	0	0	6.375	7.212	MN	7,877	61,646	10/01/2018	05/15/2033
745867-AX-9	PULTEGROUP	LS			2.B FE	4,012,860	100.4810	3,786,117	3,768,000	3,882,710	0	(38,286)	0	0	5.000	3.838	JJ	86,873	188,400	06/29/2020	01/15/2027
747262-AS-2	QVC			1	4.B FE	982,500	98.9730	989,725	1,000,000	997,393	0	9,217	0	0	4.850	5.837	AO	12,125	48,500	05/06/2022	04/01/2024
74736K-AH-4	QORVO			1	2.C FE	3,064,500	95.1960	2,855,873	3,000,000	3,052,769	0	(7,968)	0	0	4.375	4.030	AO	27,708	131,250	06/29/2020	10/15/2029
747525-AU-7	QUALCOMM	C		1	1.F FE	22,939,740	96.8010	22,264,318	23,000,000	22,976,763	0	6,240	0	0	3.250	3.281	MN	85,132	747,500	05/19/2017	05/20/2027
747525-BP-7	QUALCOMM	C		1	1.F FE	5,595,441	81.5610	4,622,090	5,667,000	5,613,995	0	5,810	0	0	1.650	1.770	MN	10,649	93,506	09/25/2020	05/20/2032
747525-BQ-5	QUALCOMM			1	1.F FE	16,561,514	99.2300	16,373,013	16,500,000	16,552,580	0	(5,341)	0	0	4.250	4.203	MN	79,865	701,250	05/13/2022	05/20/2032
74762E-AH-5	QUANTA SERVICES INC			1	2.C FE	16,569,772	82.7880	14,073,977	17,000,000	16,653,300	0	38,234	0	0	2.350	2.633	JJ	184,214	399,500	10/26/2021	01/15/2032
74762E-AJ-1	QUANTA SERVICES INC			1	2.C FE	397,920	73.6600	294,641	400,000	398,087	0	79	0	0	3.050	3.085	AO	3,050	12,200	11/10/2021	10/01/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74834L-AQ-3	QUEST DIAGNOSTICS			1	2.B FE	644,622	97.2150	644,535	663,000	649,492	0	490	0	0	5.750	5.948	JJ	15,990	38,123	11/12/2009	01/30/2040
74834L-AY-6	QUEST DIAGNOSTICS			2	2.B FE	5,799,780	91.6690	4,125,087	4,500,000	5,671,798	0	(42,914)	0	0	4.700	3.004	MS	53,463	211,500	09/15/2020	03/30/2045
74834L-BC-3	QUEST DIAGNOSTICS			1	2.B FE	14,235,717	87.1610	12,369,887	14,192,000	14,223,294	0	(4,124)	0	0	2.800	2.765	JD	1,104	397,376	09/10/2020	06/30/2031
74836H-AD-9	QUESTAR PIPELINE STR			1	2.B FE	3,746,214	85.7200	3,261,656	3,805,000	3,754,344	0	1,687	0	0	4.875	4.987	JD	15,458	185,494	01/01/2019	12/01/2041
74837H-AA-4	QUESTAR GAS CO			1	1.G FE	3,374,762	106.9880	2,807,365	2,624,000	3,236,172	0	(29,125)	0	0	7.200	4.904	AO	47,232	188,928	10/01/2018	04/01/2038
74949L-AC-6	RELX CAPITAL			1	2.A FE	20,261,995	98.3030	20,152,019	20,500,000	20,362,778	0	22,954	0	0	4.000	4.143	MS	234,611	820,000	03/11/2019	03/18/2029
749685-AV-5	RPM INTERNATIONAL			1	2.C FE	6,990,060	96.1050	6,727,323	7,000,000	6,996,149	0	1,024	0	0	3.750	3.767	MS	77,292	262,500	02/27/2017	03/15/2027
75513E-CJ-8	RAYTHEON			2	2.A FE	5,839,335	93.3860	4,202,348	4,500,000	5,769,442	0	(48,014)	0	0	4.800	2.894	JD	9,600	216,000	07/13/2020	12/15/2043
75513E-CK-5	RAYTHEON TECH			1	2.A FE	2,663,275	87.6480	1,930,012	2,202,000	2,637,138	0	(12,514)	0	0	4.350	3.146	AO	20,222	95,787	11/17/2021	04/15/2047
75513E-CN-9	RAYTHEON TECH			1	2.A FE	4,799,750	83.3350	4,166,747	5,000,000	4,833,291	0	17,799	0	0	2.375	2.833	MS	34,965	118,750	01/31/2022	03/15/2032
75513E-CR-0	RAYTHEON TECH			1	2.A FE	7,446,044	101.9140	7,610,974	7,468,000	7,446,966	0	922	0	0	5.150	5.188	FA	132,474	192,301	02/23/2023	02/27/2033
75513E-CS-8	RAYTHEON TECH			1	2.A FE	998,220	101.5620	1,015,616	1,000,000	998,164	0	(56)	0	0	5.375	5.387	FA	18,514	26,875	02/23/2023	02/27/2053
75513E-CV-1	RAYTHEON TECH			1	2.A FE	1,079,276	106.5290	1,150,516	1,080,000	1,079,191	0	(85)	0	0	6.000	6.013	MS	9,540	0	11/06/2023	03/15/2031
75513E-CW-9	RAYTHEON TECH			1	2.A FE	7,359,139	108.5240	8,001,511	7,373,000	7,358,591	0	(547)	0	0	6.100	6.126	MS	66,214	0	11/06/2023	03/15/2034
758750-AC-7	REGAL REXNORD CORP			1	2.C FE	6,990,130	101.1050	7,077,371	7,000,000	6,992,659	0	2,529	0	0	6.050	6.099	FA	159,989	236,454	01/09/2023	02/15/2026
758750-AD-5	REGAL REXNORD CORP			1	2.C FE	1,289,174	101.2280	1,305,837	1,290,000	1,289,042	0	(132)	0	0	6.050	6.067	AO	16,476	56,583	01/09/2023	04/15/2028
758750-AF-0	REGAL REXNORD CORP			1	2.C FE	6,978,580	104.2270	7,295,888	7,000,000	6,978,342	0	(238)	0	0	6.400	6.443	AO	94,578	324,800	01/09/2023	04/15/2033
75886F-AF-4	REGENERON PHARMACEUTICAL			1	2.B FE	3,843,016	65.9030	2,539,914	3,854,000	3,843,826	0	251	0	0	2.800	2.814	MS	31,774	107,912	08/07/2020	09/15/2050
75913M-AA-7	REGIONS BK ALAB				2.A FE	7,091,466	101.6330	6,225,025	6,125,000	6,906,425	0	(39,409)	0	0	6.450	5.128	JD	5,487	395,063	01/01/2019	06/26/2037
759509-AG-7	RELIANCE STEEL			1	2.B FE	8,476,370	84.4020	7,174,165	8,500,000	8,483,766	0	2,242	0	0	2.150	2.181	FA	69,039	182,750	07/28/2020	08/15/2030
760759-AT-7	REPUBLIC SERVICES			1	2.A FE	15,790,124	98.0210	15,697,086	16,014,000	15,904,242	0	22,344	0	0	3.950	4.122	MN	80,826	632,553	05/03/2018	05/15/2028
760759-AV-2	REPUBLIC SERVICES			1	2.A FE	3,436,629	87.9240	3,024,584	3,440,000	3,437,787	0	323	0	0	2.300	2.311	MS	26,373	79,120	02/27/2020	03/01/2030
760759-AX-8	REPUBLIC SERVICES			1	2.A FE	6,866,420	81.1200	6,489,624	8,000,000	7,010,500	0	112,707	0	0	1.450	3.324	FA	43,822	116,000	09/26/2022	02/15/2031
760759-BB-5	REPUBLIC SERVICES			1	2.A FE	1,501,005	101.8650	1,527,974	1,500,000	1,500,990	0	(15)	0	0	4.875	4.859	AO	18,281	0	12/07/2023	04/01/2029
761713-BG-0	REYNOLDS AMERICA			1	2.B FE	9,755,395	98.8320	9,190,356	9,299,000	9,375,671	0	(61,243)	0	0	4.450	3.742	JD	21,840	413,806	02/01/2017	06/12/2025
761713-BV-7	REYNOLDS AMERICA			1	2.B FE	3,961,614	114.9260	4,521,203	3,934,000	3,955,971	0	(654)	0	0	8.125	8.061	MN	53,273	319,638	07/15/2015	05/01/2040
7620ET-AA-7	RGA REINSURANCE				1.F FE	50,000,000	80.9030	40,451,460	50,000,000	50,000,000	0	0	0	0	4.000	3.998	JD	88,889	2,000,000	11/29/2021	12/08/2051
771196-AU-6	ROCHE HOLDINGS			1	1.C FE	4,738,995	122.9450	4,303,068	3,500,000	4,516,612	0	(46,491)	0	0	7.000	4.361	MS	81,667	245,000	01/01/2019	03/01/2039
771196-CG-5	ROCHE HOLDINGS			1	1.C FE	1,500,000	105.5860	1,583,796	1,500,000	1,500,000	0	0	0	0	5.489	5.489	MN	10,978	0	11/06/2023	11/13/2030
771196-CH-3	ROCHE HOLDINGS			1	1.C FE	1,500,000	107.8330	1,617,499	1,500,000	1,500,000	0	0	0	0	5.593	5.591	MN	11,186	0	11/06/2023	11/13/2033
771367-CA-5	ROCHESTER GAS & ELECTRIC			1	1.F FE	10,342,362	115.3120	8,571,134	7,433,000	9,550,088	0	(166,037)	0	0	8.000	4.430	JD	26,428	594,640	01/01/2019	12/15/2033
77313L-AB-9	ROCKET MORTGAGE LLC			1	3.A FE	143,000	84.9530	121,483	143,000	143,000	0	0	0	0	4.000	4.000	AO	1,208	5,720	09/21/2021	10/15/2033
773903-AG-4	ROCKWELL AUTOMATION			1	1.G FE	999,900	97.6980	976,981	1,000,000	999,965	0	10	0	0	2.875	2.876	MS	9,583	28,750	02/11/2015	03/01/2025
773903-AJ-8	ROCKWELL AUTOMATION			1	1.G FE	12,665,000	90.2880	9,028,817	10,000,000	12,436,471	0	(71,964)	0	0	4.200	2.822	MS	140,000	420,000	06/29/2020	03/01/2049
776743-AM-8	ROPER TECHNOLOGIES			1	2.B FE	506,331	93.4720	473,903	507,000	506,768	0	133	0	0	1.000	1.027	MS	1,493	5,070	08/18/2020	09/15/2025
778296-AC-7	ROSS STORES			1	2.A FE	5,971,920	98.9250	5,935,520	6,000,000	5,985,330	0	3,916	0	0	4.700	4.779	AO	59,533	282,000	04/02/2020	04/15/2027
778296-AD-5	ROSS STORES			1	2.A FE	9,948,000	97.4340	9,743,406	10,000,000	9,963,920	0	4,704	0	0	4.800	4.866	AO	101,333	480,000	04/02/2020	04/15/2030
778296-AE-3	ROSS STORES			2	2.A FE	30,161,285	96.4980	22,194,483	23,000,000	29,663,577	0	(162,680)	0	0	5.450	3.697	AO	264,628	1,253,500	12/23/2020	04/15/2050
78408L-AA-5	SC JOHNSON & SON			1	2.A FE	22,201,910	83.9840	19,316,341	23,000,000	22,308,413	0	22,340	0	0	4.000	4.227	MN	117,556	920,000	01/01/2019	05/15/2043
78409V-BF-0	S&P GLOBAL INC			1	1.G FE	9,711,500	101.6850	10,168,476	10,000,000	9,762,504	0	44,543	0	0	4.750	5.340	FA	197,917	475,000	11/08/2022	08/01/2028
78409V-BG-8	S&P GLOBAL INC	C		1	1.G FE	13,565,819	99.6040	13,944,619	14,000,000	13,613,971	0	57,840	0	0	4.250	4.815	MN	99,167	595,000	11/08/2022	05/01/2029
78409V-BK-9	S&P GLOBAL INC	C		1	1.G FE	1,141,619	89.2580	1,031,821	1,156,000	1,143,855	0	1,289	0	0	2.900	3.046	MS	11,175	33,524	03/04/2022	03/01/2032
784305-A@-3	SJW GROUP				1.G	30,000,000	90.7670	27,230,224	30,000,000	30,000,000	0	0	0	0	3.050	3.050	MN	152,500	915,000	09/20/2019	11/01/2029
78442F-AZ-1	NAVIENT				3.C FE	235,313	82.0350	205,088	250,000	235,313	0	0	0	0	5.625	6.305	FA	5,859	14,063	12/02/2020	08/01/2033
784860-AE-1	SVB FINANCIAL			1	6. *	1,952,101	66.6880	2,238,033	3,356,000	2,065,812	0	107,311	1,602,564	0	3.125	2.208	JD	0	0	07/13/2020	06/05/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
785592-AJ-5	SABINE PASS LIQUEFACTION			1	2.A FE	5,311,357	99.9420	4,997,100	5,000,000	5,005,130	0	(49,693)	0	0	5.750	4.720	MN	36,736	287,500	10/22/2018	05/15/2024
785592-AM-8	SABINE PASS LIQUEFACTION			1	2.A FE	1,734,480	100.1910	1,609,073	1,606,000	1,623,432	0	(18,225)	0	0	5.625	4.404	MS	30,113	90,338	02/02/2017	03/01/2025
785592-AS-5	SABINE PASS LIQUEFACTION			1	2.A FE	978,845	100.4320	1,004,315	1,000,000	982,591	0	3,745	0	0	5.000	5.598	MS	14,722	25,000	03/14/2023	03/15/2027
785592-AV-8	SABINE PASS LIQUEFACTION			1	2.A FE	31,184,301	101.8000	28,914,147	28,403,000	29,168,790	0	(360,017)	0	0	5.875	4.447	JD	4,635	1,668,676	01/16/2020	06/30/2026
79466L-AF-1	SALESFORCE	C		1	1.F FE	11,497,125	97.9850	11,268,279	11,500,000	11,498,159	0	288	0	0	3.700	3.703	AO	94,556	425,500	04/05/2018	04/11/2028
79588T-AD-2	SAMMONS FINANCIAL			1	2.A FE	14,965,800	80.2880	12,043,166	15,000,000	14,973,452	0	3,100	0	0	3.350	3.377	AO	104,688	502,500	04/13/2021	04/16/2031
797440-BH-6	SAN DIEGO GAS & ELECTRIC			1	1.F FE	2,297,872	102.8200	2,130,429	2,072,000	2,151,280	0	(30,523)	0	0	6.000	4.314	JD	10,360	124,320	10/01/2018	06/01/2026
797440-BK-9	SAN DIEGO GAS & ELECTRIC			1	1.F FE	15,590,019	107.0640	16,285,444	15,211,000	15,532,552	0	(13,501)	0	0	6.000	5.785	JD	76,055	912,660	10/22/2018	06/01/2039
797440-BL-7	SAN DIEGO GAS & ELECTRIC			1	1.F FE	5,455,992	97.8010	4,890,067	5,000,000	5,383,085	0	(15,316)	0	0	5.350	4.674	MN	34,181	267,500	01/01/2019	05/15/2040
797440-BM-5	SAN DIEGO GAS & ELECTRIC			1	1.F FE	2,203,588	91.5210	2,018,948	2,206,000	2,203,959	0	77	0	0	4.500	4.508	FA	37,502	99,270	10/01/2018	08/15/2040
797440-BP-8	SAN DIEGO GAS & ELECTRIC			1	1.F FE	904,059	83.1410	824,758	992,000	916,821	0	2,670	0	0	3.950	4.575	MN	5,007	39,184	10/01/2018	11/15/2041
797440-BQ-6	SAN DIEGO GAS & ELECTRIC			1	1.F FE	1,083,123	86.0490	973,213	1,131,000	1,089,811	0	1,414	0	0	4.300	4.596	AO	12,158	48,633	10/01/2018	04/01/2042
797440-BY-9	SAN DIEGO GAS & ELECTRIC			1	1.F FE	741,535	71.8100	502,670	700,000	739,371	0	(972)	0	0	3.320	3.009	AO	4,906	23,240	09/30/2021	04/15/2050
797440-BZ-6	SAN DIEGO GAS & ELECTRIC			1	1.F FE	6,256,095	82.8590	5,192,747	6,267,000	6,259,388	0	1,047	0	0	1.700	1.719	AO	26,635	106,539	09/22/2020	10/01/2030
797440-CB-8	SAN DIEGO GAS & ELECTRIC	C		1	1.F FE	11,905,830	88.6070	10,632,853	12,000,000	11,920,411	0	8,347	0	0	3.000	3.092	MS	106,000	360,000	03/08/2022	03/15/2032
79773#-AB-1	SAN FUEL COMPANY LLC				2.B	12,468,750	79.7680	9,946,085	12,468,750	12,468,750	0	0	0	0	3.460	3.485	MON	19,174	431,419	03/01/2022	05/15/2050
79773#-AC-9	SAN FUEL COMPANY LLC				2.B	6,531,250	81.7810	5,341,301	6,531,250	6,531,250	0	0	0	0	3.460	3.485	MON	10,044	225,981	02/23/2022	05/15/2050
806851-AG-6	SCHLUMBERGER HOLDINGS			1	2.A FE	1,382,215	98.4830	1,387,619	1,409,000	1,400,703	0	3,940	0	0	4.000	4.314	JD	1,566	56,360	11/20/2018	12/21/2025
806851-AK-7	SCHLUMBERGER HOLDINGS			1	2.A FE	11,338,188	97.0840	11,179,232	11,515,000	11,421,649	0	19,008	0	0	3.900	4.103	MN	54,888	449,085	04/11/2019	05/17/2028
808513-AZ-8	CHARLES SCHWAB			1	1.F FE	2,252,503	97.0030	2,124,373	2,190,000	2,223,714	0	(6,267)	0	0	4.000	3.650	FA	36,500	87,600	01/29/2019	02/01/2029
808513-BA-2	CHARLES SCHWAB			1	1.F FE	19,672,545	93.7720	18,285,464	19,500,000	19,599,386	0	(18,250)	0	0	3.250	3.139	MN	68,656	633,750	10/01/2019	05/22/2029
808513-BC-8	CHARLES SCHWAB			1	1.F FE	9,177,949	100.6130	9,247,329	9,191,000	9,181,562	0	1,198	0	0	4.625	4.643	MS	116,898	425,084	03/20/2020	03/22/2030
808513-BV-6	CHARLES SCHWAB			1	1.F FE	13,010,136	98.1660	11,779,916	12,000,000	12,312,446	0	(315,013)	0	0	3.625	1.002	AO	108,750	435,000	09/24/2021	04/01/2025
808513-BW-4	CHARLES SCHWAB			1	1.F FE	6,551,964	95.1410	5,708,465	6,000,000	6,319,455	0	(103,373)	0	0	3.300	1.479	AO	49,500	198,000	09/24/2021	04/01/2027
808513-CA-1	CHARLES SCHWAB			1	1.F FE	1,140,440	85.9540	982,459	1,143,000	1,140,827	0	229	0	0	2.900	2.926	MS	10,865	33,147	03/01/2022	03/03/2032
808625-AA-5	SCIENCE APPLICATIONS			1	4.A FE	2,982,000	96.1880	2,885,625	3,000,000	2,989,198	0	2,184	0	0	4.875	4.968	AO	36,563	146,250	06/29/2020	04/01/2028
81211K-AK-6	SEALED AIR			1	3.B FE	3,555,750	106.4960	3,194,883	3,000,000	3,439,307	0	(35,319)	0	0	6.875	4.932	JJ	95,104	206,250	06/29/2020	07/15/2033
81211K-AW-0	SEALED AIR			1	3.B FE	714,000	99.3750	709,538	714,000	714,000	0	0	0	0	5.125	5.125	JD	3,049	36,593	11/07/2014	12/01/2024
81211K-AY-6	SEALED AIR			1	3.B FE	5,173,750	94.4300	4,856,535	5,143,000	5,159,792	0	(4,179)	0	0	4.000	3.904	JD	17,143	205,720	06/29/2020	12/01/2027
81211K-BA-7	SEALED AIR			1	3.B FE	1,500,000	96.7010	1,450,522	1,500,000	1,500,000	0	0	0	0	5.000	5.000	AO	15,833	75,000	04/05/2022	04/15/2029
816851-BM-0	SEMPRA ENERGY			2	2.C FE	333,000	85.8760	285,966	333,000	333,000	0	0	0	0	4.125	4.125	AO	3,434	13,736	11/15/2021	04/01/2052
81685V-AA-1	Sempra Infrastructure Partners			1	2.C FE	4,945,150	82.4090	4,120,426	5,000,000	4,954,515	0	4,843	0	0	3.250	3.380	JJ	74,931	162,500	01/06/2022	01/15/2032
81728U-AA-2	SENSATA TECHNOLOGIES			1	3.B FE	4,938,750	93.2500	4,662,500	5,000,000	4,957,971	0	5,803	0	0	4.375	4.533	FA	82,639	218,750	06/29/2020	02/15/2030
817565-CE-2	SERVICE CORPORATION			1	3.C FE	7,788,625	98.4060	6,977,987	7,091,000	7,334,747	0	(146,841)	0	0	5.125	2.914	JD	30,284	363,414	12/03/2020	06/01/2029
817826-AG-5	7-ELEVEN			1	2.B FE	24,449,450	64.3170	16,079,142	25,000,000	24,477,994	0	12,266	0	0	2.800	2.911	FA	274,167	700,000	08/24/2021	02/10/2051
819892-AL-4	SHARP HEALTHCARE			2	1.D FE	4,250,000	65.1510	2,768,925	4,250,000	4,250,000	0	0	0	0	2.680	2.680	FA	47,458	113,900	09/17/2020	08/01/2050
824348-BD-7	SHERWIN-WILLIAMS			1	2.B FE	6,232,438	97.4380	6,089,846	6,250,000	6,247,149	0	2,436	0	0	3.300	3.341	FA	85,938	206,250	06/02/2017	02/01/2025
826418-BE-4	SIERRA PACIFIC POWER			1	1.F FE	10,238,100	111.0250	11,102,529	10,000,000	10,165,779	0	(7,452)	0	0	6.750	6.563	JJ	337,500	675,000	06/22/2009	07/01/2037
826418-BM-6	SIERRA PACIFIC POWER			1	1.F FE	6,578,548	95.2290	6,342,258	6,660,000	6,630,421	0	12,047	0	0	2.600	2.797	MN	28,860	173,160	06/20/2019	05/01/2026
82894*-AV-9	JR SIMPLOT				2.C	10,544,900	98.9030	9,890,346	10,000,000	10,052,324	0	(132,270)	0	0	3.910	2.550	MN	42,358	391,000	02/11/2020	05/22/2024
82967N-BA-5	SIRIUS XM RADIO			1	3.C FE	1,771,000	96.5990	1,675,999	1,735,000	1,743,987	0	(5,657)	0	0	5.000	4.533	FA	36,146	86,750	12/10/2019	08/01/2027
832248-AZ-1	SMITHFIELD FOODS			1	2.C FE	5,842,922	95.7500	5,601,349	5,850,000	5,847,309	0	746	0	0	4.250	4.265	FA	103,594	248,625	01/25/2017	02/01/2027
83301#-AC-2	SNAFUEL			1	1.G	13,803,090	85.2800	11,771,248	13,803,090	13,803,090	0	0	0	0	3.440	3.464	MON	39,569	474,826	09/27/2016	09/01/2042
83416W-AA-1	SOLAR STAR FUNDING			1	2.B FE	49,129,692	99.1510	46,748,126	47,148,638	48,535,971	0	(109,588)	0	0	5.375	4.832	JD	7,040	2,534,239	09/17/2020	06/30/2035
83416W-AB-9	SOLAR STAR FUNDING			1	2.B FE	2,036,866	89.5090	1,920,873	2,146,018	2,066,229	0	6,104	0	0	3.950	4.645	JD	235	84,768	10/01/2018	06/30/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
835495-AJ-1	SONOCO PRODUCTS			1	2.B FE	11,542,966	101.7440	11,334,324	11,140,000	11,480,762	0	(13,091)	0	0	5.750	5.460	MN	106,758	640,550	01/01/2019	11/01/2040
837004-CB-4	SOUTH CAROLINA			1	1.F FE	6,970,880	108.1460	7,570,229	7,000,000	6,980,124	0	866	0	0	6.050	6.080	JJ	195,281	423,500	03/10/2009	01/15/2038
837004-CG-3	SOUTH CAROLINA			1	1.F FE	19,908,351	91.0500	18,210,083	20,000,000	19,920,643	0	2,458	0	0	4.600	4.631	JD	40,889	920,000	10/22/2018	06/15/2043
837004-CJ-7	SOUTH CAROLINA			2	1.F FE	16,491,738	95.2070	9,996,737	10,500,000	16,245,560	0	(77,551)	0	0	5.100	2.832	JD	44,625	535,500	07/20/2020	06/01/2065
842400-EZ-2	SOUTHERN CALIFORNIA EDISON			1	1.G FE	4,654,828	102.5010	4,100,036	4,000,000	4,586,055	0	(37,246)	0	0	5.550	4.004	JJ	102,367	222,000	02/14/2022	01/15/2036
842400-FC-2	SOUTHERN CALIFORNIA EDISON			1	1.G FE	5,079,154	101.8190	4,849,631	4,763,000	5,009,053	0	(14,919)	0	0	5.625	5.040	FA	111,633	267,919	10/01/2018	02/01/2036
842400-FF-5	SOUTHERN CALIFORNIA EDISON			1	1.G FE	2,755,115	100.0060	2,486,159	2,486,000	2,699,535	0	(11,677)	0	0	5.550	4.663	JJ	63,621	137,973	10/01/2018	01/15/2037
842400-FH-1	SOUTHERN CALIFORNIA EDISON			1	1.G FE	3,186,941	104.8220	2,896,223	2,763,000	3,106,699	0	(16,856)	0	0	5.950	4.730	FA	68,499	164,399	10/01/2018	02/01/2038
842400-FP-3	SOUTHERN CALIFORNIA EDISON	C.		1	1.G FE	30,546,078	101.1850	30,651,093	30,292,000	30,535,358	0	(10,644)	0	0	5.500	5.420	MS	490,562	1,666,060	01/01/2019	03/15/2040
842400-FQ-1	SOUTHERN CALIFORNIA EDISON			1	1.G FE	4,110,757	89.7430	3,702,817	4,126,000	4,107,474	0	286	0	0	4.500	4.528	MS	61,890	185,670	10/22/2018	09/01/2040
842400-FW-8	SOUTHERN CALIFORNIA EDISON			1	1.G FE	623,565	81.5280	489,170	600,000	621,596	0	(796)	0	0	3.900	3.633	MS	6,890	23,400	06/15/2021	03/15/2043
842400-FZ-1	SOUTHERN CALIFORNIA EDISON			1	1.G FE	1,496,892	91.2810	1,209,469	1,325,000	1,482,172	0	(5,474)	0	0	4.650	3.777	AO	15,403	61,613	03/25/2021	10/01/2043
842400-GE-7	SOUTHERN CALIFORNIA EDISON			1	1.G FE	3,512,760	77.8100	2,785,592	3,580,000	3,517,918	0	1,909	0	0	3.600	3.719	FA	53,700	128,880	03/25/2021	02/01/2045
842400-GN-7	SOUTHERN CALIFORNIA EDISON			1	1.G FE	1,034,753	98.0500	980,502	1,000,000	1,016,367	0	(10,003)	0	0	3.700	2.637	FA	15,417	37,000	02/22/2022	08/01/2025
842400-GQ-0	SOUTHERN CALIFORNIA EDISON	C.		1	1.G FE	9,143,820	98.0130	8,821,169	9,000,000	9,079,957	0	(14,464)	0	0	4.200	3.999	MS	126,000	378,000	04/05/2019	03/01/2029
842400-GU-1	SOUTHERN CALIFORNIA EDISON	C.		1	1.G FE	7,708,294	85.8180	6,644,854	7,743,000	7,716,741	0	3,709	0	0	2.250	2.307	JD	14,518	174,218	01/07/2022	06/01/2030
842400-HM-8	SOUTHERN CALIFORNIA EDISON			1	1.G FE	999,640	86.7680	867,678	1,000,000	999,698	0	31	0	0	2.750	2.754	FA	11,458	27,500	01/10/2022	02/01/2032
842400-HQ-9	SOUTHERN CALIFORNIA EDISON			1	1.G FE	8,785,159	100.5870	8,855,687	8,804,000	8,790,449	0	3,484	0	0	4.700	4.748	JD	34,482	413,788	05/18/2022	06/01/2027
842400-HS-5	SOUTHERN CALIFORNIA EDISON	C.		1	1.G FE	10,428,948	104.4220	10,896,393	10,435,000	10,429,085	0	891	0	0	5.850	5.864	MN	101,741	598,578	11/03/2022	11/01/2027
842400-HV-8	SOUTHERN CALIFORNIA EDISON			1	1.G FE	236,881	105.2530	250,503	238,000	236,872	0	(10)	0	0	5.700	5.733	MS	4,522	6,745	02/27/2023	03/01/2053
842400-HY-2	SOUTHERN CALIFORNIA EDISON			1	1.G FE	7,989,280	104.2260	8,338,108	8,000,000	7,988,965	0	(315)	0	0	5.650	5.681	AO	115,511	0	09/26/2023	10/01/2028
842434-CG-5	SOUTHERN CALIFORNIA GAS			1	1.E FE	13,721,128	104.4530	12,534,337	12,000,000	13,326,562	0	(82,819)	0	0	5.750	4.535	MN	88,167	690,000	01/01/2019	11/15/2035
842434-CJ-9	SOUTHERN CALIFORNIA GAS			1	1.E FE	6,549,259	98.7100	5,922,600	6,000,000	6,462,986	0	(18,084)	0	0	5.125	4.468	MN	39,292	307,500	01/01/2019	11/15/2040
842434-CK-6	SOUTHERN CALIFORNIA GAS			1	1.E FE	5,310,700	81.1470	3,732,744	4,600,000	5,222,630	0	(25,926)	0	0	3.750	2.796	MS	50,792	172,500	06/23/2020	09/15/2042
842434-CL-4	SOUTHERN CALIFORNIA GAS			1	1.D FE	2,134,075	86.8010	1,902,687	2,192,000	2,141,112	0	1,493	0	0	4.450	4.628	MS	28,721	97,544	10/01/2018	03/15/2044
842434-CU-4	SOUTHERN CALIFORNIA GAS			1	1.D FE	5,202,008	87.9200	4,584,155	5,214,000	5,206,361	0	1,137	0	0	2.550	2.576	FA	55,399	132,957	01/06/2020	02/01/2030
842587-CX-3	SOUTHERN			1	2.B FE	553,936	88.0430	412,042	468,000	548,519	0	(2,460)	0	0	4.400	3.294	JJ	10,296	20,592	09/29/2021	07/01/2046
842587-DE-4	SOUTHERN			1	2.B FE	13,085,640	94.2110	11,305,275	12,000,000	12,823,033	0	(123,925)	0	0	3.700	2.478	AO	75,233	444,000	11/04/2021	04/30/2030
842587-DJ-3	SOUTHERN			2	2.C FE	5,000,000	91.2500	4,562,500	5,000,000	5,000,000	0	0	0	0	3.750	3.750	MS	55,208	187,500	05/03/2021	09/15/2051
842587-DL-8	SOUTHERN			1	2.B FE	6,777,672	104.9790	7,122,830	6,785,000	6,777,831	0	712	0	0	5.700	5.714	AO	81,646	396,414	10/03/2022	10/15/2032
84265V-AJ-4	SOUTHERN COPPER			1	2.A FE	15,780,621	101.9590	11,686,584	11,462,000	15,389,350	0	(121,401)	0	0	5.875	3.566	AO	127,196	673,393	06/15/2021	04/23/2045
8426EP-AD-0	SOUTHERN COMPANY GAS			2	2.A FE	13,953,800	81.6530	11,431,368	14,000,000	13,967,709	0	4,263	0	0	1.750	1.785	JJ	112,972	245,000	08/17/2020	01/15/2031
843646-AH-3	SOUTHERN POWER			1	2.B FE	1,107,771	94.3240	848,912	900,000	1,091,663	0	(7,688)	0	0	5.150	3.523	MS	13,648	46,350	11/12/2021	09/15/2041
844895-AW-2	SOUTHWEST GAS CP			1	2.B FE	5,829,030	85.4250	4,869,253	5,700,000	5,811,942	0	(3,539)	0	0	4.875	4.718	AO	69,469	277,875	01/01/2019	10/01/2043
845467-AL-3	SOUTHWESTERN ENERGY			1	3.B FE	59,160	99.6020	67,729	68,000	65,670	0	1,998	0	0	5.700	9.155	JJ	1,701	3,876	05/05/2020	01/23/2025
845467-AP-4	SOUTHWESTERN ENERGY			1	3.A FE	480,000	103.4580	496,599	480,000	480,000	0	0	0	0	8.375	8.375	MS	11,837	40,200	08/18/2020	09/15/2028
845467-AR-0	SOUTHWESTERN ENERGY			1	3.A FE	1,022,500	97.5890	975,894	1,000,000	1,017,050	0	(2,888)	0	0	5.375	4.990	FA	22,396	53,750	01/31/2022	02/01/2029
845467-AS-8	SOUTHWESTERN ENERGY			1	3.A FE	650,000	97.6450	634,694	650,000	650,000	0	0	0	0	5.375	5.375	MS	10,287	34,938	08/16/2021	03/15/2030
845467-AT-6	SOUTHWESTERN ENERGY			1	3.A FE	2,218,649	92.5210	2,021,588	2,185,000	2,213,312	0	(2,855)	0	0	4.750	4.556	FA	43,245	103,788	03/11/2022	02/01/2032
845743-BN-2	SOUTHWIN PUB SERV			1	1.G FE	937,522	88.6900	816,832	921,000	934,936	0	(539)	0	0	4.500	4.373	FA	15,657	41,445	10/01/2018	08/15/2041
84756N-AF-6	SPECTRA ENERGY PARTNERS			1	2.A FE	4,979,100	97.7280	4,886,393	5,000,000	4,996,891	0	2,332	0	0	3.500	3.550	MS	51,528	175,000	03/09/2015	03/15/2025
84762L-AV-7	SPECTRUM BRANDS			1	4.B FE	5,002,000	95.5000	4,775,000	5,000,000	4,996,293	0	(1,020)	0	0	5.000	4.982	AO	62,500	250,000	06/29/2020	10/01/2029
84860*-AB-9	NBA - SPIRITS OF ST LOUIS			1	2.C PL	6,758,621	94.5280	6,388,789	6,758,621	6,758,621	0	0	0	0	3.850	3.869	MJSD	723	260,207	01/15/2015	06/30/2036
848609-AA-1	NBA - SPIRITS OF ST LOUIS			1	2.C PL	12,102,040	98.6260	11,935,766	12,102,040	12,102,040	0	0	0	0	5.300	5.334	MJSD	1,782	641,408	09/26/2018	06/30/2036
84929K-AA-5	ACED FINANCE 3 LLC				2.C PL	17,000,000	105.7690	17,980,731	17,000,000	17,000,000	0	0	0	0	6.550	6.550	JD	3,093	1,110,407	11/22/2022	12/31/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
84929X-AA-7	ACED FINANCE 3 LLC				2.C PL	4,000,000	106.0310	4,241,243	4,000,000	4,000,000	0	0	0	0	6.370	6.370	JD	708	128,816	05/23/2023	06/30/2048
85172F-AN-9	SPRINGLEAF FINANCE			1	3.B FE	1,355,134	101.8790	1,337,670	1,313,000	1,328,248	0	(6,343)	0	0	7.125	6.543	MS	27,546	93,551	05/03/2019	03/15/2026
85172F-AR-0	SPRINGLEAF FINANCE	LS		1	3.B FE	1,245,000	93.6400	1,287,548	1,375,000	1,272,400	0	13,562	0	0	5.375	6.919	MN	9,444	73,906	08/02/2022	11/15/2029
852060-AD-4	SPRINT CAPITAL			1	2.B FE	1,531,875	108.3530	1,625,297	1,500,000	1,531,875	0	0	0	0	6.875	6.550	MN	13,177	104,625	02/06/2020	11/15/2028
85234#-AB-1	STADIUM FUNDING TRUST				2.C PL	24,356,481	100.6750	24,656,836	24,491,477	24,382,916	0	5,390	0	0	5.000	5.064	AO	306,143	1,224,484	10/01/2018	04/01/2039
85236#-AA-1	SUNNOVA RAYS 1 ISSUER				1.G PL	6,911,874	94.4900	6,531,058	6,911,874	6,911,874	0	0	0	0	4.950	4.981	JAJO	57,973	342,138	03/21/2019	04/30/2031
852388-AA-1	STADCO LA LLC				2.C PL	45,000,000	79.7450	35,885,256	45,000,000	45,000,000	0	0	0	0	3.750	3.767	FMAN	215,625	1,687,500	08/05/2021	05/15/2056
853496-AC-1	STANDARD INDUSTRIES			1	3.B FE	1,886,000	97.8130	1,844,744	1,886,000	1,886,000	0	0	0	0	5.000	5.000	FA	35,624	94,300	10/22/2018	02/15/2027
853496-AD-9	STANDARD INDUSTRIES			1	3.B FE	5,165,125	96.5810	4,829,043	5,000,000	5,080,568	0	(39,610)	0	0	4.750	3.839	JJ	109,514	237,500	11/12/2021	01/15/2028
854403-AE-2	STANFORD UNIV			1	1.A FE	15,001,596	81.9820	13,117,167	16,000,000	15,131,326	0	27,020	0	0	3.563	3.951	JD	47,507	570,080	01/01/2019	06/01/2044
854502-AA-9	STANLEY BLACK & DECKER			1	2.A FE	5,871,541	96.5110	5,289,779	5,481,000	5,810,432	0	(12,843)	0	0	5.200	4.676	MS	95,004	285,012	01/01/2019	09/01/2040
854502-AH-4	STANLEY BLACK & DECKER	C		1	2.A FE	1,998,520	97.9150	1,958,295	2,000,000	1,999,130	0	142	0	0	4.250	4.259	MN	10,861	85,000	10/30/2018	11/15/2028
855030-AN-2	STAPLES			1	4.C FE	756,563	93.0430	697,821	750,000	750,440	0	(3,979)	0	0	7.500	7.179	AO	11,875	56,250	02/23/2021	04/15/2026
855244-AM-1	STARBUCKS			2	2.A FE	11,113,600	80.9580	8,095,793	10,000,000	11,016,444	0	(30,952)	0	0	3.750	3.134	JD	31,250	375,000	07/08/2020	12/01/2047
855244-BC-2	STARBUCKS			1	2.A FE	6,237,189	89.7160	5,606,323	6,249,000	6,239,021	0	1,056	0	0	3.000	3.022	FA	71,343	187,470	02/09/2022	02/14/2032
857477-AT-0	STATE STREET				1.F FE	1,286,788	98.1120	1,284,287	1,309,000	1,303,169	0	3,369	0	0	3.550	3.832	FA	17,168	46,470	01/01/2019	08/18/2025
857477-AW-3	STATE STREET				1.F FE	3,427,070	95.4760	3,403,725	3,565,000	3,525,606	0	15,653	0	0	2.650	3.134	MN	11,022	94,473	02/08/2017	05/19/2026
857477-AX-1	STATE STREET			2	2.A FE	737,840	92.6740	743,249	802,000	837,770	0	76,302	0	0	6.201	3.880	FMAN	6,493	46,073	10/01/2018	05/15/2028
857477-BM-4	STATE STREET			2	1.F FE	9,362,000	97.1590	9,095,992	9,362,000	9,362,000	0	0	0	0	2.901	2.901	MS	68,652	271,592	03/26/2020	03/30/2026
857477-BN-2	STATE STREET			2	1.F FE	15,666,557	90.0060	13,225,408	14,694,000	15,364,424	0	(101,498)	0	0	3.152	2.346	MS	117,075	463,155	12/23/2020	03/30/2031
857477-BP-7	STATE STREET				1.F FE	18,445,610	83.2300	15,397,499	18,500,000	18,459,531	0	5,115	0	0	2.200	2.233	MS	133,406	407,000	02/26/2021	03/03/2031
857477-BU-6	STATE STREET			2	1.F FE	1,620,000	97.2310	1,575,149	1,620,000	1,620,000	0	0	0	0	4.421	4.421	MN	9,549	71,620	05/10/2022	05/13/2033
857477-BX-0	STATE STREET			2	1.F FE	3,640,000	101.5440	3,696,214	3,640,000	3,640,000	0	0	0	0	5.751	5.751	MN	33,145	209,336	11/01/2022	11/04/2026
857477-BZ-5	STATE STREET			2	1.E FE	10,000,000	99.5260	9,952,625	10,000,000	10,000,000	0	0	0	0	4.857	4.857	JJ	209,121	242,850	01/23/2023	01/26/2026
857477-CB-7	STATE STREET			2	1.E FE	500,000	100.1950	500,975	500,000	500,000	0	0	0	0	5.104	5.104	MN	3,048	12,760	05/15/2023	05/18/2026
857477-CC-5	STATE STREET			2	1.E FE	1,500,000	100.9690	1,514,529	1,500,000	1,500,000	0	0	0	0	5.159	5.159	MN	9,243	38,694	05/15/2023	05/18/2034
857477-CG-6	STATE STREET				1.F FE	1,000,000	106.2820	1,062,817	1,000,000	1,000,000	0	0	0	0	6.110	6.110	MN	6,789	0	11/16/2023	11/21/2034
858119-BM-1	STEEL DYNAMICS			1	2.B FE	20,434,000	90.7790	18,155,800	20,000,000	20,301,769	0	(41,851)	0	0	3.250	3.003	JJ	299,722	650,000	06/29/2020	01/15/2031
85855C-AB-6	STELLANTIS			1	2.A FE	23,533,550	83.6670	20,080,081	24,000,000	23,625,032	0	42,744	0	0	2.691	2.919	MS	190,164	645,840	10/26/2021	09/15/2031
86275#-AA-1	STRATEGIC CREDIT				2.B PL	21,000,000	92.7240	19,471,948	21,000,000	21,000,000	0	0	0	0	4.250	4.250	JAJO	223,125	892,500	03/19/2021	04/01/2026
86614R-AN-7	SUMMIT MATERIALS			1	3.C FE	575,460	96.7500	537,930	556,000	565,399	0	(6,269)	0	0	5.250	4.471	JJ	13,460	29,190	03/22/2021	01/15/2029
866762-AK-3	ENERGY TRANSFER PARTNERS				2.C FE	2,083,388	102.1700	1,881,977	1,842,000	1,880,490	0	(43,938)	0	0	9.000	6.366	MN	27,630	165,780	10/01/2018	11/01/2024
86765B-AK-5	SUNOCO LOGISTICS PARTNERS			1	2.C FE	1,761,989	100.2460	1,792,391	1,788,000	1,765,072	0	665	0	0	6.100	6.218	FA	41,203	109,068	10/01/2018	02/15/2042
86765B-AN-9	SUNOCO LOGISTICS PARTNERS			1	2.C FE	2,228,928	99.6180	2,247,383	2,256,000	2,254,346	0	5,226	0	0	4.250	4.499	AO	23,970	95,880	10/01/2018	04/01/2024
86765B-AQ-2	SUNOCO LOGISTICS PARTNERS			1	2.C FE	1,453,963	93.3480	1,176,188	1,260,000	1,442,845	0	(5,532)	0	0	5.350	4.290	MN	8,614	67,410	11/17/2021	05/15/2045
86787X-AA-3	SUNTRUST BANKS			2	2.B FE	2,753,560	93.9570	2,812,119	2,993,000	3,107,369	0	252,466	0	0	6.310	4.090	FMAN	24,657	175,584	10/01/2018	05/15/2027
867914-BS-1	SUNTRUST BANK			1	1.G FE	16,978,240	98.2600	16,704,283	17,000,000	16,994,652	0	3,291	0	0	4.000	4.021	MN	113,333	680,000	04/24/2018	05/01/2025
871829-BC-0	SYSCO			1	2.B FE	9,775,600	96.5240	9,652,401	10,000,000	9,932,028	0	25,096	0	0	3.300	3.582	JJ	152,167	330,000	02/01/2017	07/15/2026
871829-BQ-9	SYSCO			1	2.B FE	9,815,403	84.3840	8,317,760	9,857,000	9,823,036	0	3,808	0	0	2.450	2.498	JD	11,404	241,497	12/01/2021	12/14/2031
871829-BR-7	SYSCO			1	2.B FE	17,271,290	71.6240	12,892,283	18,000,000	17,297,334	0	13,950	0	0	3.150	3.361	JD	26,775	567,000	02/11/2022	12/14/2051
872287-AF-4	TCI COMMUNICATIONS				1.G FE	1,325,126	106.1780	1,194,505	1,125,000	1,164,114	0	(16,825)	0	0	7.875	6.098	FA	33,469	88,594	05/24/2010	02/15/2026
87246Y-AC-0	NUVEEN FINANCE LLC			1	1.F FE	750,409	99.1300	713,735	720,000	729,638	0	(11,330)	0	0	4.125	2.489	MN	4,950	29,700	02/24/2022	11/01/2024
872540-AT-6	TJX			1	1.F FE	26,015,087	96.5740	22,163,662	22,950,000	25,278,072	0	(358,163)	0	0	3.875	2.079	AO	187,744	889,313	12/02/2021	04/15/2030
872540-AU-3	TJX			2	1.F FE	29,450,485	94.8700	21,345,842	22,500,000	28,906,241	0	(164,778)	0	0	4.500	2.920	AO	213,750	1,012,500	09/09/2020	04/15/2050
87264A-BL-8	T-MOBILE USA			1	2.B FE	4,371,281	74.9160	3,296,287	4,400,000	4,374,571	0	1,113	0	0	3.000	3.043	FA	49,867	132,000	09/30/2020	02/15/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87264A-BN-4	T-MOBILE USA			2	2.B FE	3,193,376	72.4430	2,318,178	3,200,000	3,193,649	0	141	0	0	3.300	3.311	FA	39,893	105,600	09/22/2020	02/15/2051
87264A-BS-3	T-MOBILE USA			1	2.B FE	1,500,000	90.0270	1,350,411	1,500,000	1,500,000	0	0	0	0	2.625	2.625	FA	14,875	39,375	01/11/2021	02/15/2029
87264A-BU-8	T-MOBILE USA			1	2.B FE	1,273,000	95.1140	1,210,796	1,273,000	1,273,000	0	0	0	0	2.625	2.625	AO	7,055	33,416	03/16/2021	04/15/2026
87264A-BV-6	T-MOBILE USA			1	2.B FE	1,500,000	92.9100	1,393,655	1,500,000	1,500,000	0	0	0	0	3.375	3.375	AO	10,688	50,625	03/16/2021	04/15/2029
87264A-CB-9	T-MOBILE USA			1	2.B FE	17,244,051	86.2310	14,598,858	16,930,000	17,325,157	0	(53,182)	0	0	2.550	2.180	FA	163,092	431,715	12/22/2021	02/15/2031
87264A-CT-0	T-MOBILE USA			1	2.B FE	19,979,600	72.8350	14,566,972	20,000,000	19,981,064	0	368	0	0	3.400	3.405	AO	143,556	680,000	08/10/2021	10/15/2052
87264A-CZ-6	T-MOBILE USA			1	2.B FE	14,968,650	101.3430	15,201,435	15,000,000	14,971,870	0	3,220	0	0	4.950	4.998	MS	218,625	445,500	02/06/2023	03/15/2028
87264A-DC-6	T-MOBILE USA			1	2.B FE	2,794,941	106.0640	2,968,737	2,799,000	2,794,761	0	(180)	0	0	5.750	5.770	JJ	47,836	0	09/11/2023	01/15/2034
872898-AC-5	TSMC ARIZONA CORP	C.		1	1.D FE	4,978,050	86.0830	4,304,130	5,000,000	4,982,288	0	2,013	0	0	2.500	2.550	AO	22,917	125,000	10/20/2021	10/25/2031
87305Q-CF-6	TTX			1	1.F FE	14,960,417	99.9380	14,990,727	15,000,000	14,999,318	0	5,139	0	0	4.150	4.187	JJ	287,042	622,500	10/22/2018	01/15/2024
875127-BC-5	TAMPA ELECTRIC			1	1.G FE	2,683,080	85.6100	2,412,496	2,818,000	2,699,403	0	3,422	0	0	4.350	4.672	MN	15,663	122,583	10/01/2018	05/15/2044
875127-BE-1	TAMPA ELECTRIC			1	1.G FE	2,245,900	84.0770	1,519,280	1,807,000	2,221,241	0	(12,120)	0	0	4.300	2.958	JD	3,453	77,701	11/12/2021	06/15/2048
87612B-BG-6	TARGA RESOURCES PARTNERS			1	2.C FE	1,892,600	98.7600	1,861,630	1,885,000	1,887,726	0	(1,261)	0	0	5.000	4.923	JJ	43,460	94,250	10/22/2019	01/15/2028
87612B-BS-0	TARGA RESOURCES PARTNERS			1	2.C FE	718,375	97.1410	679,987	700,000	713,978	0	(1,642)	0	0	4.875	4.542	FA	14,219	34,125	03/12/2021	02/01/2031
87612B-BU-5	TARGA RESOURCES PARTNERS			1	2.C FE	10,922,729	91.3130	10,957,560	12,000,000	11,053,383	0	82,551	0	0	4.000	5.207	JJ	221,333	440,000	12/22/2023	01/15/2032
87612E-AK-2	TARGET			1	1.F FE	1,502,857	112.4940	1,591,791	1,415,000	1,458,693	0	(3,690)	0	0	6.350	5.895	MN	14,975	89,853	08/05/2004	11/01/2032
87612E-BE-5	TARGET			1	1.F FE	6,633,250	96.2490	6,737,437	7,000,000	6,897,597	0	42,407	0	0	2.500	3.167	AO	36,944	175,000	04/21/2017	04/15/2026
87612G-AA-9	TARGA RESOURCES CORP			1	2.C FE	6,091,709	91.9430	5,611,304	6,103,000	6,092,744	0	893	0	0	4.200	4.222	FA	106,803	256,326	03/23/2022	02/01/2033
87612G-AE-1	TARGA RESOURCES CORP			1	2.C FE	1,784,049	104.5700	1,869,707	1,788,000	1,783,974	0	(75)	0	0	6.150	6.202	MS	15,883	0	11/06/2023	03/01/2029
878091-BF-3	TEACHERS INSUR			2	1.D FE	47,777,320	87.3350	34,933,908	40,000,000	47,078,075	0	(207,995)	0	0	4.270	3.176	MN	218,244	1,708,000	07/07/2020	05/15/2047
878091-BG-1	TEACHERS INSUR			1	1.D FE	5,359,870	73.2040	3,755,353	5,130,000	5,345,922	0	(5,642)	0	0	3.300	3.063	MN	21,632	169,290	09/29/2021	05/15/2050
88031J-AB-2	TENASKA GEORGIA PARTNERS			1	2.B FE	19,161,506	106.9990	17,537,036	16,389,907	17,969,628	0	(229,604)	0	0	9.500	6.159	FA	648,767	1,557,041	01/01/2019	02/01/2030
88031Q-AA-8	TENASKA VIRGINIA				2.B FE	799,790	99.5100	759,795	763,535	766,656	0	(6,912)	0	0	6.119	4.446	MJSD	130	46,721	01/01/2019	03/30/2024
88033G-CZ-1	TENET HEALTHCARE			1	3.C FE	1,930,510	98.8730	1,977,464	2,000,000	1,951,548	0	21,038	0	0	4.875	6.181	JJ	48,750	48,750	01/20/2023	01/01/2026
88033G-DH-0	TENET HEALTHCARE			1	3.C FE	854,638	95.4310	887,512	930,000	866,079	0	11,441	0	0	4.625	6.423	JD	1,912	43,013	01/20/2023	06/15/2028
88033G-DM-9	TENET HEALTHCARE			1	3.C FE	437,352	93.1000	460,844	495,000	444,523	0	7,170	0	0	4.250	6.513	JD	1,753	21,038	01/20/2023	06/01/2029
88033G-DQ-0	TENET HEALTHCARE			1	3.C FE	2,200,348	101.1090	2,274,946	2,250,000	2,203,372	0	3,024	0	0	6.125	6.523	JD	6,125	68,906	06/15/2023	06/15/2030
88033G-DR-8	TENET HEALTHCARE			1	3.C FE	550,284	92.6740	579,212	625,000	558,548	0	8,264	0	0	4.375	6.533	JJ	12,609	13,672	01/20/2023	01/15/2030
88033G-DT-4	TENET HEALTHCARE			1	3.C FE	1,250,000	102.2050	1,277,563	1,250,000	1,250,000	0	0	0	0	6.750	6.750	MN	10,781	41,953	05/02/2023	05/15/2031
880451-AV-1	TENNESSEE GAS PIPELINE			1	2.B FE	6,816,250	108.3500	7,584,471	7,000,000	6,934,234	0	10,950	0	0	7.000	7.232	AO	103,444	490,000	10/21/2004	10/15/2028
880451-AW-9	TENNESSEE GAS PIPELINE			1	2.B FE	12,578,361	116.3950	11,648,814	10,008,000	11,685,838	0	(149,898)	0	0	8.375	5.833	JD	37,252	838,170	01/01/2019	06/15/2032
880779-BA-0	TEREX CORP			1	4.A FE	1,500,000	94.2500	1,413,750	1,500,000	1,500,000	0	0	0	0	5.000	5.000	MN	9,583	75,000	03/18/2021	05/15/2029
88104L-AE-3	TERRAFORM POWER			1	3.C FE	3,162,000	97.7880	2,933,625	3,000,000	3,087,697	0	(22,320)	0	0	5.000	4.113	JJ	62,917	150,000	06/29/2020	01/31/2028
88105#-AA-3	TERRAFORM PHOENIX I				2.C PL	5,602,747	84.7430	4,747,959	5,602,747	5,602,747	0	0	0	0	3.380	3.380	MJSD	526	115,807	09/16/2020	12/31/2043
881685-BB-6	TEXACO CAPITAL				1.C FE	4,929,629	120.8180	4,285,404	3,547,000	4,497,700	0	(90,131)	0	0	8.000	4.241	FA	118,233	283,760	01/01/2019	08/01/2032
882384-A*-1	TEXAS EASTERN				1.G PL	14,000,000	72.1080	10,095,126	14,000,000	14,000,000	0	0	0	0	3.100	3.100	AO	108,500	434,000	09/11/2020	10/01/2040
882508-BQ-6	TEXAS INSTRUMENTS			1	1.E FE	1,453,298	89.2090	1,338,128	1,500,000	1,454,047	0	716	0	0	4.100	4.285	FA	23,063	56,375	02/16/2023	08/16/2052
882587-AZ-1	TEXAS NEW MEXICO POWER			1	1.F FE	9,138,785	109.7630	10,976,338	10,000,000	9,215,195	0	17,284	0	0	6.950	7.739	AO	173,750	695,000	09/26/2018	04/01/2043
882884-B*-9	TEXAS NEW MEXICO POWER				1.F	6,000,000	93.1000	5,586,025	6,000,000	6,000,000	0	0	0	0	3.600	3.600	JJ	108,000	216,000	02/20/2019	07/01/2029
882926-AA-6	TEXAS INSTRUMENTS INC			1	1.E FE	991,670	102.6380	1,026,384	1,000,000	991,653	0	(17)	0	0	5.050	5.099	MN	6,032	25,250	05/11/2023	05/18/2063
883203-BU-4	TEXTRON			1	2.B FE	4,990,050	99.6980	4,984,917	5,000,000	4,999,289	0	895	0	0	4.300	4.324	MS	71,667	215,000	01/23/2014	03/01/2024
883203-BV-2	TEXTRON			1	2.B FE	2,084,420	98.2540	1,965,088	2,000,000	2,015,191	0	(16,093)	0	0	3.875	3.029	MS	25,833	77,500	06/17/2019	03/01/2025
883203-BW-0	TEXTRON			1	2.B FE	18,725,196	98.0050	18,009,468	18,376,000	18,492,864	0	(58,071)	0	0	4.000	3.653	MS	216,428	735,040	06/17/2019	03/15/2026
883203-CA-7	TEXTRON			1	2.B FE	3,535,425	95.0660	3,317,796	3,490,000	3,516,526	0	(4,371)	0	0	3.900	3.743	MS	39,321	136,110	06/12/2019	09/17/2029
883556-B*-2	THERMO FISHER SCIENTIFIC		B		1.G FE	13,717,420	102.0780	14,475,018	14,180,374	14,180,374	0	0	0	462,954	1.500	1.500	MS	67,948	0	08/24/2023	09/06/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
883556-BZ-4	THERMO FISHER SCIENTIFIC	C.		1	1.G FE	2,496,525	91.0760	2,276,902	2,500,000	2,497,831	0	337	0	0	2.600	2.616	AO	16,250	65,000	09/24/2019	10/01/2029
883556-CL-4	THERMO FISHER SCIENTIFIC	C.		1	1.G FE	8,351,870	84.2560	7,120,463	8,451,000	8,373,048	0	9,096	0	0	2.000	2.129	AO	35,682	169,020	08/09/2021	10/15/2031
883556-CT-7	THERMO FISHER SCIENTIFIC			1	1.G FE	7,872,850	101.8700	8,023,286	7,876,000	7,873,099	0	575	0	0	4.800	4.809	MN	42,005	378,048	11/14/2022	11/21/2027
88579Y-AH-4	3M			1	1.G FE	2,237,814	81.5080	1,939,892	2,380,000	2,255,829	0	3,735	0	0	3.875	4.259	JD	4,099	92,225	01/01/2019	06/15/2044
88731E-AJ-9	TIME WARNER ENTERTAINMENT				2.C FE	7,410,154	115.7880	8,105,144	7,000,000	7,241,169	0	(16,506)	0	0	8.375	7.854	JJ	270,326	586,250	06/24/2005	07/15/2033
88732J-AU-2	TIME WARNER CABLE			1	2.C FE	4,856,550	99.1830	4,959,133	5,000,000	4,892,387	0	3,772	0	0	6.750	6.979	JD	15,000	337,500	06/24/2009	06/15/2039
887367-AA-8	TIMES SQUARE HOTEL TRUST				2.B FE	1,593,080	99.6800	1,427,937	1,432,515	1,486,856	0	(20,653)	0	0	8.528	5.618	MON	10,180	122,151	01/01/2019	08/01/2026
887389-AJ-3	TIMKEN CO			1	2.B FE	3,320,964	98.5870	3,354,925	3,403,000	3,392,523	0	14,932	0	0	3.875	4.341	MS	43,955	131,866	01/01/2019	09/01/2024
887389-AN-4	TIMKEN CO				2.B FE	2,165,497	104.3590	2,018,308	1,934,000	2,053,329	0	(23,792)	0	0	6.875	5.270	FA	50,230	132,963	10/01/2018	05/08/2028
889175-BD-6	TOLEDO EDISON			1	1.G FE	1,377,739	107.8950	1,122,107	1,040,000	1,345,210	0	(17,766)	0	0	6.150	3.400	MN	8,173	63,960	02/22/2022	05/15/2037
88947E-AT-7	TOLL BROTHERS FINANCE			1	2.C FE	5,207,500	97.7130	4,885,650	5,000,000	5,115,979	0	(27,371)	0	0	4.350	3.701	FA	82,167	217,500	06/29/2020	02/15/2028
88947E-AU-4	TOLL BROTHERS FINANCE			1	2.C FE	5,007,500	93.7760	4,688,788	5,000,000	5,004,922	0	(783)	0	0	3.800	3.780	MN	31,667	190,000	06/29/2020	11/01/2029
89054X-AC-9	TOPAZ SOLAR FARMS			1	3.B FE	12,471,343	99.3600	11,829,620	11,905,817	12,371,538	0	(22,703)	0	0	5.750	5.117	MS	173,048	688,355	07/26/2018	09/30/2039
89054X-AD-7	TOPAZ SOLAR FARMS			1	3.B FE	3,065,255	91.6520	2,779,367	3,032,522	3,058,232	0	(1,211)	0	0	4.875	4.738	MS	37,370	151,586	10/22/2018	09/30/2039
891092-AD-0	TORO			1	2.A FE	5,317,482	107.7490	5,387,459	5,000,000	5,149,271	0	(37,197)	0	0	7.800	6.814	JD	17,333	390,000	10/22/2018	06/15/2027
891490-AT-1	TOSCO			1	1.F FE	7,203,996	117.5130	6,345,677	5,400,000	6,481,345	0	(151,116)	0	0	8.125	4.361	FA	165,750	438,750	01/01/2019	02/15/2030
89236T-KQ-7	TOYOTA MOTOR CREDIT	C.		1	1.E FE	14,990,100	101.2800	15,192,027	15,000,000	14,991,617	0	1,517	0	0	4.625	4.640	JJ	325,677	346,875	01/09/2023	01/12/2028
89236T-LD-5	TOYOTA MOTOR CREDIT				1.E FE	999,100	102.3530	1,023,531	1,000,000	999,068	0	(32)	0	0	5.400	5.433	MN	6,150	0	11/15/2023	11/20/2026
89256B-AA-7	TRADEMARK ROYALTY 2021-1				1.G PL	16,000,000	81.2500	13,000,047	16,000,000	16,000,000	0	0	0	0	4.350	4.350	JAN	639,933	681,572	02/02/2021	01/31/2060
89307#-AA-7	TRANS BAY CABLE			1	1.E PL	14,323,600	79.7220	11,419,099	14,323,600	14,323,600	0	0	0	0	2.930	2.940	MJSD	1,166	419,681	08/19/2016	06/30/2047
893521-AB-0	TRANSATLANTIC HOLDINGS			1	1.E FE	1,441,830	129.1530	1,864,968	1,444,000	1,442,169	0	51	0	0	8.000	8.013	MN	9,948	115,520	03/28/2018	11/30/2039
893574-AB-9	TRANSCONT GAS PL			1	2.A FE	8,686,616	98.8920	8,188,247	8,280,000	8,627,320	0	(12,570)	0	0	5.400	5.031	FA	168,912	447,120	01/01/2019	08/15/2041
893647-BE-6	TRANSDIGM			1	4.A FE	3,018,125	99.8270	2,994,817	3,000,000	3,001,606	0	(13,489)	0	0	6.250	5.907	MS	55,208	187,500	05/03/2022	03/15/2026
893647-BR-7	TRANSDIGM			1	4.A FE	989,000	102.3080	1,011,828	989,000	989,000	0	0	0	0	6.750	6.750	FA	25,220	31,710	02/10/2023	08/15/2028
89417E-AJ-8	TRAVELERS			1	1.F FE	9,975,921	95.8040	9,580,393	10,000,000	9,979,191	0	632	0	0	4.600	4.616	FA	191,667	460,000	10/22/2018	08/01/2043
89417E-AK-5	TRAVELERS			1	1.F FE	2,928,760	89.4240	2,658,582	2,973,000	2,933,786	0	1,049	0	0	4.300	4.394	FA	44,744	127,839	01/01/2019	08/25/2045
89417E-AL-3	TRAVELERS			2	1.F FE	6,090,250	82.3110	4,115,562	5,000,000	5,979,542	0	(35,186)	0	0	3.750	2.573	MN	23,958	187,500	07/13/2020	05/15/2046
89417E-AP-4	TRAVELERS			2	1.F FE	6,527,609	87.7710	4,388,546	5,000,000	6,392,966	0	(42,542)	0	0	4.100	2.568	MS	66,625	205,000	07/15/2020	03/04/2049
89417E-AQ-2	TRAVELERS			2	1.F FE	4,946,200	66.4360	3,321,819	5,000,000	4,950,578	0	1,291	0	0	2.550	2.602	AO	22,667	127,500	06/29/2020	04/27/2050
89566E-AB-4	TRI-STATE			1	2.A FE	10,627,783	103.3830	9,504,464	9,193,450	10,567,207	0	106,143	0	0	7.144	4.325	JJ	275,483	656,780	01/01/2019	07/31/2033
89566E-AH-1	TRI-STATE			1	1.G FE	1,734,297	77.4910	1,352,994	1,746,000	1,735,611	0	284	0	0	4.700	4.745	MN	13,677	82,062	10/01/2018	11/01/2044
89788K-AA-4	TRUIST BANK			2	1.F FE	14,727,044	82.9450	12,255,983	14,776,000	14,739,822	0	5,223	0	0	2.250	2.292	MS	101,585	332,460	12/16/2021	03/11/2030
89788M-AH-5	TRUIST FINANCIAL CORP			1	1.G FE	21,000,000	97.9240	20,564,008	21,000,000	21,000,000	0	0	0	0	4.260	4.260	JJ	380,205	894,600	07/25/2022	07/28/2026
89788M-AL-6	TRUIST FINANCIAL CORP			1	1.G FE	10,000,000	98.5170	9,851,697	10,000,000	10,000,000	0	0	0	0	4.873	4.873	JJ	209,810	243,650	01/23/2023	01/26/2029
89837L-AB-1	PRINCETON UNIV			1	1.A FE	3,221,036	112.6530	2,974,038	2,640,000	3,114,306	0	(22,199)	0	0	5.700	4.097	MS	50,160	150,480	01/01/2019	03/01/2039
898813-AP-5	TUCSON ELECTRIC POWER			1	1.G FE	9,468,935	97.4350	9,256,347	9,500,000	9,495,494	0	3,398	0	0	3.050	3.088	MS	85,315	289,750	02/24/2015	03/15/2025
90138F-AD-4	TWILIO INC			1	3.C FE	1,943,000	89.0510	1,730,251	1,943,000	1,943,000	0	0	0	0	3.875	3.875	MS	22,169	75,291	03/04/2021	03/15/2031
902494-AX-1	TYSON FOODS			1	2.B FE	5,155,800	98.8600	4,943,023	5,000,000	5,007,971	0	(20,764)	0	0	3.950	3.518	FA	74,611	197,500	12/18/2015	08/15/2024
902494-AY-9	TYSON FOODS			1	2.B FE	2,734,695	91.8100	2,520,195	2,745,000	2,735,858	0	239	0	0	5.150	5.176	FA	53,406	141,368	10/22/2018	08/15/2044
902494-BK-8	TYSON FOODS			1	2.B FE	1,264,653	97.3900	1,071,289	1,100,000	1,217,270	0	(23,405)	0	0	4.350	2.059	MS	15,950	47,850	11/12/2021	03/01/2029
902917-AH-6	USA WASTE SVCS			1	2.A FE	1,107,212	110.9700	1,022,035	921,000	1,017,308	0	(18,769)	0	0	7.000	4.431	JJ	29,728	64,470	10/01/2018	07/15/2028
90320W-AG-8	UPMC			1	1.F FE	1,232,000	101.2280	1,247,125	1,232,000	1,232,000	0	0	0	0	5.035	5.034	MN	7,926	36,702	04/04/2023	05/15/2033
90363@-AA-8	USTA NATIONAL TENNIS CENTER			1	1.G FE	511,082	98.6820	504,348	511,082	511,082	0	0	0	0	3.110	3.108	JJ	7,638	15,895	06/11/2014	09/08/2024
90363@-AB-6	USTA NATIONAL TENNIS CENTER			1	1.G FE	15,305,041	94.6190	14,481,483	15,305,041	15,305,041	0	0	0	0	4.080	4.078	JJ	300,081	633,224	09/26/2018	09/08/2039
903731-AA-5	UL SOLUTIONS INC			1	2.B FE	1,118,488	105.1460	1,177,631	1,120,000	1,118,399	0	(89)	0	0	6.500	6.532	AO	14,358	0	10/05/2023	10/20/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
904764-AH-0	UNILEVER CAPITAL			1	1.E FE	4,453,159	111.2610	5,006,741	4,500,000	4,476,709	0	1,910	0	0	5.900	5.975	MN	33,925	265,500	12/02/2002	11/15/2032
906548-CH-3	UNION ELECTRIC			1	1.F FE	32,274,658	130.9020	36,981,085	28,251,000	31,581,022	0	(146,767)	0	0	8.450	7.076	MS	702,901	2,387,210	01/01/2019	03/15/2039
906548-CL-4	UNION ELECTRIC			1	1.F FE	2,470,547	78.2210	2,161,258	2,763,000	2,505,315	0	7,257	0	0	3.650	4.324	AO	21,290	100,850	10/01/2018	04/15/2045
906888-AS-1	UNION LT HT & PR			1	2.A FE	1,752,540	105.3030	1,675,379	1,591,000	1,718,182	0	(7,273)	0	0	6.200	5.300	MS	30,415	98,642	10/01/2018	03/10/2036
907818-DR-6	UNION PACIFIC RAILROAD			1	1.G FE	2,482,820	99.7250	2,729,473	2,737,000	2,733,001	0	29,713	0	0	3.646	4.783	FA	37,699	99,791	08/16/2013	02/15/2024
907818-EC-8	UNION PACIFIC RAILROAD			2	1.G FE	12,121,172	82.2330	7,976,600	9,700,000	11,964,645	0	(49,411)	0	0	3.875	2.742	FA	156,615	375,875	07/31/2020	02/01/2055
907818-EQ-7	UNION PACIFIC RAILROAD			1	1.G FE	532,229	89.4820	447,412	500,000	526,245	0	(1,586)	0	0	3.600	3.112	MS	5,300	18,000	01/16/2020	09/15/2037
907818-FC-7	UNION PACIFIC RAILROAD			1	1.G FE	25,193,384	88.9230	17,784,502	20,000,000	24,922,989	0	(135,162)	0	0	4.300	2.896	MS	286,667	860,000	12/20/2021	03/01/2049
907818-FD-5	UNION PACIFIC RAILROAD			1	1.G FE	9,616,142	85.9150	7,875,820	9,167,000	9,546,843	0	(19,330)	0	0	3.550	3.201	FA	122,940	325,429	09/30/2021	08/15/2039
907818-FE-3	UNION PACIFIC RAILROAD			1	1.G FE	6,356,533	81.6250	4,486,085	5,496,000	6,322,725	0	(14,240)	0	0	3.950	3.214	FA	82,013	207,217	03/03/2023	08/15/2059
907818-FQ-6	UNION PACIFIC RAILROAD	C		1	1.G FE	10,222,342	84.4080	8,440,776	10,000,000	10,302,475	0	(21,540)	0	0	2.891	2.593	AO	68,260	289,100	04/06/2021	04/06/2036
907818-FX-1	UNION PACIFIC RAILROAD			1	1.G FE	9,067,650	88.7160	8,871,585	10,000,000	9,179,065	0	84,045	0	0	2.800	3.993	FA	106,556	280,000	08/26/2022	02/14/2032
907818-FZ-6	UNION PACIFIC RAILROAD			1	1.G FE	2,302,784	79.1960	1,827,843	2,308,000	2,302,902	0	98	0	0	3.500	3.512	FA	30,741	80,780	02/09/2022	02/14/2053
907818-GB-8	UNION PACIFIC RAILROAD	C		1	1.G FE	26,410,165	100.5680	26,650,631	26,500,000	26,417,550	0	6,778	0	0	4.500	4.542	JJ	533,313	1,030,188	09/06/2022	01/20/2033
907825-AA-1	UNION PACIFIC RR			1	1.D FE	7,590,084	96.2330	7,540,206	7,835,381	7,743,674	0	33,418	0	0	3.227	3.781	MN	33,011	252,848	01/01/2019	05/14/2026
90783V-AA-3	UNION PACIFIC RAILROAD			1	1.C FE	2,916,155	100.4750	2,885,085	2,871,434	2,911,451	0	6,358	0	0	5.082	4.574	JJ	72,558	145,966	01/01/2019	01/02/2029
90783X-AA-9	UNION PACIFIC RR			1	1.C FE	4,335,919	104.4640	4,150,034	3,972,692	4,305,495	0	21,895	0	0	6.176	3.905	JJ	121,995	245,353	01/01/2019	01/02/2031
90931G-AA-7	UNITED AIRLINES 2020-1				1.E FE	1,940,950	101.0230	1,960,806	1,940,950	1,940,950	0	0	0	0	5.875	5.916	JAJO	24,073	114,031	10/20/2020	10/15/2027
90932L-AG-2	UNITED AIRLINES INC			1	3.B FE	1,035,000	97.4410	1,008,509	1,035,000	1,035,000	0	0	0	0	4.375	4.375	AO	9,559	45,281	04/14/2021	04/15/2026
90932L-AH-0	UNITED AIRLINES INC			1	3.B FE	916,000	93.5240	866,028	926,000	918,231	0	1,250	0	0	4.625	4.805	AO	9,041	42,828	03/01/2022	04/15/2029
90932L-AJ-6	UNITED AIRLINES INC			1	1.F FE	3,073,000	101.4090	3,116,289	3,073,000	3,073,000	0	0	0	0	5.800	5.800	JJ	94,563	0	06/12/2023	01/15/2036
90932P-AA-6	UNTD AIR 2014-1			1	2.A FE	2,854,104	95.5060	2,823,345	2,956,183	2,914,919	0	14,476	0	0	4.000	4.729	AO	26,277	118,247	10/01/2018	04/11/2026
910637-R@-8	UNITED ILLUMINATING			1	1.G	8,000,000	104.0920	8,327,367	8,000,000	8,000,000	0	0	0	0	6.090	6.090	FA	203,000	487,200	04/28/2010	07/27/2040
910637-S#-5	UNITED ILLUMINATING				1.G	9,797,420	92.1980	8,429,559	9,142,857	9,702,068	0	(19,924)	0	0	4.890	4.396	JJ	187,528	447,086	10/01/2018	01/30/2042
910637-T*-8	UNITED ILLUMINATING				1.G	7,348,065	92.1980	6,322,169	6,857,143	7,276,551	0	(14,943)	0	0	4.890	4.396	JJ	140,646	335,314	10/01/2018	01/30/2042
911308-AB-0	UPS OF AMERICA			1	1.F FE	217,468	117.9370	235,874	200,000	201,547	0	(192)	0	0	7.620	7.459	AO	3,810	15,240	02/02/1998	04/01/2030
911312-AJ-5	UNITED PARCEL SERVICE			1	1.F FE	3,456,060	114.3390	3,201,497	2,800,000	3,330,203	0	(26,877)	0	0	6.200	4.379	JJ	80,049	173,600	01/01/2019	01/15/2038
911312-AN-6	UNITED PARCEL SERVICE			1	1.F FE	4,195,339	100.1660	4,006,645	4,000,000	4,163,687	0	(6,651)	0	0	4.875	4.518	MN	24,917	195,000	01/01/2019	11/15/2040
911312-BR-6	UNITED PARCEL SERVICE	C		1	1.F FE	7,990,560	96.6430	7,731,404	8,000,000	7,994,410	0	917	0	0	3.400	3.414	MS	80,089	272,000	03/13/2019	03/15/2029
911312-BU-9	UNITED PARCEL SERVICE			1	1.F FE	5,825,600	90.9770	5,294,833	5,820,000	5,823,217	0	(558)	0	0	2.500	2.489	MS	48,500	145,500	08/15/2019	09/01/2029
911312-BY-1	UNITED PARCEL SERVICE	C		1	1.F FE	14,943,450	100.9600	15,143,950	15,000,000	14,961,005	0	5,168	0	0	4.450	4.497	AO	166,875	667,500	03/19/2020	04/01/2030
911365-BG-8	UNITED RENTALS NORTH			1	3.A FE	913,771	97.6240	885,450	907,000	908,514	0	(967)	0	0	4.875	4.757	JJ	20,389	44,216	02/02/2018	01/15/2028
911365-BM-5	UNITED RENTALS			1	3.A FE	983,000	95.4200	937,982	983,000	983,000	0	0	0	0	3.875	3.875	MN	4,867	38,091	10/21/2019	11/15/2027
911365-BP-8	UNITED RENTALS			1	3.B FE	1,004,279	88.4800	884,797	1,000,000	1,003,532	0	(373)	0	0	3.750	3.699	JJ	17,292	37,500	08/04/2021	01/15/2032
91159H-HG-8	US BANCORP				1.G FE	2,497,300	99.7990	2,494,972	2,500,000	2,499,858	0	258	0	0	3.700	3.713	JJ	38,799	92,500	01/27/2014	01/30/2024
91159H-HR-4	US BANCORP			2	1.G FE	2,013,100	95.1160	1,902,327	2,000,000	2,005,537	0	(1,711)	0	0	3.150	3.054	AO	11,200	63,000	05/07/2019	04/27/2027
91159H-JD-3	US BANCORP			2	1.G FE	27,000,000	83.3820	22,513,163	27,000,000	27,000,000	0	0	0	0	2.677	2.677	JJ	309,193	722,790	01/20/2022	01/27/2033
91159H-JF-8	US BANCORP			1	1.G FE	13,625,000	98.5250	13,424,062	13,625,000	13,625,000	0	0	0	0	4.548	4.548	JJ	273,685	619,665	07/19/2022	07/22/2028
912920-AK-1	QWEST				4.B FE	4,273,277	98.0000	3,920,000	4,000,000	4,077,524	0	(42,215)	0	0	7.250	6.029	MS	85,389	290,000	01/01/2019	09/15/2025
913017-BA-6	RAYTHEON TECH			1	2.A FE	646,318	113.1490	565,744	500,000	613,532	0	(17,918)	0	0	7.500	3.123	MS	11,042	37,500	02/24/2022	09/15/2029
913017-BP-3	RAYTHEON TECH			1	2.A FE	7,640,615	108.1470	7,386,461	6,830,000	7,496,117	0	(30,791)	0	0	6.125	5.155	JJ	192,900	418,338	01/01/2019	07/15/2038
913017-BT-5	RAYTHEON TECH			1	2.A FE	22,261,789	91.2980	15,785,419	17,290,000	21,686,405	0	(181,846)	0	0	4.500	2.732	JD	64,838	778,050	11/30/2021	06/01/2042
913017-CJ-6	RAYTHEON TECH			2	2.A FE	11,798,940	79.6700	7,967,014	10,000,000	11,624,278	0	(51,954)	0	0	3.750	2.770	MN	62,500	375,000	07/08/2020	11/01/2046
91324P-AR-3	UNITEDHEALTH GROUP	C		1	1.F FE	7,433,400	109.2540	10,925,444	10,000,000	8,187,286	0	84,078	0	0	5.800	8.173	MS	170,778	612,526	05/07/2009	03/15/2036
91324P-BE-1	UNITEDHEALTH GROUP			1	1.F FE	1,650,380	117.2700	2,345,393	2,000,000	1,738,160	0	9,839	0	0	6.625	8.223	MN	16,931	139,005	05/07/2009	11/15/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91324P-BN-1	UNITEDHEALTH GROUP			1	1.F FE	9,348,327	107.3200	10,088,103	9,400,000	9,354,668	0	1,540	0	0	5.700	5.744	AO	113,113	535,800	10/22/2018	10/15/2040
91324P-CA-8	UNITEDHEALTH GROUP			1	1.F FE	4,615,648	87.4980	4,374,884	5,000,000	4,667,936	0	11,075	0	0	3.950	4.476	AO	41,694	197,500	10/22/2018	10/15/2042
91324P-CR-1	UNITEDHEALTH GROUP			1	1.F FE	4,979,450	97.0870	4,854,344	5,000,000	4,982,527	0	454	0	0	4.750	4.776	JJ	109,514	237,500	07/20/2015	07/15/2045
91324P-CV-2	UNITEDHEALTH GROUP			1	1.F FE	6,020,730	97.0850	5,825,087	6,000,000	6,005,538	0	(2,465)	0	0	3.100	3.055	MS	54,767	186,000	04/20/2017	03/15/2026
91324P-CW-0	UNITEDHEALTH GROUP	C.		1	1.F FE	2,866,785	97.3730	2,878,360	2,956,000	2,919,349	0	11,142	0	0	3.450	3.886	JJ	47,025	101,982	11/29/2018	01/15/2027
91324P-DF-6	UNITEDHEALTH GROUP			1	1.F FE	11,182,590	82.6600	7,439,410	9,000,000	10,974,921	0	(65,783)	0	0	3.750	2.501	AO	71,250	337,500	07/13/2020	10/15/2047
91324P-DP-4	UNITEDHEALTH GROUP	C.		1	1.F FE	7,636,752	97.8800	7,415,371	7,576,000	7,612,265	0	(6,923)	0	0	3.875	3.764	JD	13,048	293,570	01/16/2020	12/15/2028
91324P-DV-1	UNITEDHEALTH GROUP			1	1.F FE	12,213,900	82.0400	8,204,042	10,000,000	12,098,760	0	(33,949)	0	0	3.875	2.916	FA	146,389	387,500	06/23/2020	08/15/2059
91324P-DX-7	UNITEDHEALTH GROUP			1	1.F FE	1,948,064	86.5460	1,730,928	2,000,000	1,959,387	0	5,838	0	0	2.000	2.345	MN	5,111	40,000	01/14/2022	05/15/2030
91324P-DZ-2	UNITEDHEALTH GROUP			2	1.F FE	11,199,500	70.5460	7,054,615	10,000,000	11,096,764	0	(32,318)	0	0	2.900	2.333	MN	37,056	290,000	07/15/2020	05/15/2050
91324P-EH-1	UNITEDHEALTH GROUP			1	1.F FE	3,411,639	98.5300	3,373,654	3,424,000	3,414,049	0	1,605	0	0	4.000	4.060	MN	17,500	136,960	05/17/2022	05/15/2029
91324P-EP-3	UNITEDHEALTH GROUP			1	1.F FE	9,995,800	103.4070	10,340,704	10,000,000	9,995,355	0	177	0	0	5.250	5.261	FA	198,333	418,542	10/25/2022	02/15/2028
91324P-EQ-1	UNITEDHEALTH GROUP			1	1.F FE	907,898	104.6430	952,253	910,000	908,064	0	190	0	0	5.300	5.340	FA	18,220	38,450	10/31/2022	02/15/2030
913903-AW-0	UNIVERSAL HEALTH SVCS			1	2.C FE	4,941,027	84.7930	4,201,485	4,955,000	4,945,111	0	1,297	0	0	2.650	2.682	AO	27,720	131,308	09/10/2020	10/15/2030
913903-BA-7	UNIVERSAL HEALTH SVCS			1	2.C FE	9,974,000	82.1520	8,215,203	10,000,000	9,980,174	0	2,176	0	0	2.650	2.677	JJ	122,194	265,000	08/10/2021	01/15/2032
91412N-AF-7	UNIV OF CHICAGO			1	1.C FE	1,087,336	103.7800	1,037,803	1,000,000	1,049,250	0	(7,957)	0	0	5.420	4.382	AO	13,550	54,200	01/01/2019	10/01/2030
91412N-BD-1	UNIV OF CHICAGO			1	1.C FE	215,000	75.4140	162,140	215,000	215,000	0	0	0	0	2.761	2.761	AO	1,484	5,936	03/10/2020	04/01/2045
914744-AB-3	UNIV OF NOTRE DAME			1	1.A FE	2,230,427	99.6500	1,992,990	2,000,000	2,193,647	0	(7,649)	0	0	4.900	4.108	MS	32,667	98,000	01/01/2019	03/01/2041
918204-BC-1	VF CORP			2	2.C FE	4,377,334	83.4780	3,339,112	4,000,000	4,248,481	0	(40,968)	0	0	2.950	1.861	AO	22,289	118,000	08/03/2020	04/23/2030
91863@-AB-9	VHG CAPITAL, LP				1.D PL	27,000,000	81.1510	21,910,658	27,000,000	27,000,000	0	0	0	0	3.210	3.210	AO	168,525	866,700	11/02/2021	10/21/2033
91913Y-AB-6	VALERO ENERGY			1	2.B	9,224,722	118.0840	8,265,871	7,000,000	8,388,517	0	(177,527)	0	0	8.750	5.104	JD	27,222	612,500	01/01/2019	06/15/2030
91913Y-AE-0	VALERO ENERGY			1	2.B FE	25,178,807	115.0020	23,565,035	20,491,000	23,726,995	0	(307,457)	0	0	7.500	5.131	AO	324,441	1,536,825	01/01/2019	04/15/2032
91913Y-AL-4	VALERO ENERGY			1	2.B FE	13,646,518	109.6160	14,825,507	13,525,000	13,753,260	0	(26,118)	0	0	6.625	6.327	JD	39,824	896,031	09/22/2020	06/15/2037
92203#-AU-2	VANGUARD				1.G	37,000,000	78.0270	28,870,135	37,000,000	37,000,000	0	0	0	0	2.040	2.040	FA	270,470	754,800	07/30/2020	08/22/2032
92203#-AW-8	VANGUARD				1.G	75,000,000	68.6510	51,488,385	75,000,000	75,000,000	0	0	0	0	2.670	2.670	FA	717,563	2,002,500	07/30/2020	08/22/2040
92203#-AX-6	VANGUARD				1.G	73,000,000	63.3510	46,246,234	73,000,000	73,000,000	0	0	0	0	3.050	3.050	FA	797,829	2,226,500	07/30/2020	08/22/2050
92328M-AA-1	VENTURE GLOBAL CALCASIEU			1	3.B FE	1,416,500	90.7300	1,270,220	1,400,000	1,411,741	0	(2,056)	0	0	3.875	3.693	FA	20,494	54,250	08/17/2021	08/15/2029
92328M-AB-9	VENTURE GLOBAL CALCASIEU			1	3.B FE	1,439,750	88.1010	1,273,935	1,446,000	1,440,744	0	569	0	0	4.125	4.181	FA	22,534	59,648	03/08/2022	08/15/2031
92328M-AC-7	VENTURE GLOBAL CALCASIEU			1	3.B FE	750,468	84.7450	633,891	748,000	750,070	0	(183)	0	0	3.875	3.839	MN	4,831	28,985	11/17/2021	11/01/2033
92328M-AE-3	VENTURE GLOBAL CALCASIEU			1	3.B FE	1,337,000	99.4590	1,329,766	1,337,000	1,337,000	0	0	0	0	6.250	6.250	JJ	38,532	42,245	01/10/2023	01/15/2030
92332Y-AA-9	VENTURE GLOBAL LNG INC			1	3.B FE	643,000	100.9900	649,364	643,000	643,000	0	0	0	0	8.125	8.125	JD	4,354	26,847	05/19/2023	06/01/2028
92332Y-AB-7	VENTURE GLOBAL LNG INC			1	3.B FE	643,000	99.9480	642,667	643,000	643,000	0	0	0	0	8.375	8.375	JD	4,488	27,674	05/19/2023	06/01/2031
92332Y-AC-5	VENTURE GLOBAL LNG INC			1	3.B FE	1,464,110	105.8170	1,519,528	1,436,000	1,463,476	0	(634)	0	0	9.500	8.978	FA	25,389	0	11/27/2023	02/01/2029
92343V-BG-8	VERIZON COMMUNICATIONS			1	2.A FE	7,970,746	84.3540	6,242,194	7,400,000	7,919,015	0	(20,262)	0	0	3.850	3.335	MN	47,483	284,900	05/20/2021	11/01/2042
92343V-CK-8	VERIZON COMMUNICATIONS			1	2.A FE	2,129,783	95.5930	1,591,627	1,665,000	2,101,197	0	(12,920)	0	0	4.862	3.223	FA	29,233	80,952	09/29/2021	08/21/2046
92343V-CQ-5	VERIZON COMMUNICATIONS			1	2.A FE	1,694,838	96.2080	1,603,794	1,667,000	1,679,719	0	(3,011)	0	0	4.400	4.194	MN	12,225	73,348	10/12/2022	11/01/2034
92343V-CV-4	VERIZON COMMUNICATIONS			1	2.A FE	4,932,243	94.1570	4,896,163	5,200,000	4,991,187	0	12,483	0	0	4.272	4.710	JJ	102,433	222,144	01/01/2019	01/15/2036
92343V-DC-5	VERIZON COMMUNICATIONS			1	2.A FE	4,918,796	85.9240	3,436,957	4,000,000	4,841,906	0	(26,179)	0	0	4.125	2.855	FA	62,333	165,000	12/23/2020	08/15/2046
92343V-FD-1	VERIZON COMMUNICATIONS			2	2.A FE	8,950,214	83.0800	5,815,583	7,000,000	8,787,341	0	(48,119)	0	0	4.000	2.628	MS	77,000	280,000	07/15/2020	03/22/2050
92343V-FT-6	VERIZON COMMUNICATIONS			1	2.A FE	21,133,614	72.0520	15,280,057	21,207,000	21,142,183	0	2,983	0	0	2.650	2.672	MN	64,004	561,986	01/05/2021	11/20/2040
92343V-GJ-7	VERIZON COMMUNICATIONS			1	2.A FE	13,952,003	86.2250	12,074,069	14,003,000	13,964,524	0	4,723	0	0	2.550	2.591	MS	99,188	357,077	03/12/2021	03/21/2031
92345Y-AD-8	VERISK ANALYTICS			1	2.B FE	2,523,975	98.2470	2,456,180	2,500,000	2,510,377	0	(8,210)	0	0	4.000	3.647	JD	4,444	100,000	04/25/2022	06/15/2025
92345Y-AF-3	VERISK ANALYTICS			1	2.B FE	716,958	97.5500	701,386	719,000	717,694	0	214	0	0	4.125	4.163	MS	8,733	29,659	04/08/2020	03/15/2029
925524-AV-2	VIACOMCBS			1	2.C FE	2,693,802	94.7670	4,264,504	4,500,000	3,048,271	0	84,658	0	0	5.500	11.128	MN	31,625	247,500	10/22/2018	05/15/2033
92556V-AD-8	VIATRIS			1	2.C FE	8,706,658	84.6960	6,972,999	8,233,000	8,725,207	0	(74,398)	0	0	2.700	1.684	JD	5,557	222,291	09/04/2020	06/22/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92556V-AE-6	VIATRIS			1	2.C FE	42,362,894	74.3780	29,647,979	39,861,000	42,520,478	0	(126,310)	0	0	3.850	3.305	JD	38,366	1,534,649	08/14/2020	06/22/2040
92556V-AF-3	VIATRIS			1	2.C FE	23,730,930	70.5300	15,340,321	21,750,000	23,587,676	0	(43,181)	0	0	4.000	3.501	JD	21,750	870,000	06/02/2021	06/22/2050
927804-FA-7	VIRGINIA ELECTRIC & POWER			1	2.A FE	5,254,239	107.3000	4,828,481	4,500,000	5,084,523	0	(35,703)	0	0	6.000	4.584	JJ	124,500	270,000	01/01/2019	01/15/2036
927804-FB-5	VIRGINIA ELECTRIC & POWER			1	2.A FE	1,535,586	105.7480	1,184,378	1,120,000	1,489,266	0	(22,168)	0	0	6.000	2.990	MN	8,587	67,200	11/17/2021	05/15/2037
927804-FG-4	VIRGINIA ELECTRIC & POWER			1	2.A FE	2,903,154	136.3010	2,636,067	1,934,000	2,733,355	0	(35,768)	0	0	8.875	4.922	MN	21,932	171,643	10/01/2018	11/15/2038
927804-FQ-2	VIRGINIA ELECTRIC & POWER			1	2.A FE	5,033,661	99.6800	4,984,013	5,000,000	4,999,661	0	(5,024)	0	0	3.450	3.333	FA	65,167	172,500	02/14/2017	02/15/2024
927804-FR-0	VIRGINIA ELECTRIC & POWER			1	1.F FE	9,336,779	89.1420	8,379,336	9,400,000	9,344,666	0	1,633	0	0	4.450	4.494	FA	158,024	418,300	01/01/2019	02/15/2044
927804-FU-3	VIRGINIA ELECTRIC & POWER	C		1	2.A FE	6,999,370	96.9210	6,784,487	7,000,000	6,999,794	0	67	0	0	3.150	3.151	JJ	101,675	220,500	01/12/2016	01/15/2026
927804-FZ-2	VIRGINIA ELECTRIC & POWER	C		1	2.A FE	13,967,520	96.9770	13,576,796	14,000,000	13,984,144	0	3,240	0	0	3.800	3.828	AO	133,000	532,000	03/20/2018	04/01/2028
927804-GD-0	VIRGINIA ELECTRIC & POWER			1	1.F FE	728,219	61.3590	454,056	740,000	729,047	0	281	0	0	2.450	2.526	JD	806	18,130	12/01/2020	12/15/2050
92783#-AA-4	VIRGINIA INTERNATIONAL			1	1.F PL	19,985,687	96.8420	19,354,548	19,985,687	19,985,687	0	0	0	0	3.930	3.916	MJSD	2,182	784,456	09/26/2018	06/30/2030
92826C-AD-4	VISA			1	1.D FE	51,135,805	97.5670	49,999,114	51,246,000	51,217,616	0	13,141	0	0	3.150	3.178	JD	76,228	1,614,249	10/22/2018	12/14/2025
92826C-AF-9	VISA			1	1.D FE	11,526,691	93.1680	9,940,079	10,669,000	11,470,013	0	(27,540)	0	0	4.300	3.755	JD	21,664	458,767	11/12/2021	12/14/2045
928388-AA-1	VISTA RIDGE				1.F PL	9,258,832	74.8110	6,926,614	9,258,832	9,258,832	0	0	0	0	2.570	2.578	MJSD	661	237,952	11/19/2020	10/14/2049
92840V-AA-0	VISTRA OPERATIONS			1	3.B FE	243,695	98.7290	246,821	250,000	245,860	0	1,379	0	0	5.500	6.179	MS	4,583	13,750	05/25/2022	09/01/2026
92840V-AF-9	VISTRA OPERATIONS			1	3.B FE	3,666,700	97.3600	3,490,361	3,585,000	3,600,118	0	(25,409)	0	0	5.000	4.251	JJ	75,185	179,250	02/03/2022	07/31/2027
92840V-AG-7	VISTRA OPERATIONS			1	2.C FE	2,744,198	94.7170	2,604,719	2,750,000	2,747,392	0	766	0	0	3.700	3.732	JJ	42,678	101,750	11/06/2019	01/30/2027
92840V-AH-5	VISTRA OPERATIONS			1	3.B FE	2,239,375	93.3510	2,100,395	2,250,000	2,242,564	0	1,180	0	0	4.375	4.444	MN	16,406	98,438	12/07/2021	05/01/2029
928563-AL-9	VMWARE INC			1	2.C FE	28,483,543	82.8610	23,957,670	28,913,000	28,570,596	0	40,201	0	0	2.200	2.370	FA	240,299	636,086	10/26/2021	08/15/2031
928668-AT-9	VOLKSWAGEN			1	2.A FE	11,172,896	98.8200	11,067,872	11,200,000	11,191,314	0	4,038	0	0	4.625	4.666	MN	69,067	518,056	11/07/2018	11/13/2025
929160-AS-8	VULCAN MATERIALS			1	2.B FE	5,362,500	98.8450	4,942,270	5,000,000	5,047,636	0	(46,002)	0	0	4.500	3.522	AO	56,250	225,000	04/27/2016	04/01/2025
929160-AZ-2	VULCAN MATERIALS			1	2.B FE	5,166,597	93.0130	4,819,009	5,181,000	5,171,150	0	1,330	0	0	3.500	3.533	JD	15,111	181,335	05/07/2020	06/01/2030
92940P-AB-0	WESTROCK			1	2.B FE	9,985,400	99.3100	9,931,032	10,000,000	9,994,178	0	2,176	0	0	4.650	4.675	MS	136,917	480,000	11/27/2018	03/15/2026
92943G-AD-3	WR GRACE			1	4.A FE	3,034,500	96.3290	2,889,879	3,000,000	3,018,443	0	(4,828)	0	0	4.875	4.680	JD	6,500	146,250	06/29/2020	06/15/2027
92976G-AG-6	WACHOVIA BANK NA				2.A FE	9,646,434	104.9170	8,976,670	8,556,000	9,424,624	0	(46,875)	0	0	5.850	4.795	FA	208,553	500,526	01/01/2019	02/01/2037
92976G-AJ-0	WACHOVIA BANK NA				2.A FE	7,545,026	111.7810	5,589,046	5,000,000	7,136,903	0	(121,974)	0	0	6.600	2.878	JJ	152,167	330,000	07/14/2020	01/15/2038
92984*-AA-5	WEC ENERGY GROUP				2.B PL	8,414,935	91.0250	7,659,731	8,414,935	8,414,935	0	0	0	0	2.750	2.749	JD	643	231,510	11/13/2020	12/31/2032
931142-CS-0	WAL-MART				1.C FE	4,251,940	110.9390	3,993,804	3,600,000	4,143,194	0	(22,678)	0	0	5.625	4.322	AO	50,625	202,500	01/01/2019	04/01/2040
931142-EP-4	WAL-MART			2	1.C FE	16,957,891	74.9410	11,241,080	15,000,000	16,783,014	0	(51,480)	0	0	2.950	2.324	MS	119,229	442,500	07/08/2020	09/24/2049
931142-FD-0	WAL-MART			1	1.C FE	1,000,000	99.0510	990,514	1,000,000	1,000,000	0	0	0	0	4.100	4.098	AO	8,656	20,158	04/12/2023	04/15/2033
931427-AQ-1	WALGREENS BOOTS ALLIANCE			1	2.C FE	1,716,294	95.0790	1,665,790	1,752,000	1,740,684	0	4,380	0	0	3.450	3.731	JD	5,037	60,444	11/16/2017	06/01/2026
93401*-AA-8	WARBURG PINCUS				1.D PL	41,400,000	82.0820	33,981,766	41,400,000	41,400,000	0	0	0	0	2.720	2.720	MS	287,776	1,126,080	09/17/2021	09/29/2031
93884P-DT-4	WASH GAS LIGHT			1	1.G FE	7,704,509	94.2500	6,597,502	7,000,000	7,594,273	0	(23,049)	0	0	5.211	4.489	MS	107,405	364,770	01/01/2019	12/03/2040
93884P-DU-1	WASH GAS LIGHT			1	1.G FE	5,007,611	88.9290	4,001,792	4,500,000	4,938,838	0	(16,061)	0	0	5.000	4.257	MS	66,250	225,000	01/01/2019	12/15/2043
93884P-DV-9	WASH GAS LIGHT			1	1.G FE	10,533,645	79.8760	8,786,339	11,000,000	10,589,520	0	11,787	0	0	4.224	4.503	MS	136,811	464,640	01/01/2019	09/15/2044
93884P-DW-7	WASH GAS LIGHT			1	1.G FE	6,405,512	76.3440	5,344,102	7,000,000	6,470,023	0	13,513	0	0	3.796	4.322	MS	78,240	265,720	01/01/2019	09/15/2046
94106L-BB-4	WASTE MANAGEMENT			1	2.A FE	2,617,149	90.3940	2,497,578	2,763,000	2,653,079	0	7,494	0	0	3.900	4.353	MS	35,919	107,757	10/01/2018	03/01/2035
941848-F#-5	WATERS				2.B	6,000,000	83.9370	5,036,216	6,000,000	6,000,000	0	0	0	0	2.250	2.250	MS	44,250	135,000	11/19/2020	03/03/2031
94973V-BJ-5	ANTHEM			1	2.B FE	14,380,920	98.6640	13,812,928	14,000,000	14,019,596	0	(53,261)	0	0	3.500	3.107	FA	185,111	490,000	06/28/2016	08/15/2024
949746-RF-0	WELLS FARGO & COMPANY				2.B FE	819,704	100.0010	600,008	600,000	804,036	0	(7,110)	0	0	5.606	3.278	JJ	15,510	33,636	09/30/2021	01/15/2044
94974B-FP-0	WELLS FARGO & COMPANY				2.B FE	13,606,200	97.3840	9,738,370	10,000,000	13,217,454	0	(114,953)	0	0	5.375	3.176	MN	88,090	537,500	06/23/2020	11/02/2043
94974B-GH-7	WELLS FARGO & COMPANY				2.A FE	996,660	97.7480	977,479	1,000,000	999,547	0	368	0	0	3.000	3.039	FA	11,000	30,000	02/11/2015	02/19/2025
94974B-GT-1	WELLS FARGO & COMPANY				2.B FE	499,158	84.4990	350,670	415,000	493,933	0	(2,371)	0	0	4.400	3.205	JD	862	18,260	09/30/2021	06/14/2046
94980V-AG-3	WELLS FARGO BANK				2.A FE	3,398,197	102.7830	2,975,560	2,895,000	3,304,177	0	(24,288)	0	0	5.950	4.455	FA	59,810	172,253	08/18/2021	08/26/2036
94988J-6F-9	WELLS FARGO BANK			1	1.D FE	2,000,000	101.2220	2,024,446	2,000,000	2,000,000	0	0	0	0	5.254	5.254	JD	5,838	0	12/04/2023	12/11/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
95000U-2H-5	WELLS FARGO			1	2.A FE	2,500,000	97.2760	2,431,912	2,500,000	2,500,000	0	0	0	0	2.406	2.406	AO	10,192	60,150	10/24/2019	10/30/2025
95000U-2M-4	WELLS FARGO			1	2.A FE	975,295	95.3450	667,413	700,000	962,349	0	(6,158)	0	0	5.013	2.992	AO	8,480	35,091	11/12/2021	04/04/2051
95000U-2Z-5	WELLS FARGO			1	2.A FE	11,979,000	89.9020	10,769,420	11,979,000	11,979,000	0	0	0	0	4.611	4.611	AO	101,264	552,352	04/18/2022	04/25/2053
95000U-3A-9	WELLS FARGO			1	2.A FE	12,000,000	99.2670	11,912,061	12,000,000	12,000,000	0	0	0	0	4.808	4.808	JJ	250,016	576,960	07/18/2022	07/25/2028
95000U-3B-7	WELLS FARGO			1	2.A FE	2,995,680	97.4170	2,922,524	3,000,000	2,996,109	0	304	0	0	4.897	4.914	JJ	63,661	146,910	08/24/2022	07/25/2033
95000U-3D-3	WELLS FARGO			1	1.E FE	4,000,000	100.4340	4,017,376	4,000,000	4,000,000	0	0	0	0	5.389	5.389	AO	40,118	107,780	04/17/2023	04/24/2034
95000U-3E-1	WELLS FARGO			1	1.E FE	1,500,000	102.2050	1,533,078	1,500,000	1,500,000	0	0	0	0	5.574	5.574	JJ	36,231	0	07/18/2023	07/25/2029
95000U-3G-6	WELLS FARGO			1	1.E FE	26,750,000	105.3920	28,192,409	26,750,000	26,750,000	0	0	0	0	6.303	6.303	AO	318,477	0	10/16/2023	10/23/2029
95081Q-AN-4	WESCO DISTRIBUTION			1	3.B FE	1,396,000	100.7300	1,406,194	1,396,000	1,396,000	0	0	0	0	7.125	7.125	JD	4,421	99,465	05/29/2020	06/15/2025
95081Q-AP-9	WESCO DISTRIBUTION			1	3.B FE	1,108,555	102.7830	1,148,081	1,117,000	1,111,656	0	969	0	0	7.250	7.377	JD	3,599	80,983	05/29/2020	06/15/2028
955306-B#-1	WEST PHARMACEUTICAL			1	1.G	6,000,000	98.8750	5,932,474	6,000,000	6,000,000	0	0	0	0	3.820	3.820	JJ	112,053	229,200	06/19/2012	07/05/2024
95709T-AH-3	WESTAR ENERGY	C.		1	1.F FE	2,747,686	85.9240	2,362,910	2,750,000	2,748,117	0	64	0	0	4.125	4.130	MS	37,813	113,438	10/22/2018	03/01/2042
95709T-AK-6	WESTAR ENERGY			1	1.F FE	4,999,725	87.3100	4,365,517	5,000,000	4,999,700	0	0	0	0	4.625	4.625	MS	77,083	231,250	10/22/2018	09/01/2043
957576-AA-9	WESTERN & SOUTHERN			1	1.F FE	5,406,240	102.8630	7,200,443	7,000,000	5,406,240	0	0	0	0	5.750	8.485	JJ	185,597	402,500	10/22/2018	07/15/2033
95765P-AE-9	WESTERN & SOUTHERN			1	1.F FE	9,282,012	70.5240	6,509,340	9,230,000	9,279,960	0	(650)	0	0	3.750	3.722	AO	60,572	346,125	04/22/2021	04/28/2061
958254-AD-6	WESTERN GAS PARTNERS			2	2.C FE	5,048,650	90.5300	4,526,520	5,000,000	5,045,025	0	(1,357)	0	0	5.450	5.375	AO	68,125	272,500	12/28/2020	04/01/2044
958254-AL-8	WESTERN GAS PARTNERS			1	2.C FE	910,000	89.0960	890,958	1,000,000	911,938	0	1,490	0	0	5.500	6.202	FA	20,778	55,000	08/19/2022	08/15/2048
958667-AA-5	WESTERN MIDSTREAM			1	2.C FE	1,222,500	89.6560	1,344,841	1,500,000	1,235,021	0	(160,662)	0	0	5.250	6.690	FA	32,813	82,500	05/05/2020	02/01/2050
959802-AY-5	WESTERN UNION			1	2.B FE	18,970,550	97.1600	18,460,494	19,000,000	18,993,794	0	5,795	0	0	2.850	2.882	JJ	257,213	541,500	11/18/2019	01/10/2025
960413-AX-0	WESTLAKE CHEMICAL				2.B FE	1,997,988	97.0700	1,941,392	2,000,000	1,999,573	0	676	0	0	0.875	0.909	FA	6,611	17,500	08/06/2021	08/15/2024
960413-AY-8	WESTLAKE CHEMICAL			1	2.B FE	1,149,540	70.5460	987,647	1,400,000	1,156,067	0	4,972	0	0	2.875	4.186	FA	15,206	28,750	08/24/2023	08/15/2041
96926G-AC-7	RICE UNIVERSITY			1	1.A FE	10,804,372	83.8840	9,814,379	11,700,000	10,928,103	0	25,688	0	0	3.574	4.069	MN	53,431	418,158	01/01/2019	05/15/2045
969457-BX-7	WILLIAMS COMPANIES			1	2.B FE	6,943,200	91.5570	7,324,541	8,000,000	7,078,152	0	107,526	0	0	3.500	5.538	MN	35,778	280,000	09/22/2022	11/15/2030
969457-BY-5	WILLIAMS COMPANIES			1	2.B FE	17,115,975	85.5020	14,560,167	17,029,000	17,092,368	0	(8,888)	0	0	2.600	2.538	MS	130,366	442,754	12/02/2021	03/15/2031
969457-CA-6	WILLIAMS COMPANIES			1	2.B FE	1,470,369	97.1780	1,457,670	1,500,000	1,470,397	0	116	0	0	5.300	5.434	FA	30,033	67,281	07/20/2023	08/15/2052
96950F-AF-1	WILLIAMS PARTNERS				2.B FE	5,669,098	106.7020	5,369,252	5,032,000	5,591,661	0	(22,654)	0	0	6.300	5.250	AO	66,926	317,016	09/29/2021	04/15/2040
96950F-AK-0	WILLIAMS PARTNERS			2	2.B FE	381,541	101.6500	320,196	315,000	375,422	0	(2,109)	0	0	5.800	4.327	MN	2,335	18,270	09/22/2020	11/15/2043
96950F-AM-6	WILLIAMS PARTNERS			1	2.B FE	2,275,775	99.7490	2,267,300	2,273,000	2,272,993	0	(548)	0	0	4.300	4.274	MS	31,765	97,739	10/01/2018	03/04/2024
97164#-AM-6	WILMINGTON INVESTMENTS			1	2.A YE	37,000,000	98.1210	36,304,937	37,000,000	37,000,000	0	0	0	0	4.190	4.190	FA	538,299	1,550,300	02/09/2015	02/26/2025
97164#-AP-9	WILMINGTON INVESTMENTS			1	2.C	14,663,191	97.7550	14,663,191	15,000,000	14,663,191	0	0	336,809	0	4.440	4.440	JD	29,600	666,000	04/07/2017	06/15/2027
97314@-AA-3	WIND ENERGY				1.F PL	20,031,516	92.9640	19,336,610	20,800,000	20,204,021	0	36,667	0	0	3.670	4.067	MJSD	2,120	763,360	10/01/2018	12/18/2034
97654M-AA-4	WIPRO IT SERVICE			1	1.G FE	1,245,450	91.6120	1,145,147	1,250,000	1,247,736	0	889	0	0	1.500	1.575	JD	417	18,750	06/16/2021	06/23/2026
976656-BZ-0	WISCONSIN ELECTRIC POWER			1	1.G FE	4,166,434	105.6510	3,803,451	3,600,000	4,046,397	0	(25,158)	0	0	5.700	4.429	JD	17,100	205,200	01/01/2019	12/01/2036
976656-CG-1	WISCONSIN ELECTRIC POWER			1	1.G FE	1,045,397	83.9060	919,613	1,096,000	1,051,611	0	1,295	0	0	4.250	4.557	JD	3,882	46,580	10/01/2018	06/01/2044
976657-AL-0	WEC ENERGY GROUP			1	2.A FE	656,902	97.2820	639,140	657,000	656,973	0	12	0	0	3.550	3.552	JD	1,037	23,324	10/22/2018	06/15/2025
97670M-A#-3	WISCONSIN GAS				1.F	11,000,000	97.0620	10,676,803	11,000,000	11,000,000	0	0	0	0	2.380	2.380	MN	43,633	261,800	10/10/2019	11/01/2024
97670M-A*-7	WISCONSIN GAS			1	1.F	22,500,000	96.7850	21,776,642	22,500,000	22,500,000	0	0	0	0	3.530	3.530	MS	200,769	794,250	09/16/2015	09/30/2025
97670M-A@-5	WISCONSIN GAS				1.F YE	35,140,066	78.4890	31,395,702	40,000,000	35,656,357	0	108,225	0	0	3.710	4.475	MS	375,122	1,484,000	10/01/2018	09/30/2046
976826-BE-6	WISCONSIN POWER & LIGHT			1	2.A FE	2,719,020	109.8050	2,426,694	2,210,000	2,617,547	0	(21,218)	0	0	6.375	4.544	FA	53,224	140,888	10/01/2018	08/15/2037
976826-BF-3	WISCONSIN POWER & LIGHT			1	2.A FE	9,461,860	119.0420	8,229,367	6,913,000	9,004,115	0	(96,266)	0	0	7.600	4.727	AO	131,347	525,388	01/01/2019	10/01/2038
976826-BN-6	WISCONSIN POWER & LIGHT			2	2.A FE	15,412,384	77.1460	10,028,924	13,000,000	15,237,684	0	(62,380)	0	0	3.650	2.716	AO	118,625	474,500	12/23/2020	04/01/2050
976843-BJ-0	WISCONSIN PUBLIC SERVICE			1	1.F FE	1,516,399	93.0380	1,116,455	1,200,000	1,494,948	0	(10,630)	0	0	4.752	3.111	MN	9,504	57,024	11/17/2021	11/01/2044
983024-AG-5	WYETH			1	1.F FE	1,462,954	112.9650	1,129,647	1,000,000	1,379,951	0	(33,193)	0	0	6.500	2.264	FA	27,083	65,000	06/15/2021	02/01/2034
983024-AN-0	WYETH	C.		1	1.F FE	1,740,892	110.0280	1,540,386	1,400,000	1,668,820	0	(15,063)	0	0	5.950	4.061	AO	20,825	83,300	10/22/2018	04/01/2037
98310W-AM-0	WYNDHAM DESTINATIONS			1	3.C FE	1,028,110	100.1000	1,000,998	1,000,000	1,005,619	0	(3,470)	0	0	6.600	6.201	AO	16,500	66,000	01/14/2016	10/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
98310W-AS-7	WYNDHAM DESTINATIONS			1	3.C FE	1,990,250	100.8760	1,920,672	1,904,000	1,943,314	0	(15,399)	0	0	6.625	5.665	JJ	52,909	126,140	10/01/2020	07/31/2026
98379K-AB-8	XPO INC			1	3.C FE	994,250	103.5640	1,035,640	1,000,000	994,514	0	264	0	0	7.125	7.220	JD	5,938	37,010	05/18/2023	06/01/2031
98877D-AC-9	ZF NORTH AMERICA CAPITAL			1	3.A FE	1,560,000	98.8670	1,483,005	1,500,000	1,518,701	0	(13,538)	0	0	4.750	3.775	AO	12,271	71,250	10/28/2020	04/29/2025
BBE0JE-WA-2	MATTERHORN				2.C FE	5,643,176	87.2580	5,843,500	6,696,772	5,674,381	0	31,205	0	0	5.630	7.846	MJSD	1,047	188,514	06/16/2023	06/30/2034
G2530#-AA-2	CORE SENIOR LENDING				2.B PL	12,052,627	100.0000	12,052,627	12,052,627	12,052,627	0	0	0	0	8.360	4.869	MJSD	22,432	979,277	09/27/2023	12/23/2032
G2530#-AB-0	CORE SENIOR LENDING				2.C PL	6,026,313	100.0000	6,026,313	6,026,313	6,026,313	0	0	0	0	9.860	6.056	MJSD	13,225	583,739	09/27/2023	12/23/2032
G8655*-AA-2	TPG PARTNER			2	1.D PL	25,000,000	87.7070	21,926,838	25,000,000	25,000,000	0	0	0	0	2.970	2.970	MS	187,688	742,500	08/28/2020	09/30/2030
J3891#-AA-0	ELI LILLY		B		1.E	34,967,963	98.9840	26,811,195	27,086,288	27,086,288	0	0	0	(2,049,237)	0.420	0.420	MN	14,536	112,401	11/07/2019	11/15/2029
R6237*-AA-1	NORSPAN LNG VII				2.C PL	17,564,147	89.5160	15,722,635	17,564,147	17,564,147	0	0	0	0	2.840	2.841	MS	126,091	498,818	12/10/2020	09/30/2030
008474-E*-5	AGNICO EAGLE MINES				2.A FE	6,000,000	97.9120	5,874,737	6,000,000	6,000,000	0	0	0	0	4.380	4.380	AO	62,780	262,800	01/17/2018	04/05/2028
008474-E@-3	AGNICO EAGLE MINES				2.A FE	12,000,000	96.5620	11,587,438	12,000,000	12,000,000	0	0	0	0	4.480	4.480	AO	128,427	537,600	01/17/2018	04/05/2030
008474-F*-4	AGNICO EAGLE MINES				2.A FE	20,000,000	87.6670	17,533,347	20,000,000	20,000,000	0	0	0	0	2.780	2.780	AO	129,733	556,000	03/05/2020	04/07/2030
008911-BK-4	AIR CANADA			1	3.A FE	697,500	95.5390	716,542	750,000	710,249	0	12,749	0	0	3.875	6.090	FA	10,979	29,063	01/19/2023	08/15/2026
009088-AA-3	AIR CAN 2015-2AA			1	1.E FE	3,116,558	91.9290	2,934,089	3,191,699	3,151,124	0	7,873	0	0	3.750	4.154	JD	5,319	119,689	01/01/2019	12/15/2027
009090-AA-9	AIR CAN 2015-1A			1	1.F FE	4,911,631	94.0160	4,802,569	5,108,237	5,015,834	0	22,848	0	0	3.600	4.295	MS	54,147	183,897	01/01/2019	03/15/2027
00909D-AA-1	AIR CAN 2020-2A PTT			1	1.F FE	176,901	97.9790	173,326	176,901	176,901	0	0	0	0	5.250	5.247	AO	2,322	9,287	09/09/2020	04/01/2029
013716-AU-9	RIO TINTO ALCAN	C		1	1.F FE	2,898,166	109.6460	3,289,372	3,000,000	2,922,841	0	5,368	0	0	6.125	6.479	JD	8,167	183,750	10/22/2018	12/15/2033
013716-AW-5	RIO TINTO ALCAN			1	1.F FE	4,375,764	106.2160	3,203,477	3,016,000	4,104,429	0	(83,203)	0	0	5.750	2.165	JD	14,452	173,420	08/25/2020	06/01/2035
01626P-AP-1	ALIMENTATION COUCHE-TARD			1	2.A FE	15,511,800	75.2830	11,292,407	15,000,000	15,466,245	0	(20,601)	0	0	3.439	3.199	MN	68,780	515,850	11/01/2021	05/13/2041
046828-AA-7	ATHABASCA OIL SANDS				2.B FE	2,980,406	106.2940	2,562,748	2,411,000	2,655,788	0	(68,139)	0	0	8.200	4.786	AO	49,426	197,702	10/01/2018	04/01/2027
06368D-H7-2	Bank of Montreal				2.A FE	2,000,000	81.2780	1,625,568	2,000,000	2,000,000	0	0	0	0	3.088	3.088	JJ	29,336	61,760	01/05/2022	01/10/2037
06368L-AP-1	BANK OF MONTREAL			1	1.F FE	740,340	99.3000	744,751	750,000	744,748	0	4,408	0	0	4.250	5.268	MS	9,474	15,938	05/17/2023	09/14/2024
064159-8N-9	BANK NOVA SCOTIA				2.C FE	2,000,000	76.9080	1,538,158	2,000,000	2,000,000	0	0	0	0	3.625	3.625	JAJO	12,889	72,500	09/29/2021	10/27/2081
06417X-AE-1	BANK OF NOVA SCOTIA			1	1.F FE	410,415	84.0450	420,225	500,000	415,204	0	4,789	0	0	2.450	5.028	FA	5,070	6,125	06/02/2023	02/02/2032
073170-AJ-4	BAYTEX ENERGY CORP			1	3.C FE	510,496	103.4910	527,804	510,000	510,366	0	(130)	0	0	8.500	8.481	AO	7,345	22,036	04/17/2023	04/30/2030
0778FP-AJ-8	BELL CANADA			1	2.A FE	9,914,400	77.1710	7,717,109	10,000,000	9,917,107	0	1,603	0	0	3.650	3.697	FA	137,889	365,000	02/08/2022	08/15/2052
097751-BT-7	BOMBARDIER			1	4.B FE	1,000,000	100.0180	1,000,176	1,000,000	1,000,000	0	0	0	0	7.875	7.875	AO	16,625	0	12/12/2023	04/15/2027
11271L-AB-8	BROOKFIELD FINANCE			1	1.G FE	250,425	87.7390	175,478	200,000	247,336	0	(1,402)	0	0	4.700	3.241	MS	2,637	9,400	08/31/2021	09/20/2047
11271L-AK-8	BROOKFIELD FINANCE			1	1.G FE	1,500,000	106.3790	1,595,679	1,500,000	1,500,000	0	0	0	0	6.350	6.349	JJ	7,144	0	11/27/2023	01/05/2034
124765-D#-2	CAE			1	2.C FE	35,038,360	97.5260	34,133,977	35,000,000	35,005,415	0	(5,286)	0	0	3.597	3.581	JJ	622,481	1,258,968	09/26/2018	12/27/2024
124900-AB-7	CCL INDUSTRIES			1	2.B FE	28,780,132	94.7760	27,485,114	29,000,000	28,923,642	0	25,675	0	0	3.250	3.350	AO	235,625	942,500	10/22/2018	10/01/2026
124900-AD-3	CCL INDUSTRIES			1	2.B FE	17,150,361	87.5990	15,060,846	17,193,000	17,163,889	0	4,006	0	0	3.050	3.079	JD	43,699	524,387	05/27/2020	06/01/2030
136375-BN-1	CANADIAN NATIONAL RAILWAY			1	1.F FE	3,318,045	111.8100	3,089,306	2,763,000	3,196,139	0	(25,502)	0	0	6.200	4.534	JD	14,276	171,306	10/01/2018	06/01/2036
136375-BQ-4	CANADIAN NATIONAL RAILWAY			1	1.F FE	13,055,633	113.2050	11,963,485	10,568,000	12,569,782	0	(101,979)	0	0	6.375	4.521	MN	86,085	673,710	01/01/2019	11/15/2037
136375-BW-1	CANADIAN NATIONAL RAILWAY			1	1.F FE	1,009,594	79.0540	924,143	1,169,000	1,031,558	0	(4,582)	0	0	3.500	4.425	MN	5,228	40,915	10/01/2018	11/15/2042
136375-CK-6	CANADIAN NATIONAL RAILWAY			1	1.F FE	11,790,962	77.2920	8,650,549	11,192,000	11,734,354	0	(20,366)	0	0	3.200	2.876	FA	148,232	358,144	06/29/2020	08/02/2046
136385-AP-6	CANADIAN NATURAL			1	2.A FE	3,271,246	107.9190	2,981,807	2,763,000	3,186,355	0	(18,025)	0	0	6.750	5.265	FA	77,709	186,503	10/01/2018	02/01/2039
13645R-BG-8	CANADIAN PACIFIC RAILROAD			1	2.B FE	1,326,980	90.2790	1,354,184	1,500,000	1,331,194	0	4,117	0	0	3.000	3.856	JD	3,625	45,000	05/01/2023	12/02/2041
13648T-AC-1	CANADIAN PACIFIC RAILWAY			1	2.B FE	8,878,118	90.0590	9,005,934	10,000,000	8,980,847	0	102,729	0	0	2.875	4.892	MN	36,736	164,514	04/18/2023	11/15/2029
15135U-AF-6	CENOVUS ENERGY			1	2.B FE	2,355,000	108.8740	3,266,208	3,000,000	2,407,334	0	16,189	0	0	6.750	9.129	MN	25,875	202,500	05/06/2020	11/15/2039
15135U-AP-4	CENOVUS ENERGY			1	2.B FE	4,733,560	95.9070	3,836,264	4,000,000	4,639,748	0	(37,923)	0	0	5.250	3.686	JD	9,333	210,000	06/14/2021	06/15/2037
20825U-AC-8	CONOCO FUNDING			1	1.F FE	5,826,500	115.1350	5,756,740	5,000,000	5,374,081	0	(36,734)	0	0	7.250	6.030	AO	76,528	362,500	02/21/2003	10/15/2031
286181-AD-4	ELEMENT FLEET MANAGEMENT			1	2.A FE	22,644,603	97.1650	22,005,996	22,648,000	22,646,712	0	624	0	0	3.850	3.853	JD	38,753	871,948	05/28/2020	06/15/2025
29250N-AN-5	ENBRIDGE				2.C FE	2,207,500	95.1840	1,903,670	2,000,000	2,206,227	0	(672)	0	0	6.000	5.407	JJ	55,333	120,000	11/03/2021	01/15/2077
29250N-BC-8	ENBRIDGE				2.C FE	933,900	92.3210	761,649	825,000	933,219	0	(334)	0	0	5.750	5.046	JJ	21,874	47,438	09/29/2021	07/15/2080

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
335934-AU-9	FIRST QUANTUM MINERALS L			1	4.B FE	918,000	84.7500	778,005	918,000	918,000	0	0	0	0	8.625	8.625	JD	6,598	39,809	05/17/2023	06/01/2031
36168Q-AK-0	GFL ENVIRONMENTAL			1	3.C FE	872,788	97.6610	839,882	860,000	859,819	0	(5,734)	0	0	3.750	3.248	FA	13,438	32,250	06/17/2022	08/01/2025
36168Q-AM-6	GFL ENVIRONMENTAL			1	3.C FE	1,750,000	92.4060	1,617,106	1,750,000	1,750,000	0	0	0	0	3.500	3.500	MS	20,417	61,250	12/14/2020	09/01/2028
448055-AD-5	HUSKY ENERGY			1	2.B FE	1,197,424	106.2200	1,062,201	1,000,000	1,161,412	0	(7,952)	0	0	6.800	5.143	MS	20,022	68,000	01/01/2019	09/15/2037
45827M-AA-5	INTELLIGENT PACKAGING			1	4.C FE	168,151	93.1570	185,382	199,000	171,888	0	3,737	0	0	6.000	9.667	MS	3,516	11,940	02/21/2023	09/15/2028
53278L-B@-5	LINAMAR		B		2.C	14,036,400	83.1460	11,014,125	13,246,800	13,246,800	0	0	0	400,800	1.370	1.370	JJ	76,121	179,689	10/29/2020	01/31/2031
575385-AD-1	MASONITE INTERNATIONAL			1	3.B FE	4,907,950	96.0000	4,608,000	4,800,000	4,826,516	0	(23,488)	0	0	5.375	4.842	FA	107,500	258,000	06/29/2020	02/01/2028
59151K-AK-4	METHANEX			1	3.A FE	986,790	98.3660	983,664	1,000,000	998,492	0	1,544	0	0	4.250	4.416	JD	3,542	42,500	01/23/2015	12/01/2024
66977W-AQ-2	NOVA CHEMICALS			1	3.C FE	3,368,554	99.1260	3,370,284	3,400,000	3,394,807	0	10,703	0	0	4.875	5.214	JD	13,813	165,750	06/03/2022	06/01/2024
67077M-AN-8	NUTRIEN			1	2.B FE	1,937,056	92.5040	1,850,083	2,000,000	1,953,268	0	3,161	0	0	4.125	4.391	MS	24,292	82,500	04/10/2018	03/15/2035
67077M-AT-5	NUTRIEN			1	2.B FE	12,393,800	97.9350	11,752,245	12,000,000	12,219,931	0	(39,179)	0	0	4.200	3.794	AO	126,000	504,000	04/04/2019	04/01/2029
67077M-AX-6	NUTRIEN			1	2.B FE	12,046,591	81.5140	8,151,362	10,000,000	11,944,426	0	(50,065)	0	0	3.950	2.879	MN	52,667	395,000	12/06/2021	05/13/2050
68245X-AK-5	1011778 BC UNLIMITED LIABILITY			1	3.B FE	750,000	99.6740	747,552	750,000	750,000	0	0	0	0	5.750	5.750	AO	9,104	43,125	06/13/2022	04/15/2025
716442-AH-1	SUNCOR ENERGY			1	2.A FE	993,880	96.9600	969,598	1,000,000	996,944	0	238	0	0	5.350	5.391	JJ	24,669	53,500	06/17/2003	07/15/2033
71644E-AE-2	SUNCOR ENERGY			1	2.A FE	10,491,210	106.0130	9,541,206	9,000,000	9,495,207	0	(185,677)	0	0	7.875	5.437	JD	31,500	708,750	01/01/2019	06/15/2026
71644E-AG-7	SUNCOR ENERGY			1	2.A FE	4,629,648	100.5850	4,073,678	4,050,000	4,496,477	0	(29,158)	0	0	5.950	4.688	MN	30,791	240,975	01/01/2019	05/15/2035
725906-AH-4	BARRICK GOLD			1	2.A FE	4,920,713	107.4390	5,371,949	5,000,000	4,941,240	0	4,510	0	0	6.375	6.546	MS	106,250	318,750	09/26/2018	03/01/2033
72605X-AK-1	BARRICK GOLD				2.A FE	12,740,995	103.3220	12,501,931	12,100,000	12,339,449	0	(88,286)	0	0	7.370	6.476	JJ	411,205	891,770	10/22/2018	06/03/2026
775109-BE-0	ROGERS COMMUNICATIONS			1	2.C FE	14,340,921	97.0760	14,026,489	14,449,000	14,424,491	0	11,774	0	0	3.625	3.715	JD	23,279	523,776	12/01/2015	12/15/2025
78016F-ZU-1	ROYAL BANK OF CANADA			1	1.E FE	1,497,030	104.7650	1,571,482	1,500,000	1,497,522	0	555	0	0	6.000	6.046	MN	15,000	91,500	10/20/2022	11/01/2027
78016F-ZX-5	ROYAL BANK OF CANADA			1	1.E FE	21,470,760	101.6900	21,863,336	21,500,000	21,472,763	0	2,003	0	0	5.000	5.017	FA	447,917	594,236	01/09/2023	02/01/2033
867229-AC-0	SUNCOR ENERGY			1	2.A FE	10,072,900	111.4830	11,148,290	10,000,000	10,034,987	0	(3,191)	0	0	7.150	7.091	FA	297,917	715,000	01/24/2002	02/01/2032
878742-BG-9	TECK RESOURCES			1	2.C FE	29,108,106	92.8870	24,614,957	26,500,000	28,442,227	0	(280,307)	0	0	3.900	2.628	JJ	476,558	1,033,500	07/30/2021	07/15/2030
878744-AB-7	TECK RESOURCES			1	2.C FE	1,417,500	92.5350	1,388,019	1,500,000	1,429,780	0	2,177	0	0	5.200	5.614	MS	26,000	78,000	06/14/2017	03/01/2042
87952V-AM-8	TELESAT CANADA			1	6. FE	320,790	46.7450	405,281	867,000	389,893	0	57,606	0	0	6.500	25.124	AO	11,897	56,355	10/01/2019	10/15/2027
87952V-AP-1	TELESAT CANADA			1	6. FE	355,048	59.0970	446,776	756,000	424,200	0	56,801	0	0	4.875	18.076	JD	3,071	36,855	11/22/2019	06/01/2027
87952V-AR-7	TELESAT CANADA			1	6. FE	129,484	61.3260	166,192	271,000	157,322	0	22,925	0	0	5.625	22.424	JD	1,270	15,244	04/13/2021	12/06/2026
87971M-BF-9	TELUS			1	2.B FE	22,174,418	96.1460	21,341,523	22,197,000	22,186,911	0	2,269	0	0	3.700	3.712	MS	241,824	821,289	10/22/2018	09/15/2027
89114T-ZQ-8	TORONTO-DOMINION BANK			1	1.E FE	2,197,218	83.8420	1,886,453	2,250,000	2,200,867	0	2,958	0	0	2.450	2.737	JJ	25,878	52,063	06/21/2023	01/12/2032
893526-8Z-9	TRANSCANADA PIPELINES			1	2.B FE	5,144,495	119.7350	4,789,403	4,000,000	4,953,994	0	(40,656)	0	0	7.625	5.303	JJ	140,639	305,000	01/01/2019	01/15/2039
893526-DJ-9	TRANSCANADA PIPELINES			1	2.B FE	2,066,466	105.2830	1,939,319	1,842,000	2,032,349	0	(7,233)	0	0	6.100	5.159	JD	9,364	112,362	10/01/2018	06/01/2040
89352H-AL-3	TRANSCANADA PIPELINES			1	2.B FE	4,390,177	93.1540	4,117,402	4,420,000	4,393,529	0	748	0	0	5.000	5.047	AO	46,042	221,000	01/01/2019	10/16/2043
89356B-AA-6	TRANSCANADA TRUST			2	2.C FE	345,950	94.7380	322,109	340,000	341,861	0	(4,053)	0	0	5.625	5.625	MN	2,178	19,125	08/04/2020	05/20/2075
89356B-AB-4	TRANSCANADA TRUST			2	2.C FE	301,420	95.0270	266,076	280,000	290,050	0	(11,200)	0	0	5.875	4.408	FA	6,214	16,450	08/18/2020	08/15/2076
89356B-AC-2	TRANSCANADA TRUST			2	2.C FE	1,366,875	88.8100	1,198,935	1,350,000	1,358,810	0	(7,907)	0	0	5.300	5.074	MS	21,068	71,550	08/04/2020	03/15/2077
89356B-AE-8	TRANSCANADA PIPELINES			2	2.C FE	7,970,400	86.1360	6,890,850	8,000,000	7,970,675	0	77	0	0	5.500	5.521	MS	129,556	440,000	06/19/2020	09/15/2079
98417E-AC-4	GLENCORE FINANCE CANADA			1	2.A FE	4,373,936	110.1690	4,406,744	4,000,000	4,309,483	0	(13,924)	0	0	6.900	6.066	MN	35,267	276,000	01/01/2019	11/15/2037
98417E-AN-0	GLENCORE FINANCE CANADA			1	2.A FE	1,041,241	101.7680	1,055,337	1,037,000	1,040,699	0	(116)	0	0	6.000	5.967	MN	7,950	62,220	10/01/2018	11/15/2041
98417E-AR-1	GLENCORE FINANCE CANADA			1	2.A FE	4,560,000	96.8590	5,811,528	6,000,000	4,745,219	0	29,140	0	0	5.550	7.666	AO	61,050	333,000	10/02/2015	10/25/2042
C5793#-AF-0	MCCAIN FOODS			1	1.G FE	13,000,000	97.0380	12,614,897	13,000,000	13,000,000	0	0	0	0	4.060	4.060	MN	60,111	527,800	09/26/2018	11/20/2025
C5793#-AK-9	MCCAIN FOODS		B		1.G FE	8,036,001	100.0770	7,556,969	7,551,159	7,551,159	0	0	0	173,263	3.680	3.680	AO	52,489	270,142	01/23/2018	10/23/2030
C5793#-AM-5	MCCAIN FOODS				1.G FE	15,000,000	97.0460	14,556,870	15,000,000	15,000,000	0	0	0	0	2.520	2.521	AO	71,400	378,000	10/17/2019	01/17/2025
C5793#-AN-3	MCCAIN FOODS		B		1.G FE	15,224,176	97.1840	14,677,077	15,102,318	15,102,318	0	0	0	346,527	3.080	3.081	AO	87,862	452,194	10/17/2019	01/17/2028
C5847*-AB-9	MOSAIC FOREST				2.A PL	10,120,455	100.4800	10,047,998	10,000,000	10,076,488	0	(43,967)	0	0	6.160	5.655	MS	205,333	616,000	01/03/2023	08/30/2025
C5847*-AF-0	MOSAIC FOREST				2.A PL	7,832,091	83.6170	8,361,689	10,000,000	7,981,861	0	149,770	0	0	2.890	5.599	AO	66,631	289,000	01/03/2023	10/08/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
C8973@-AB-7	GAZ METRO INC SERIES B				1.F	9,912,235	92.6080	8,945,903	9,660,000	9,877,902	0	(7,222)	0	0	5.060	4.872	MN	62,457	488,796	10/01/2018	05/15/2042
00084D-AW-0	ABN AMRO BANK NV		C	2	2.A FE	18,000,000	87.9710	15,834,741	18,000,000	18,000,000	0	0	0	0	2.470	2.470	JD	22,230	444,600	12/06/2021	12/13/2029
001173-66-5	ENERGEAN ISRAEL FINANCE		C	1	3.C FE	2,460,145	92.0000	2,300,000	2,500,000	2,475,234	0	9,731	0	0	4.875	5.336	MS	30,807	121,875	04/19/2022	03/30/2026
00131L-AH-8	AIA GROUP		C	2	1.E FE	9,949,300	94.6800	9,467,952	10,000,000	9,970,586	0	4,903	0	0	3.600	3.661	AO	82,000	360,000	04/02/2019	04/09/2029
00131L-AK-1	AIA GROUP		C	1	1.F FE	15,338,602	76.1740	11,540,411	15,150,000	15,320,191	0	(8,068)	0	0	3.200	3.110	MS	141,400	484,800	11/30/2021	09/16/2040
00182Y-AA-3	ANZ BANK NEW ZEALAND LTD		C		1.G FE	2,970,746	100.0220	3,000,671	3,000,000	2,971,835	0	1,090	0	0	5.548	5.686	FA	64,727	110,960	07/20/2023	08/11/2032
00203Q-AE-7	AP MOLLER-MAERSK A/S		C	1	2.B FE	4,246,487	98.3670	3,634,673	3,695,000	4,096,507	0	(68,048)	0	0	4.500	2.369	JD	5,081	166,275	02/24/2022	06/20/2029
00216L-AF-0	ASB BANK		C		1.E FE	10,000,000	101.5150	10,151,497	10,000,000	10,000,000	0	0	0	0	5.398	5.398	MN	47,982	539,800	11/21/2022	11/29/2027
00652M-AE-2	ADANI PORTS AND SPECIAL		C	1	2.C FE	969,291	86.5430	778,890	900,000	947,228	0	(7,696)	0	0	4.375	3.324	JJ	19,469	39,375	01/13/2021	07/03/2029
00652M-AH-5	ADANI PORTS AND SPECIAL		C	1	2.C FE	24,000,000	76.3130	18,315,000	24,000,000	24,000,000	0	0	0	0	3.100	3.100	FA	307,933	744,000	01/26/2021	02/02/2031
00654U-AA-0	ADANI INTERNATIONAL		C	1	2.C FE	1,664,329	82.7190	1,394,855	1,686,250	1,669,963	0	1,990	0	0	3.000	3.151	MS	14,755	51,204	01/13/2021	02/16/2031
00774M-AG-0	AERCAP IRELAND CAPITAL		C	1	2.B FE	15,444,602	98.1150	17,898,171	18,242,000	17,216,970	0	524,932	0	0	4.450	7.280	AO	202,942	811,769	06/17/2019	10/01/2025
00774M-AU-9	AERCAP IRELAND CAPITAL		C	1	2.B FE	2,496,950	96.6100	2,415,259	2,500,000	2,499,123	0	1,020	0	0	1.650	1.692	AO	7,104	41,250	10/21/2021	10/29/2024
00774M-AV-7	AERCAP IRELAND CAPITAL		C	1	2.B FE	4,864,496	92.5920	5,050,900	5,455,000	4,904,099	0	39,602	0	0	2.450	6.410	AO	23,017	66,824	10/05/2023	10/29/2026
00774M-AW-5	AERCAP IRELAND CAPITAL		C	1	2.B FE	4,990,900	91.2990	4,564,943	5,000,000	4,993,395	0	1,228	0	0	3.000	3.029	AO	25,833	150,000	10/21/2021	10/29/2028
00774M-AX-3	AERCAP IRELAND CAPITAL		C	1	2.B FE	6,540,641	87.0330	5,803,358	6,668,000	6,561,779	0	11,165	0	0	3.300	3.528	JJ	92,296	220,044	01/20/2022	01/30/2032
00774M-AY-1	AERCAP IRELAND CAPITAL		C	1	2.B FE	1,392,535	85.7080	1,285,624	1,500,000	1,395,546	0	2,697	0	0	3.400	4.222	AO	8,783	42,500	08/31/2023	10/29/2033
00913R-AD-8	AIR LIQUIDE FIN		C	1	1.F FE	271,073	95.3870	257,546	270,000	270,612	0	(267)	0	0	2.500	2.400	MS	1,763	6,750	02/24/2022	09/27/2026
00913R-AE-6	AIR LIQUIDE FIN		C	1	1.F FE	12,886,586	80.7710	11,954,045	14,800,000	13,094,578	0	43,528	0	0	3.500	4.299	MS	135,256	518,000	01/01/2019	09/27/2046
009279-AA-8	AIRBUS SE		C	1	1.F FE	533,556	95.6620	478,310	500,000	519,996	0	(6,743)	0	0	3.150	1.784	AO	3,544	15,750	11/09/2021	04/10/2027
009279-AC-4	AIRBUS SE		C	1	1.F FE	11,728,493	86.8350	8,683,467	10,000,000	11,629,410	0	(49,528)	0	0	3.950	2.961	AO	88,875	395,000	12/20/2021	04/10/2047
00928Q-AS-0	AIRCASTLE		C	1	2.C FE	14,927,250	96.6120	14,491,834	15,000,000	14,971,720	0	10,587	0	0	4.250	4.331	JD	28,333	637,500	06/10/2019	06/15/2026
00973R-AF-0	AKER BP ASA		C	1	2.B FE	29,441,590	91.8160	27,085,651	29,500,000	29,461,784	0	5,483	0	0	3.750	3.774	JJ	510,104	1,106,250	01/08/2020	01/15/2030
01538T-AA-3	ALFA DESARROLLO SPA		C	1	2.C FE	19,119,965	78.3000	14,970,933	19,119,965	19,119,965	0	0	0	0	4.550	4.550	MS	227,156	869,958	09/10/2021	09/27/2051
01959E-AC-2	ALLIED WORLD ASSURANCE		C	1	2.B FE	6,996,640	97.3640	6,815,466	7,000,000	6,998,903	0	374	0	0	4.350	4.356	AO	52,442	304,500	10/26/2015	10/29/2025
020564-AE-0	ALPEK SA DE CV		C	1	2.C FE	6,786,081	85.4750	5,925,127	6,932,000	6,815,046	0	14,129	0	0	3.250	3.518	FA	78,852	225,290	11/30/2021	02/25/2031
02154C-AF-0	ALTICE FINANCING SA		C	1	4.C FE	945,000	91.0010	859,960	945,000	945,000	0	0	0	0	5.000	5.000	JJ	21,788	47,250	01/08/2020	01/15/2028
02154C-AH-6	ALTICE FINANCING SA		C	1	4.C FE	817,838	88.7410	887,408	1,000,000	837,212	0	18,686	0	0	5.750	9.554	FA	21,722	43,125	03/14/2023	08/15/2029
02364W-AW-5	AMERICA MOVIL SAB DE CV		C	1	2.A FE	378,934	110.1000	297,270	270,000	369,331	0	(4,600)	0	0	6.125	3.203	MS	4,180	16,544	11/16/2021	03/30/2040
02364W-BG-9	AMERICA MOVIL SAB DE CV		C	1	1.G FE	1,358,068	88.4120	967,223	1,094,000	1,344,455	0	(6,471)	0	0	4.375	3.067	AO	9,174	47,863	11/12/2021	04/22/2049
03217C-AB-2	AMS AG	LS	C	2	3.C FE	1,486,305	111.2080	1,668,120	1,500,000	1,486,082	0	(223)	0	0	12.250	12.500	MS	15,823	0	11/16/2023	03/30/2029
034863-AP-5	ANGLO AMERICAN CAPITAL		C	1	2.A FE	8,729,646	99.2110	8,355,588	8,422,000	8,560,652	0	(98,400)	0	0	4.875	3.624	MN	53,603	410,573	02/24/2022	05/14/2025
034863-AR-1	ANGLO AMERICAN CAPITAL		C	1	2.A FE	13,464,710	98.6790	12,788,766	12,960,000	13,178,181	0	(61,281)	0	0	4.750	4.192	AO	138,510	615,600	06/27/2019	04/10/2027
034863-AU-4	ANGLO AMERICAN CAPITAL		C	1	2.A FE	12,039,600	97.3050	11,676,574	12,000,000	12,020,389	0	(4,861)	0	0	4.500	4.450	MS	159,000	540,000	05/03/2019	03/15/2028
034863-AX-8	ANGLO AMERICAN CAPITAL		C	2	2.A FE	3,270,135	85.3180	2,815,490	3,300,000	3,279,065	0	2,806	0	0	2.625	2.729	MS	26,709	86,625	09/08/2020	09/10/2030
03512T-AB-7	ANGLOGOLD ASHANTI		C	1	3.A FE	19,429,605	98.5260	15,449,862	15,681,000	19,087,650	0	(138,374)	0	0	6.500	4.590	AO	215,178	1,019,265	10/07/2021	04/15/2040
03939A-AA-5	ARCH CAPITAL		C	2	2.A FE	38,477,095	76.7240	26,853,341	35,000,000	38,212,781	0	(79,488)	0	0	3.635	3.117	JD	3,534	1,272,250	07/21/2020	06/30/2050
04365X-AA-6	ASCOT GROUP		C	1	2.C FE	9,000,000	82.5520	7,429,638	9,000,000	9,000,000	0	0	0	0	4.250	4.250	JD	17,000	382,500	12/11/2020	12/15/2030
046353-AT-5	ASTRAZENECA		C	1	1.G FE	1,466,041	98.7470	1,283,713	1,300,000	1,417,537	0	(23,122)	0	0	4.000	2.013	JJ	23,689	52,000	11/17/2021	01/17/2029
05256L-AB-9	AUSTRALIA PACIFIC LNG		C		2.B FE	19,700,000	93.9200	18,502,214	19,700,000	19,700,000	0	0	0	0	4.820	4.820	MS	240,023	949,540	08/24/2018	09/30/2030
05279#-AG-4	AUTOLIV ASP		C	1	2.B FE	10,000,000	99.3140	9,931,385	10,000,000	10,000,000	0	0	0	0	4.590	4.590	AO	86,700	459,000	03/12/2014	04/23/2024
05401A-AP-6	AVOLON HOLDINGS FND		C	1	2.C FE	4,224,640	88.8340	4,441,695	5,000,000	4,320,152	0	95,512	0	0	2.750	6.553	FA	49,653	68,750	04/25/2023	02/21/2028
05401A-AS-0	AVOLON HOLDINGS FND		C	1	2.C FE	5,014,800	101.9610	5,098,074	5,000,000	5,014,451	0	(349)	0	0	6.375	6.295	MN	50,469	0	12/05/2023	05/04/2028
054536-AA-5	AXA SA		C		1.G FE	14,078,828	120.3480	13,298,480	11,050,000	13,018,193	0	(226,943)	0	0	8.600	5.484	JD	42,236	950,300	01/01/2019	12/15/2030
05523R-AC-1	BAE SYSTEMS		C	1	2.A FE	7,254,674	103.3660	6,637,121	6,421,000	7,136,342	0	(24,909)	0	0	5.800	4.856	AO	82,760	372,418	01/01/2019	10/11/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05523R-AE-7	BAE SYSTEMS		C	2	2.A FE	2,298,868	70.9640	1,655,593	2,333,000	2,301,213	0	757	0	0	3.000	3.075	MS	20,608	69,990	09/08/2020	09/15/2050
05523R-AF-4	BAE SYSTEMS		C	2	2.A FE	7,845,240	82.3930	6,509,077	7,900,000	7,861,255	0	5,008	0	0	1.900	1.974	FA	56,704	150,100	09/16/2020	02/15/2031
055262-A#-6	BASF		C	1	1.G FE	16,091,200	97.6900	15,630,334	16,000,000	16,028,514	0	(13,980)	0	0	3.890	3.794	JD	34,578	622,400	03/07/2019	12/11/2025
055262-B*-9	BASF		C	1	1.G FE	11,493,460	95.5600	10,511,642	11,000,000	11,272,000	0	(49,539)	0	0	4.090	3.540	JD	24,994	449,900	03/07/2019	12/11/2028
055262-B@-7	BASF		C	1	1.G FE	20,000,000	91.2340	18,246,755	20,000,000	20,000,000	0	0	0	0	4.430	4.430	JD	49,222	886,000	09/26/2018	12/11/2034
05533U-AG-3	BBVA BANCOMER		C	2	3.B FE	6,482,058	93.8470	5,959,290	6,350,000	6,438,578	0	(14,925)	0	0	5.875	5.553	MS	111,919	373,063	06/24/2021	09/13/2034
055451-AR-9	BHP BILLITON FINANCE USA	C	C		1.F FE	7,155,975	90.5030	6,787,726	7,500,000	7,204,646	0	10,397	0	0	4.125	4.443	FA	109,141	309,375	11/20/2018	02/24/2042
055451-AV-0	BHP BILLITON FINANCE USA		C	1	1.F FE	7,276,500	101.3160	5,065,806	5,000,000	7,012,559	0	(78,651)	0	0	5.000	2.423	MS	63,194	250,000	07/15/2020	09/30/2043
055451-BF-4	BHP BILLITON FINANCE USA		C	1	1.F FE	1,963,980	109.3620	2,187,230	2,000,000	1,963,949	0	(31)	0	0	5.500	5.625	MS	34,528	0	09/05/2023	09/08/2053
05565Q-DH-8	BP CAPITAL MARKETS		C	1	1.F FE	11,925,995	96.9950	11,677,181	12,039,000	11,978,092	0	10,524	0	0	3.723	3.833	MN	41,086	448,212	01/01/2019	11/28/2028
05581K-AG-6	BNP PARIBAS SA		C		1.D FE	4,179,480	104.5840	4,183,351	4,000,000	4,178,955	0	(525)	0	0	5.890	5.344	JD	17,016	0	12/14/2023	12/05/2034
05583J-AC-6	BPCE		C		2.A FE	33,502,728	93.6030	29,952,909	32,000,000	32,900,693	0	(224,600)	0	0	3.500	2.710	AO	211,556	1,120,000	06/30/2022	10/23/2027
05583J-AE-2	BPCE		C		2.A FE	4,764,070	97.7170	4,705,083	4,815,000	4,787,634	0	5,014	0	0	4.625	4.760	MS	67,427	222,694	10/12/2018	09/12/2028
05583J-AM-4	BPCE		C	2	2.A FE	3,316,000	100.3860	3,328,814	3,316,000	3,316,000	0	0	0	0	5.748	5.748	JJ	85,772	190,604	07/11/2022	07/19/2033
05583J-AN-2	BPCE		C	2	2.A FE	16,240,000	100.7840	16,367,349	16,240,000	16,240,000	0	0	0	0	5.975	5.975	JJ	439,348	485,170	01/10/2023	01/18/2027
05964H-AV-7	BANCO SANTANDER SA		C		2.B FE	1,600,000	106.5670	1,705,065	1,600,000	1,600,000	0	0	0	0	6.921	6.921	FA	43,987	0	07/31/2023	08/08/2033
05964H-AX-3	BANCO SANTANDER SA		C	2	1.F FE	2,500,000	103.4040	2,585,097	2,500,000	2,500,000	0	0	0	0	6.527	6.527	MN	24,476	0	10/30/2023	11/07/2027
05971U-2D-8	BANCO DE CREDITO DEL PER		C	1	2.C FE	5,195,580	91.8810	4,777,831	5,200,000	5,196,427	0	380	0	0	3.250	3.260	MS	42,719	169,000	03/23/2021	09/30/2031
06326B-AA-7	BANK LEUMI LE ISRAEL BM		C	1	2.B FE	3,033,375	90.7030	2,721,083	3,000,000	3,013,583	0	(6,262)	0	0	3.275	3.048	JJ	41,483	98,250	09/22/2020	01/29/2031
06407E-AF-2	BANK OF NEW ZEALAND	LS	C		1.E FE	13,263,000	83.8980	11,127,373	13,263,000	13,263,000	0	0	0	0	2.870	2.870	JJ	162,833	380,648	01/20/2022	01/27/2032
064255-AW-2	BK TOKYO-MIT UFJ		C		1.E FE	2,584,462	99.6380	2,588,595	2,598,000	2,597,252	0	2,561	0	0	3.750	3.857	MS	30,039	97,425	10/01/2018	03/10/2024
06738E-AU-9	BARCLAYS		C	1	2.A FE	4,788,950	97.1370	4,856,836	5,000,000	4,899,481	0	22,071	0	0	4.337	4.893	JJ	103,004	216,850	06/04/2018	01/10/2028
06738E-BY-0	BARCLAYS		C	1	2.A FE	13,223,600	100.4630	13,060,212	13,000,000	13,166,842	0	(41,335)	0	0	5.501	5.105	FA	282,079	715,130	08/15/2022	08/09/2028
06738E-CA-1	BARCLAYS		C	1	2.A FE	5,739,000	101.1710	5,806,215	5,739,000	5,739,000	0	0	0	0	5.746	5.746	FA	130,073	329,763	08/02/2022	08/09/2033
08860H-AC-8	BHARTI AIRTEL LTD		C	1	2.C FE	10,105,151	88.3130	9,052,055	10,250,000	10,139,606	0	12,823	0	0	3.250	3.415	JD	25,910	333,125	03/15/2021	06/03/2031
09659W-2R-4	BNP PARIBAS		C	2	1.G FE	8,359,300	86.9760	8,697,579	10,000,000	8,655,410	0	199,780	0	0	2.159	4.887	MS	63,571	215,900	06/29/2022	09/15/2029
09659W-2V-5	BNP PARIBAS		C	2	1.D FE	10,000,000	100.7010	10,070,090	10,000,000	10,000,000	0	0	0	0	5.125	5.125	JJ	239,167	256,250	01/09/2023	01/13/2029
09951*-AJ-9	BORAL FINANCE PT		C		2.B	5,000,000	96.6990	4,834,960	5,000,000	5,000,000	0	0	0	0	4.050	4.050	AO	42,188	202,500	03/28/2018	04/16/2026
111013-AL-2	SKY PLC		C	1	1.G FE	17,519,472	98.9550	16,624,495	16,800,000	17,000,257	0	(278,393)	0	0	3.750	2.043	MS	183,750	630,000	02/14/2022	09/16/2024
111021-AE-1	BRITISH TELECOMMUNICATIONS		C	1	2.B FE	3,918,775	123.7400	4,516,505	3,650,000	3,782,711	0	(13,324)	0	0	9.625	8.911	JD	15,614	351,313	09/30/2002	12/15/2030
111021-AL-5	BRITISH TELECOMMUNICATIONS		C	1	2.B FE	23,901,600	101.5170	24,364,061	24,000,000	23,944,278	0	9,526	0	0	5.125	5.178	JD	92,250	1,230,000	11/29/2018	12/04/2028
11778B-AB-8	SKY GROUP FINANCE PLC		C	1	1.G FE	15,061,593	112.2520	16,837,738	15,000,000	15,046,446	0	(2,903)	0	0	6.500	6.459	AO	205,833	975,000	10/22/2018	10/15/2035
12594K-AB-8	CNH INDUSTRIAL		C	1	2.B FE	8,697,868	96.3320	8,910,675	9,250,000	8,993,635	0	59,046	0	0	3.850	4.639	MN	45,505	356,125	06/12/2018	11/15/2027
12656*-AJ-1	CSL LIMITED		C	1	1.G	14,539,790	96.9320	14,539,790	15,000,000	14,539,790	0	0	460,211	0	3.630	3.630	AO	125,538	544,500	09/11/2015	10/08/2025
12656*-AK-8	CSL LIMITED		C	1	1.G	15,640,000	94.0640	14,711,611	15,640,000	15,640,000	0	0	0	0	2.870	2.870	AO	97,255	448,868	09/26/2018	10/13/2026
143658-BN-1	CARNIVAL		C	1	4.C FE	1,862,479	97.5430	1,939,162	1,988,000	1,879,781	0	19,497	0	0	5.750	7.613	MS	38,103	92,748	03/30/2023	03/01/2027
143658-BQ-4	CARNIVAL		C	1	3.B FE	2,197,108	92.9740	2,171,868	2,336,000	2,213,354	0	16,246	0	0	4.000	5.263	FA	38,933	73,440	04/05/2023	08/01/2028
143658-BR-2	CARNIVAL		C	1	4.C FE	961,555	96.2210	1,118,083	1,162,000	966,442	0	4,887	0	0	6.000	10.161	MN	11,620	34,860	10/23/2023	05/01/2029
153766-AA-8	CENT JAPAN RAIL		C	1	1.F FE	7,232,925	86.7020	6,190,558	7,140,000	7,221,791	0	(2,345)	0	0	4.250	4.168	MN	31,188	303,450	01/01/2019	11/24/2045
184494-A*-3	CLEANAWAY WASTE MNGT		C		2.B	15,000,000	92.5640	13,884,581	15,000,000	15,000,000	0	0	0	0	2.820	2.820	FA	164,500	423,000	11/14/2019	02/11/2028
191241-AH-1	COCA-COLA FEMSA SAB CV	C	C	1	1.G FE	24,248,140	89.5250	21,933,625	24,500,000	24,338,701	0	24,012	0	0	2.750	2.869	JJ	297,573	673,750	01/08/2020	01/22/2030
200447-AH-3	COMISION FEDERAL DE ELEC		C	1	2.B FE	21,662,444	83.5520	17,980,421	21,520,000	21,623,347	0	(13,738)	0	0	3.348	3.267	FA	284,193	720,490	03/03/2021	02/09/2031
202712-BJ-3	COMMONWEALTH BANK		C		2.A FE	1,220,734	80.1370	786,942	982,000	1,201,164	0	(6,149)	0	0	4.316	3.005	JJ	20,132	42,383	09/10/2020	01/10/2048
202795-JM-3	NATIONAL AUSTRALIA BANK		C	2	1.F FE	12,389,500	85.0660	8,506,587	10,000,000	12,171,474	0	(64,431)	0	0	4.000	2.746	MS	133,333	400,000	06/29/2020	03/01/2048
2027A0-JN-0	COMMONWEALTH BANK		C		1.D FE	29,703,181	86.1390	20,673,379	24,000,000	29,176,032	0	(156,551)	0	0	3.900	2.661	JJ	439,400	936,000	12/23/2020	07/12/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
2027A0-KF-5	COMMONWEALTH BANK		C		1.D FE	11,627,564	81.6330	9,795,930	12,000,000	11,702,788	0	34,977	0	0	1.875	2.226	MS	66,250	225,000	10/26/2021	09/15/2031
210314-AB-6	CONSORCIO TRANSMANTARO		C	1	2.C FE	21,319,034	94.2610	18,192,296	19,300,000	20,998,684	0	(134,006)	0	0	4.700	3.664	AO	188,979	907,100	11/30/2021	04/16/2034
21684A-AB-2	COOPERATIEVE RABOBANK UA		C		2.A FE	7,418,597	102.6470	5,132,356	5,000,000	7,182,510	0	(80,359)	0	0	5.750	2.860	JD	23,958	287,500	12/23/2020	12/01/2043
21684A-AD-8	COOPERATIEVE RABOBANK UA		C		2.A FE	7,108,812	99.5790	4,978,937	5,000,000	6,921,869	0	(63,644)	0	0	5.250	2.853	FA	107,188	262,500	12/23/2020	08/04/2045
21987B-AR-9	CODELCO		C		2.A FE	330,750	81.4960	244,487	300,000	328,062	0	(1,054)	0	0	4.250	3.557	JJ	5,808	12,750	05/11/2021	07/17/2042
21987B-AU-2	CODELCO		C		2.A FE	13,070,395	87.2870	9,577,089	10,972,000	12,869,777	0	(59,725)	0	0	4.875	3.679	MN	84,690	534,885	06/24/2020	11/04/2044
21987B-AX-6	CODELCO		C	1	2.A FE	685,399	82.1000	492,603	600,000	680,005	0	(2,182)	0	0	4.500	3.641	FA	11,250	27,000	06/15/2021	08/01/2047
21987B-AY-4	CODELCO		C	1	2.A FE	229,385	80.9890	161,977	200,000	227,956	0	(684)	0	0	4.375	3.530	FA	3,549	8,755	11/12/2021	02/05/2049
21987B-BA-5	CODELCO		C	1	2.A FE	36,450,674	72.2320	25,901,723	35,859,000	36,407,420	0	(12,896)	0	0	3.700	3.608	JJ	556,512	1,326,783	06/23/2020	01/30/2050
225401-AF-5	CREDIT SUISSE		C	1	1.G FE	1,436,858	94.3490	1,325,610	1,405,000	1,427,421	0	(5,105)	0	0	3.869	3.441	JJ	25,519	54,359	02/14/2022	01/12/2029
225401-AP-3	CREDIT SUISSE		C	2	1.G FE	32,178,308	93.3380	25,854,720	27,700,000	30,771,385	0	(452,608)	0	0	4.194	2.279	AO	290,435	1,161,738	12/24/2020	04/01/2031
225401-BE-7	CREDIT SUISSE		C	2	1.G FE	4,001,000	104.3150	4,173,644	4,001,000	4,001,000	0	0	0	0	6.246	6.246	MS	68,723	0	09/18/2023	09/22/2029
232806-A@-8	CYPRESS SEMICONDUCTOR		C		2.B FE	15,000,000	88.7480	13,312,216	15,000,000	15,000,000	0	0	0	0	2.830	2.830	JD	17,688	424,500	06/16/2021	06/16/2029
23330J-AA-9	DP WORLD		C		2.B FE	1,275,540	110.7930	1,107,935	1,000,000	1,236,647	0	(12,511)	0	0	6.850	4.493	JJ	34,060	68,500	09/22/2020	07/02/2037
23330J-AB-7	DP WORLD		C		2.B FE	11,461,800	96.5000	10,132,456	10,500,000	11,401,537	0	(18,138)	0	0	5.625	5.015	MS	157,500	590,625	06/19/2020	09/25/2048
23341C-AC-7	DNB BANK ASA		C	2	1.F FE	3,612,000	100.9500	3,646,308	3,612,000	3,612,000	0	0	0	0	5.896	5.896	AO	48,508	211,189	10/04/2022	10/09/2026
251526-BN-8	DEUTSCHE BANK NY		C	2	2.C FE	1,966,213	93.2330	2,097,744	2,250,000	1,994,493	0	20,493	0	0	4.875	6.578	JD	9,141	109,688	08/17/2022	12/01/2032
251526-CE-7	DEUTSCHE BANK NY		C	2	2.A FE	8,165,000	93.7320	7,653,206	8,165,000	8,165,000	0	0	0	0	2.129	2.129	MN	17,866	173,833	11/17/2020	11/24/2026
251526-CP-2	DEUTSCHE BANK NY		C	2	2.A FE	10,000,000	91.4390	9,143,913	10,000,000	10,000,000	0	0	0	0	2.311	2.311	MN	28,888	231,100	11/10/2021	11/16/2027
251526-CS-6	DEUTSCHE BANK NY		C	2	2.A FE	8,500,000	104.7210	8,901,256	8,500,000	8,500,000	0	0	0	0	6.720	6.720	JJ	258,627	285,600	01/10/2023	01/18/2029
251526-CT-4	DEUTSCHE BANK NY		C	2	2.C FE	200,000	102.8350	205,669	200,000	200,000	0	0	0	0	7.079	7.079	FA	5,545	7,079	02/06/2023	02/10/2034
25156P-AC-7	DEUTSCHE TELEKOM		C		2.A FE	19,266,965	120.4360	17,764,291	14,750,000	17,554,287	0	(357,781)	0	0	8.750	5.235	JD	57,361	1,290,625	01/01/2019	06/15/2030
25156P-AD-5	DEUTSCHE TELEKOM		C		2.A FE	22,622,505	129.6270	24,629,152	19,000,000	21,504,257	0	(211,006)	0	0	9.250	7.138	JD	146,458	1,757,500	10/22/2018	06/01/2032
25160P-AG-2	DEUTSCHE BANK NY		C	2	2.C FE	498,023	82.0910	615,686	750,000	518,346	0	16,310	0	0	3.742	8.769	JJ	13,565	28,065	09/27/2022	01/07/2033
25243Y-BB-4	DIAGEO CAPITAL	C	C	1	1.G FE	17,872,955	90.0300	16,237,746	18,036,000	17,936,666	0	15,649	0	0	2.375	2.477	AO	79,722	428,355	09/30/2019	10/24/2029
25243Y-BH-1	DIAGEO CAPITAL	C	C	1	1.G FE	18,899,300	106.4460	20,224,768	19,000,000	18,912,212	0	13,340	0	0	5.500	5.565	JJ	455,736	783,750	10/19/2022	01/24/2033
279158-AJ-8	ECOPETROL SA		C	1	3.A FE	1,299,000	79.1500	949,800	1,200,000	1,293,307	0	(2,316)	0	0	5.875	5.265	MN	6,463	70,500	06/15/2021	05/28/2045
279158-AN-9	ECOPETROL SA		C	1	3.A FE	4,721,250	99.1240	3,865,853	3,900,000	4,470,460	0	(81,028)	0	0	6.875	4.128	AO	46,177	268,125	10/09/2020	04/29/2030
29249B-AA-3	ENA MASTER TRUST		C	1	2.B FE	12,908,571	70.3290	8,857,919	12,595,000	12,886,322	0	(7,456)	0	0	4.000	3.850	MN	58,777	503,800	02/24/2022	05/19/2048
29268B-AF-8	ENEL FINANCE INTERNATIONAL		C	1	2.A FE	3,611,137	101.6220	4,166,501	4,100,000	3,722,125	0	12,843	0	0	6.000	6.971	AO	57,400	246,000	08/04/2011	10/07/2039
30251G-BC-0	FMG RESOURCES		C	1	3.A FE	760,000	91.4510	685,885	750,000	757,858	0	(959)	0	0	4.375	4.199	AO	8,203	32,813	09/20/2021	04/01/2031
314890-AA-2	FERGUSON FINANCE		C	1	2.B FE	30,188,960	98.4060	29,521,899	30,000,000	30,103,308	0	(20,792)	0	0	4.500	4.413	AO	251,250	1,350,000	05/29/2019	10/24/2028
33938E-AU-1	FLEX		C	1	2.C FE	13,012,777	98.7420	12,951,018	13,116,000	13,097,485	0	11,797	0	0	4.750	4.850	JD	27,689	623,010	06/03/2015	06/15/2025
33938X-AA-3	FLEX LTD		C	1	2.C FE	11,644,533	98.2930	11,234,898	11,430,000	11,566,691	0	(22,695)	0	0	4.875	4.614	JD	24,765	557,213	05/06/2020	06/15/2029
344419-AC-0	FOMENTO ECONOMICO		C	1	2.A FE	33,133,894	75.5240	23,110,405	30,600,000	32,941,314	0	(63,227)	0	0	3.500	3.066	JJ	490,875	1,071,000	10/08/2020	01/16/2050
35177P-AL-1	ORANGE SA		C	1	2.A FE	2,936,026	123.3290	2,713,236	2,200,000	2,526,123	0	(34,952)	0	0	9.000	6.387	MS	66,000	198,000	01/30/2004	03/01/2031
36164Q-NA-2	GE CAPITAL INTERNATIONAL		C		2.B FE	8,014,402	96.9780	9,596,973	9,896,000	8,436,093	0	76,568	0	0	4.418	6.137	MN	55,865	437,205	01/01/2019	11/15/2035
377373-AG-0	GLAXOSMITHKLINE CAPITAL	C	C	1	1.F FE	2,014,496	98.9730	1,994,313	2,015,000	2,014,842	0	192	0	0	3.000	3.011	JD	5,038	60,450	04/25/2022	06/01/2024
38173M-AC-6	GOLUB CAPITAL		C	1	2.C FE	11,131,574	88.4740	10,616,850	12,000,000	11,439,555	0	166,481	0	0	2.050	3.646	FA	92,933	246,000	02/14/2022	02/15/2027
40049J-AV-9	GRUPO TELEVISA SAB		C	1	2.B FE	3,269,800	100.9520	3,331,424	3,300,000	3,292,856	0	5,122	0	0	6.625	6.802	MS	62,551	218,625	10/22/2018	03/18/2025
40049J-BA-4	GRUPO TELEVISA SAB		C	1	2.B FE	34,949,400	85.1460	25,543,886	30,000,000	34,533,699	0	(138,425)	0	0	5.000	3.931	MN	200,000	1,500,000	11/17/2021	05/13/2045
40049J-BB-2	GRUPO TELEVISA SAB		C	1	2.B FE	2,507,484	98.9170	2,495,686	2,523,000	2,519,196	0	1,660	0	0	4.625	4.700	JJ	48,944	116,689	11/19/2015	01/30/2026
40053X-AA-7	EMPRESA DE ENERGIA		C	1	2.B FE	24,752,645	95.0000	21,240,100	22,358,000	24,060,233	0	(259,666)	0	0	4.875	3.483	MN	139,272	1,089,953	11/12/2021	05/15/2030
4041A2-AF-1	HBOS TREASURY SVS PLC		C		2.A FE	1,470,548	97.5130	1,346,660	1,381,000	1,447,011	0	(4,992)	0	0	6.000	5.367	MN	13,810	82,860	10/01/2018	11/01/2033
40637C-C@-7	HALMA PLC		C		2.A	10,489,376	95.3580	10,489,376	11,000,000	10,489,376	0	0	510,624	0	3.950	3.949	JJ	203,974	434,500	04/12/2022	07/12/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
423012-AE-3	HEINEKEN NV		C	1	2.A FE	14,444,574	86.3690	12,955,419	15,000,000	14,522,023	0	16,361	0	0	4.000	4.248	AO	150,000	600,000	10/22/2018	10/01/2042
43474T-AB-9	HOLCIM CAPITAL		C	1	2.B FE	5,184,856	106.6360	5,331,784	5,000,000	5,156,477	0	(5,577)	0	0	6.875	6.552	MS	87,847	343,750	03/28/2018	09/29/2039
449691-AC-8	ILIAD HOLDING SAS		C	1	4.A FE	726,930	99.5090	698,553	702,000	720,405	0	(3,214)	0	0	7.000	6.353	AO	10,374	49,140	12/15/2021	10/15/2028
456472-AB-5	INDUSTRIAS PENOLES		C	1	2.B FE	3,676,523	93.8560	3,284,969	3,500,000	3,613,554	0	(18,616)	0	0	4.150	3.491	MS	43,978	145,250	06/19/2020	09/12/2029
456472-AC-3	INDUSTRIAS PENOLES		C	1	2.B FE	7,600,590	90.7500	5,735,400	6,320,000	7,546,938	0	(27,209)	0	0	5.650	4.371	MS	108,116	357,080	11/30/2021	09/12/2049
456837-AH-6	ING GROEP NV		C		1.G FE	13,981,660	96.7480	13,544,723	14,000,000	13,992,566	0	1,915	0	0	3.950	3.966	MS	141,322	553,000	03/21/2017	03/29/2027
456837-BH-5	ING GROEP NV		C	2	1.G FE	4,950,898	104.8770	5,453,587	5,200,000	4,953,448	0	2,550	0	0	6.114	6.741	MS	97,145	0	11/01/2023	09/11/2034
460599-AE-3	INTERNATIONAL GAME TECH		C	1	3.A FE	1,863,953	97.9200	1,909,438	1,950,000	1,869,138	0	8,840	0	0	5.250	5.982	JJ	47,206	102,375	10/04/2022	01/15/2029
460599-AF-0	INTERNATIONAL GAME TECH		C	1	3.A FE	574,360	97.1930	575,383	592,000	581,119	0	4,309	0	0	4.125	4.977	AO	5,155	24,420	05/24/2022	04/15/2026
46115H-CF-2	INTESA SANPAOLO		C		2.B FE	4,988,500	109.7970	5,489,857	5,000,000	4,987,951	0	(549)	0	0	7.800	7.820	MN	35,750	0	11/20/2023	11/28/2053
46132F-AB-6	INVESCO FINANCE		C	1	2.A FE	2,941,239	99.8660	2,945,059	2,949,000	2,948,763	0	845	0	0	4.000	4.032	JJ	49,478	117,960	10/01/2018	01/30/2024
46653K-AA-6	JAB HOLDINGS		C	1	2.A FE	4,234,746	80.3520	3,413,359	4,248,000	4,238,508	0	1,254	0	0	2.200	2.235	MN	9,865	93,456	11/18/2020	11/23/2030
46653K-AB-4	JAB HOLDINGS BV		C	1	2.A FE	2,260,880	68.0530	2,722,103	4,000,000	2,283,715	0	18,872	0	0	3.750	7.440	MN	13,750	150,000	10/11/2022	05/28/2051
47010B-AM-6	JAGUAR LAND ROVER	LS	C	1	3.C FE	501,250	97.4550	487,273	500,000	500,961	0	(147)	0	0	5.500	5.459	JJ	12,681	27,500	01/04/2022	07/15/2029
47015P-AD-0	NCBJ 2020-1		C	4	3.A FE	22,000,000	94.7500	20,845,000	22,000,000	22,000,000	0	0	0	0	5.250	5.283	MJSD	51,333	1,155,000	09/29/2020	09/22/2030
47032F-AB-5	JAMES HARDIE		C	1	3.A FE	4,539,933	96.2000	4,303,988	4,474,000	4,497,209	0	(14,166)	0	0	5.000	4.650	JJ	103,151	223,700	06/29/2020	01/15/2028
47216Q-AC-7	JDE PEETS NV		C	1	2.C FE	2,987,730	80.0900	2,402,709	3,000,000	2,990,226	0	1,137	0	0	2.250	2.296	MS	18,188	67,500	09/21/2021	09/24/2031
478375-AG-3	JOHNSON CONTROLS		C	1	2.B FE	4,820,773	98.9240	4,600,942	4,651,000	4,657,858	0	(26,016)	0	0	3.625	3.048	JJ	83,831	168,599	12/23/2016	07/02/2024
478375-AH-1	JOHNSON CONTROLS		C	1	2.B FE	3,251,640	106.7500	3,123,517	2,926,000	3,180,437	0	(15,070)	0	0	6.000	5.028	JJ	80,953	175,560	10/01/2018	01/15/2036
479142-E#-4	JOHNSON MATTHEY		C		1.G	20,000,000	96.9670	19,393,356	20,000,000	20,000,000	0	0	0	0	3.970	3.970	AO	165,417	794,000	04/03/2020	04/16/2027
479142-E@-6	JOHNSON MATTHEY		C		1.G	10,000,000	97.9540	9,795,369	10,000,000	10,000,000	0	0	0	0	3.790	3.790	AO	78,958	379,000	04/03/2020	04/16/2025
482638-AA-7	LHOIST SA		C		2.C	13,100,000	89.2470	11,691,344	13,100,000	13,100,000	0	0	0	0	3.560	3.560	MS	117,885	466,360	03/09/2022	03/31/2032
486670-AQ-8	KAZMUNAYGAS		C	1	2.B FE	711,000	99.1590	594,953	600,000	677,032	0	(10,882)	0	0	5.375	3.118	AO	6,002	32,250	10/07/2020	04/24/2030
50201D-AA-1	LCPR SR SECURED FIN DAC		C	1	4.A FE	470,813	97.9460	440,757	450,000	455,967	0	(7,293)	0	0	6.750	5.002	AO	6,413	30,375	11/24/2021	10/15/2027
50201D-AD-5	LCPR SR SECURED FIN DAC		C	1	4.A FE	496,250	87.1140	435,568	500,000	497,078	0	442	0	0	5.125	5.247	JJ	11,816	25,625	02/02/2022	07/15/2029
50202*-AB-7	LIDL US LLC		C		2.A	6,864,510	98.0640	6,864,510	7,000,000	6,864,510	0	0	135,490	0	4.520	4.517	FA	106,346	317,279	08/12/2022	09/01/2029
51512*-AB-0	ORORA LIMITED		C	1	2.B PL	6,000,000	96.3490	5,780,960	6,000,000	6,000,000	0	0	0	0	3.410	3.410	JJ	93,775	204,600	04/28/2015	07/16/2025
532522-AA-7	LIMA METRO LINE 2 FINANCE		C		2.C FE	5,574,232	98.7600	4,690,030	4,748,922	5,401,249	0	(60,258)	0	0	5.875	3.226	JAJO	66,650	278,999	05/10/2021	07/05/2034
539439-AQ-2	LLOYDS BANKING		C	2	1.G FE	1,213,873	93.9550	1,113,371	1,185,000	1,205,018	0	(4,831)	0	0	3.574	3.104	MN	6,353	42,352	02/22/2022	11/07/2028
53944Y-AS-2	LLOYDS BANKING GROUP		C	2	1.G FE	13,000,000	95.6990	12,440,831	13,000,000	13,000,000	0	0	0	0	3.750	3.750	MS	139,479	487,500	03/11/2022	03/18/2028
55037A-AB-4	LUNDIN ENERGY FI		C	1	2.B FE	16,768,080	85.5290	14,368,889	16,800,000	16,775,240	0	2,854	0	0	3.100	3.122	JJ	240,147	520,800	06/16/2021	07/15/2031
552081-AK-7	LYONDELLBASELL		C	1	2.B FE	8,385,369	100.0080	7,406,576	7,406,000	7,411,391	0	(135,585)	0	0	5.750	3.863	AO	89,901	425,845	10/13/2015	04/15/2024
55608J-AN-8	MACQUARIE GROUP		C	2	1.F FE	1,000,000	96.9260	969,264	1,000,000	1,000,000	0	0	0	0	4.654	4.654	MS	12,152	46,540	03/19/2018	03/27/2029
55608J-AZ-1	MACQUARIE GROUP		C	2	1.F FE	10,240,000	82.2050	8,417,744	10,240,000	10,240,000	0	0	0	0	2.871	2.871	JJ	136,379	293,990	10/06/2021	01/14/2033
55608P-AQ-7	MACQUARIE BANK	LS	C		1.E FE	2,995,590	98.2540	2,947,621	3,000,000	2,999,104	0	492	0	0	4.000	4.018	JJ	50,667	120,000	07/23/2015	07/29/2025
55608P-AW-4	MACQUARIE BANK		C		1.E FE	17,269,462	97.8950	16,317,120	16,668,000	16,816,781	0	(69,383)	0	0	3.900	3.442	JJ	299,746	650,052	06/29/2017	01/15/2026
55609N-AA-6	MACQUARIE AIRFINANCE HLD		C	1	3.B FE	1,204,500	104.7350	1,253,678	1,197,000	1,203,528	0	(972)	0	0	8.375	8.219	MN	16,708	53,744	04/12/2023	05/01/2028
566007-AC-4	MARB BONDCO PLC		C	2	3.A FE	4,761,713	81.1820	4,081,851	5,028,000	4,816,525	0	23,885	0	0	3.950	4.640	JJ	83,856	198,606	05/20/2022	01/29/2031
58533E-AC-7	MEITUAN DIANPING		C	1	2.C FE	6,696,801	84.5300	5,653,396	6,688,000	6,694,440	0	(861)	0	0	3.050	3.034	AO	35,697	203,984	02/26/2021	10/28/2030
58547D-AD-1	MELCO RESORTS FINANCE		C	1	3.C FE	605,914	88.0280	638,203	725,000	611,095	0	5,181	0	0	5.375	8.836	JD	2,923	19,484	09/05/2023	12/04/2029
602736-AA-8	MINEJESA CAPITAL BV		C	1	2.C FE	11,840,404	95.3710	10,843,727	11,370,000	11,704,190	0	(43,294)	0	0	4.625	4.112	FA	205,963	525,863	03/10/2021	08/10/2030
603374-AF-6	MINERVA LUXEMBOURG SA		C	1	3.B FE	2,347,463	82.8050	2,012,167	2,430,000	2,366,515	0	7,188	0	0	4.375	4.807	MS	30,417	106,313	03/09/2021	03/18/2031
606822-BX-1	MITSUBISHI UFJ		C	2	1.G FE	12,500,000	82.9750	10,371,855	12,500,000	12,500,000	0	0	0	0	2.309	2.309	JJ	129,080	288,625	07/12/2021	07/20/2032
606822-CV-4	MITSUBISHI UFJ		C	2	1.G FE	15,000,000	100.4280	15,064,173	15,000,000	15,000,000	0	0	0	0	5.719	5.719	FA	312,162	424,159	02/15/2023	02/20/2026
60688X-AG-5	MIZUHO BANK LTD		C		1.F FE	1,273,718	99.4810	1,243,513	1,250,000	1,251,332	0	(4,813)	0	0	3.750	3.355	AO	9,766	46,875	01/01/2019	04/16/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
60688X-AU-4	MIZUHO BANK LTD		C		1.F FE	1,710,662	97.3810	1,748,955	1,796,000	1,777,915	0	13,935	0	0	3.200	4.040	MS	15,166	57,472	10/01/2018	03/26/2025
607120-EZ-1	AIRBUS GROUP		C	1	1.F	16,650,449	96.2380	16,024,139	16,650,449	16,650,449	0	0	0	0	3.810	3.828	FMAN	91,633	634,382	09/26/2018	11/09/2032
607120-FL-1	AIRBUS GROUP		C		1.F	26,770,110	88.5900	23,715,773	26,770,110	26,770,110	0	0	0	0	3.180	3.192	FMAN	122,964	851,290	05/31/2019	05/09/2039
607120-FN-7	AIRBUS GROUP		C		1.F	11,472,904	88.5900	10,163,903	11,472,904	11,472,904	0	0	0	0	3.180	3.192	FMAN	52,699	364,838	05/31/2019	05/09/2039
62877C-AA-1	NORDIC AVIATION CAPITAL		C	2	4.B FE	24,819,803	92.0000	25,947,976	28,204,321	26,007,079	0	762,555	0	0	4.750	8.266	JD	3,721	1,346,542	06/01/2022	06/30/2026
62947Q-BB-3	NXP FUNDING		C	1	2.A FE	3,860,884	100.5180	3,880,990	3,861,000	3,860,543	0	65	0	0	5.350	5.352	MS	68,855	206,564	12/03/2018	03/01/2026
62954H-AV-0	NXP BV		C	1	2.A FE	16,802,008	97.1520	16,192,360	16,667,000	16,745,280	0	(13,569)	0	0	4.300	4.196	JD	25,880	716,681	07/09/2019	06/18/2029
62954H-AW-8	NXP BV		C	1	2.A FE	3,510,049	96.3830	3,385,946	3,513,000	3,512,103	0	600	0	0	2.700	2.718	MN	15,809	94,851	04/29/2020	05/01/2025
62954H-AX-6	NXP BV		C	1	2.A FE	409,184	94.9390	389,250	410,000	409,578	0	115	0	0	3.150	3.182	MN	2,153	12,915	04/29/2020	05/01/2027
62954W-AK-1	NTT FINANCE CORP		C	1	1.F FE	2,743,000	99.0270	2,716,314	2,743,000	2,743,000	0	0	0	0	4.372	4.370	JJ	51,301	119,924	07/20/2022	07/27/2027
62983P-AA-3	NAKILAT		C	1	1.E FE	8,326,879	103.0000	8,576,685	8,326,879	8,326,879	0	0	0	0	6.067	6.064	JD	1,403	505,192	10/22/2018	12/31/2033
632525-AS-0	NATIONAL AUSTRALIA BANK		C	2	2.A FE	20,258,974	90.6170	16,772,384	18,509,000	19,637,638	0	(364,919)	0	0	3.933	2.747	FA	301,294	727,959	07/23/2020	08/02/2034
632525-AU-5	NATIONAL AUSTRALIA BANK		C		2.A FE	19,465,420	81.7210	15,935,509	19,500,000	19,473,490	0	3,617	0	0	2.332	2.354	FA	164,212	454,740	09/22/2021	08/21/2030
63861V-AB-3	NATIONWIDE BLDG SOCIETY		C	2	1.G FE	5,500,000	95.7450	5,265,954	5,500,000	5,500,000	0	0	0	0	4.302	4.302	MS	74,269	236,610	03/01/2018	03/08/2029
63861V-AE-7	NATIONWIDE BLDG SOCIETY		C	2	1.G FE	5,662,562	93.3720	5,228,814	5,600,000	5,646,593	0	(7,750)	0	0	3.960	3.788	JJ	100,408	221,760	11/29/2021	07/18/2030
64045D-AC-8	NEMAK		C	1	3.A FE	645,434	83.0880	559,185	673,000	650,707	0	2,489	0	0	3.625	4.144	JD	203	24,396	12/02/2021	06/28/2031
65163L-AA-7	NEWCREST FINANCE		D		2.A FE	24,539,126	90.5240	24,633,358	27,212,000	24,542,046	0	2,921	0	0	3.250	5.072	MN	117,919	0	12/26/2023	05/13/2030
65163L-AC-3	NEWCREST FINANCE		D		2.A FE	5,351,066	103.1830	5,297,390	5,134,000	5,350,988	0	(77)	0	0	5.750	5.378	MN	37,721	0	12/26/2023	11/15/2041
65163L-AE-9	NEWCREST FINANCE		D		2.A FE	11,627,283	86.1700	11,689,777	13,566,000	11,627,542	0	259	0	0	4.200	5.202	MN	75,970	0	12/26/2023	05/13/2050
654579-AK-7	NIPPON LIFE		C		1.G FE	5,581,720	82.6620	4,645,629	5,620,000	5,582,897	0	739	0	0	2.900	2.933	MS	47,536	162,980	05/18/2022	09/16/2051
65535H-AX-7	NOMURA		C		2.A FE	4,333,000	83.0540	3,598,744	4,333,000	4,333,000	0	0	0	0	2.608	2.608	JJ	52,422	113,005	07/06/2021	07/14/2031
656531-AG-5	EQUINOR ASA		C	1	1.D FE	1,817,284	108.2160	2,056,102	1,900,000	1,857,194	0	8,766	0	0	6.800	7.455	JJ	59,576	129,200	09/26/2018	01/15/2028
656531-AM-2	EQUINOR ASA		C		1.D FE	6,151,832	109.5880	5,450,897	4,974,000	5,515,859	0	(132,167)	0	0	7.250	4.068	MS	98,167	360,615	01/01/2019	09/23/2027
67057@-AA-7	NUON TRANSPORT HV		C		1.E	21,632,814	100.0000	17,913,759	17,913,759	18,567,505	0	(614,809)	0	0	8.316	4.717	JAN	1,485,588	1,482,257	01/02/2023	01/02/2025
67058*-AA-8	NUON RANDMEREN LV		C		1.E	27,524,961	100.0000	22,762,433	22,762,433	23,606,993	0	(789,307)	0	0	8.316	4.661	JAN	1,887,689	2,885,618	01/02/2023	01/02/2025
67078A-AE-3	NVENT FINANCE SARL		C	1	2.C FE	14,950,650	81.8820	12,282,374	15,000,000	14,959,641	0	4,495	0	0	2.750	2.788	MN	52,708	412,500	11/08/2021	11/15/2031
67078A-AF-0	NVENT FINANCE SARL		C	1	2.C FE	4,985,850	101.5900	5,079,510	5,000,000	4,986,312	0	462	0	0	5.650	5.687	MN	36,097	150,667	04/24/2023	05/15/2033
68163W-AA-7	OLYMPUS CORP	LS	C	1	2.A FE	7,000,000	91.9900	6,439,318	7,000,000	7,000,000	0	0	0	0	2.143	2.142	JD	9,584	150,010	12/02/2021	12/08/2026
69369E-AD-1	PERTAMINA PERSERO PT		C		2.B FE	4,802,675	105.6880	4,333,188	4,100,000	4,744,189	0	(21,740)	0	0	6.000	4.710	MN	39,633	246,000	03/10/2021	05/03/2042
69370P-AE-1	PERTAMINA PERSERO PT		C		2.B FE	14,836,375	89.6880	11,692,559	13,037,000	14,712,702	0	(37,674)	0	0	4.700	3.901	JJ	257,010	612,739	07/27/2020	07/30/2049
69370R-AC-1	PERTAMINA PERSERO PT		C		2.B FE	3,091,000	111.9240	2,462,336	2,200,000	3,029,076	0	(19,010)	0	0	6.500	4.074	MN	21,450	143,000	07/28/2020	11/07/2048
69370R-AG-2	PERTAMINA PERSERO PT		C	2	2.B FE	22,411,760	83.4300	17,890,654	21,444,000	22,344,908	0	(20,319)	0	0	4.175	3.913	JJ	397,905	895,287	07/29/2020	01/21/2050
70014L-AB-6	PARK AEROSPACE HOLDINGS		C	1	2.C FE	1,457,453	99.8140	1,488,222	1,491,000	1,489,937	0	6,449	0	0	5.500	5.964	FA	30,980	82,005	05/02/2018	02/15/2024
71568P-AB-5	PERUSAHAAN LISTRIK NEGARA		C		2.B FE	38,985,375	95.8750	33,120,019	34,545,000	38,638,151	0	(139,646)	0	0	5.250	4.321	AO	337,533	1,813,613	11/30/2021	10/24/2042
71568P-AC-3	PERUSAHAAN LISTRIK NEGARA		C		2.B FE	2,764,816	97.8180	2,474,788	2,530,000	2,653,801	0	(34,705)	0	0	4.125	2.599	MN	13,335	104,363	09/15/2020	05/15/2027
716973-AA-0	PFIZER INVESTMENT		C	1	1.F FE	1,998,860	99.7990	1,995,977	2,000,000	1,999,104	0	244	0	0	4.650	4.680	MN	10,850	46,500	05/16/2023	05/19/2025
716973-AB-8	PFIZER INVESTMENT		C	1	1.F FE	2,626,923	99.7170	2,622,558	2,630,000	2,627,406	0	483	0	0	4.450	4.492	MN	13,654	58,518	05/16/2023	05/19/2026
716973-AE-2	PFIZER INVESTMENT	C	C	1	1.F FE	6,490,250	100.2240	6,514,591	6,500,000	6,490,403	0	153	0	0	4.750	4.769	MN	36,021	154,375	05/16/2023	05/19/2033
716973-AG-7	PFIZER INVESTMENT		C	1	1.F FE	529,926	102.0880	612,530	600,000	530,060	0	134	0	0	5.300	6.163	MN	3,710	15,900	10/25/2023	05/19/2053
716973-AH-5	PFIZER INVESTMENT		C	2	1.F FE	476,280	101.2960	506,481	500,000	476,272	0	(8)	0	0	5.340	5.641	MN	3,115	0	11/28/2023	05/19/2063
74446T-2C-6	PTT TREASURY CENTER		C	1	2.A FE	39,342,950	73.3100	27,747,835	37,850,000	39,300,700	0	(12,835)	0	0	3.700	3.530	JJ	641,873	1,400,450	07/27/2020	07/16/2070
74726M-A*-0	QANTAS AIRWAYS		B		2.B	34,405,000	86.4030	29,428,954	34,060,000	34,060,000	0	0	0	(5,000)	3.640	3.640	JD	23,777	1,226,619	05/22/2019	06/25/2031
74730D-AC-7	QATAR PETROLEUM		C	1	1.D FE	11,022,571	85.0290	9,473,081	11,141,000	11,049,233	0	11,002	0	0	2.250	2.370	JJ	117,677	250,673	06/30/2021	07/12/2031
74977R-DL-5	COOPERATIEVE RABOBANK UA		C	2	1.G FE	1,202,068	91.2040	1,234,906	1,354,000	1,240,741	0	25,736	0	0	1.980	4.302	JD	1,192	26,809	06/22/2022	12/15/2027
74977R-DS-0	COOPERATIEVE RABOBANK UA		C	2	1.G FE	22,500,000	101.5540	22,849,566	22,500,000	22,500,000	0	0	0	0	5.564	5.564	FA	427,733	625,950	02/21/2023	02/28/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
75405U-AD-8	RAS LAFFAN LIQUEFIED N		C	1	1.D FE	457,368	101.9290	466,189	457,368	457,368	0	0	0	0	6.332	6.330	MS	7,321	28,961	09/26/2018	09/30/2027
75625Q-AD-1	RECKITT BENCKISER		C	1	1.G FE	9,346,715	98.5730	9,154,471	9,287,000	9,291,331	0	(12,830)	0	0	2.750	2.608	JD	3,547	255,393	06/20/2019	06/26/2024
75968N-AD-3	RENAISSANCERE HOLDINGS		C	2	1.G FE	6,836,391	93.4740	5,795,392	6,200,000	6,591,234	0	(72,520)	0	0	3.600	2.267	AO	47,120	223,200	08/25/2020	04/15/2029
767201-AD-8	RIO TINTO FINANCE USA		C	1	1.F FE	2,119,148	110.0570	1,925,992	1,750,000	1,881,884	0	(25,137)	0	0	7.125	5.237	JJ	57,495	124,688	07/01/2011	07/15/2028
767201-AL-0	RIO TINTO FINANCE USA		C	1	1.F FE	4,684,722	102.9010	4,417,542	4,293,000	4,623,378	0	(12,873)	0	0	5.200	4.540	MN	36,586	223,236	01/01/2019	11/02/2040
77578J-AC-2	ROLLS-ROYCE		C	1	3.A FE	1,250,103	100.1720	1,252,148	1,250,000	1,245,374	0	673	0	0	5.750	5.831	AO	15,174	71,875	11/14/2022	10/15/2027
780097-BK-6	ROYAL BANK OF SCOTLAND		C	2	1.G FE	2,332,000	99.6450	2,323,726	2,332,000	2,332,000	0	0	0	0	4.269	4.269	MS	27,377	99,553	03/19/2019	03/22/2025
780153-BT-8	ROYAL CARIBBEAN CRUISES		C	1	3.C FE	757,500	104.4380	783,285	750,000	756,643	0	(857)	0	0	7.250	7.066	JJ	25,073	22,958	02/09/2023	01/15/2030
780641-AH-9	KONINKLIJKE KPN NV		C	1	2.B FE	3,950,458	117.6780	4,707,121	4,000,000	3,965,536	0	3,552	0	0	8.375	8.541	AO	83,750	335,000	10/22/2018	10/01/2030
78081B-AK-9	ROYALTY PHARMA		C	1	2.C FE	11,611,600	84.0490	10,926,328	13,000,000	11,816,083	0	142,197	0	0	2.200	3.675	MS	94,539	286,000	10/14/2022	09/02/2030
78081B-AL-7	ROYALTY PHARMA		C	1	2.C FE	562,368	75.1160	450,699	600,000	565,732	0	1,447	0	0	3.300	3.763	MS	6,545	19,800	02/07/2022	09/02/2040
78081B-AP-8	ROYALTY PHARMA		C	1	2.C FE	14,658,070	67.6150	10,170,605	15,042,000	14,676,445	0	7,737	0	0	3.350	3.487	MS	166,569	503,907	07/16/2021	09/02/2051
78448T-AF-9	SMBCAC		C	1	2.A FE	3,121,635	88.1910	2,733,909	3,100,000	3,113,990	0	(3,138)	0	0	2.300	2.187	JD	3,169	71,300	07/13/2021	06/15/2028
80007R-AQ-8	SANDS CHINA		C	1	2.C FE	602,500	87.1690	653,768	750,000	618,131	0	15,631	0	0	3.100	7.223	MS	7,298	12,563	03/28/2023	03/08/2029
80281L-AG-0	SANTANDER UK		C	2	2.A FE	13,007,930	93.9430	12,212,529	13,000,000	13,003,170	0	(875)	0	0	3.823	3.815	MN	80,071	496,990	01/03/2018	11/03/2028
803070-AB-7	SAPPI PAPIER HOLDING		C	1	4.A FE	2,640,383	96.5100	2,554,620	2,647,000	2,642,348	0	370	0	0	7.500	7.528	JD	8,823	198,525	10/01/2018	06/15/2032
80627D-AC-0	IHO VERWALTUNGS		C	1	3.B FE	2,397,000	95.7500	2,250,125	2,350,000	2,358,974	0	(12,251)	0	0	4.750	4.196	MN	14,263	111,625	09/29/2020	09/15/2026
806854-AJ-4	SCHLUMBERGER	C	C	1	1.F FE	1,620,669	89.8210	1,417,369	1,578,000	1,606,810	0	(4,240)	0	0	2.650	2.334	JD	581	41,817	08/18/2020	06/26/2030
81180W-BM-2	SEAGATE HDD CAYMAN		C		3.C FE	1,863,792	114.3500	1,871,149	1,636,335	1,862,840	0	(953)	0	0	9.625	7.469	JD	13,125	0	12/14/2023	12/01/2032
81725W-AJ-2	SENSATA TECHNOLOGIES		C	1	3.B FE	1,835,313	100.1210	1,752,114	1,750,000	1,770,608	0	(11,169)	0	0	5.000	4.290	AO	21,875	87,500	06/29/2017	10/01/2025
822582-AD-4	SHELL INTERNATIONAL		C	1	1.D FE	28,647,887	114.9850	25,181,699	21,900,000	27,424,498	0	(263,327)	0	0	6.375	4.101	JD	62,050	1,396,125	01/01/2019	12/15/2038
822582-AY-8	SHELL INTERNATIONAL		C	1	1.D FE	2,471,185	94.6530	1,874,137	1,980,000	2,436,121	0	(16,892)	0	0	4.550	2.989	FA	34,785	90,090	11/30/2021	08/12/2043
822582-BD-3	SHELL INTERNATIONAL		C	1	1.D FE	1,163,772	98.0310	1,181,279	1,205,000	1,195,614	0	6,566	0	0	3.250	3.840	MN	5,439	39,163	10/01/2018	05/11/2025
822582-BT-8	SHELL INTERNATIONAL	C	C	1	1.D FE	11,088,374	96.3850	10,602,361	11,000,000	11,047,981	0	(20,253)	0	0	2.875	2.678	MN	44,802	316,250	06/30/2022	05/10/2026
822582-CL-4	SHELL INTERNATIONAL		C	1	1.D FE	659,050	71.2230	498,560	700,000	660,656	0	847	0	0	3.000	3.310	MN	2,042	21,000	01/28/2022	11/26/2051
82481L-AD-1	SHIRE ACQUISITIONS		C	1	2.A FE	19,228,200	96.2010	19,240,222	20,000,000	19,711,322	0	97,460	0	0	3.200	3.757	MS	174,222	640,000	07/27/2018	09/23/2026
826200-AD-9	SIEMENS FINANCIERINGSMAT		C	1	1.E FE	2,497,289	104.0730	2,270,877	2,182,000	2,298,110	0	(41,173)	0	0	6.125	3.970	FA	49,747	133,648	10/01/2018	08/17/2026
82620K-AF-0	SIEMENS FINANCIERINGSMAT		C	1	1.E FE	25,932,723	94.2430	24,352,382	25,840,000	25,922,085	0	(2,379)	0	0	4.400	4.376	MN	107,380	1,136,960	01/01/2019	05/27/2045
82620K-AL-7	SIEMENS FINANCIERINGSMAT		C	1	1.E FE	6,510,310	94.4340	6,610,414	7,000,000	6,809,902	0	63,825	0	0	2.350	3.377	AO	34,728	164,500	04/09/2019	10/15/2026
82938N-AJ-3	SINOPEC GROUP		C	1	1.E FE	41,209,850	86.9980	30,449,405	35,000,000	40,663,837	0	(161,291)	0	0	4.000	3.037	MS	420,000	1,400,000	06/24/2020	09/13/2047
83192P-AA-6	SMITH & NEPHEW		C	1	2.B FE	1,490,580	82.8170	1,656,347	2,000,000	1,500,373	0	9,793	0	0	2.032	6.668	AO	8,692	0	10/26/2023	10/14/2030
853254-AX-8	STANDARD CHARTERED		C		1.G FE	2,999,640	97.1970	2,915,904	3,000,000	2,999,832	0	57	0	0	3.200	3.202	AO	19,733	96,000	09/13/2019	04/17/2025
853254-BP-4	STANDARD CHARTERED		C	2	1.G FE	1,000,000	93.2750	932,746	1,000,000	1,000,000	0	0	0	0	4.305	4.305	MN	4,783	43,050	05/16/2019	05/21/2030
85325W-AA-6	STANDARD CHARTERED		C	2	1.G FE	17,778,581	96.6830	16,965,964	17,548,000	17,600,780	0	(47,772)	0	0	2.819	2.534	JJ	207,490	494,678	02/19/2020	01/30/2026
85771P-AE-2	EQUINOR ASA		C	1	1.D FE	1,797,535	91.9920	1,694,496	1,842,000	1,804,093	0	1,364	0	0	4.250	4.417	MN	8,263	78,285	10/01/2018	11/23/2041
85917P-AA-5	STERIS PLC		C	1	2.B FE	3,611,160	86.0320	3,011,122	3,500,000	3,585,817	0	(11,279)	0	0	2.700	2.315	MS	27,825	94,500	09/20/2021	03/15/2031
85917P-AB-3	STERIS PLC		C	1	2.B FE	6,455,862	77.4380	5,023,386	6,487,000	6,457,133	0	615	0	0	3.750	3.777	MS	71,627	243,263	03/24/2021	03/15/2051
86564C-AB-6	SUMITOMO LIFE INSUR		C	1	1.G FE	1,009,132	94.2570	942,571	1,000,000	1,008,999	0	(48)	0	0	4.000	3.959	MS	11,889	40,000	03/14/2022	09/14/2077
86564C-AC-4	SUMITOMO LIFE INSUR		C	2	1.G FE	37,912,225	85.5500	32,508,840	38,000,000	37,913,084	0	486	0	0	3.375	3.384	AO	270,750	1,282,500	02/10/2022	04/15/2081
86964W-AF-9	SUZANO AUSTRIA GMBH		C	1	2.C FE	6,829,572	102.1680	6,334,387	6,200,000	6,593,586	0	(72,569)	0	0	6.000	4.504	JJ	171,533	372,000	10/14/2020	01/15/2029
86964W-AH-5	SUZANO AUSTRIA GMBH		C	1	2.C FE	3,901,263	96.7040	3,481,358	3,600,000	3,804,976	0	(33,074)	0	0	5.000	3.892	JJ	83,000	180,000	10/15/2020	01/15/2030
86964W-AJ-1	SUZANO AUSTRIA GMBH		C	1	2.C FE	3,083,655	88.1030	2,643,090	3,000,000	3,059,846	0	(8,403)	0	0	3.750	3.413	JJ	51,875	112,500	11/16/2020	01/15/2031
87124V-AF-6	SYDNEY AIRPORT FINANCE		C	1	2.A FE	999,500	96.8360	968,360	1,000,000	999,830	0	54	0	0	3.625	3.631	AO	6,344	36,250	04/21/2016	04/28/2026
874060-AY-2	TAKEDA PHARMACEUTICAL		C	1	2.A FE	65,211,650	76.8550	49,955,979	65,000,000	65,182,072	0	(8,792)	0	0	3.025	3.003	JJ	939,431	1,966,250	06/30/2020	07/09/2040
874060-AZ-9	TAKEDA PHARMACEUTICAL		C	1	2.A FE	32,204,694	71.9620	23,142,957	32,160,000	32,202,416	0	(1,087)	0	0	3.175	3.167	JJ	487,849	1,021,080	09/29/2021	07/09/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
874060-BD-7	TAKEDA PHARMACEUTICAL		C	2	2.A FE	10,000,000	70.4250	7,042,462	10,000,000	10,000,000	0	0	0	0	3.375	3.375	JJ	161,250	337,500	06/29/2020	07/09/2060
87656X-B#-7	TATE & LYLE INTERNATIONAL		C		2.C	10,443,800	86.6590	8,665,929	10,000,000	10,321,283	0	(35,731)	0	0	3.410	2.950	MN	39,783	341,000	06/01/2020	11/19/2031
87656X-C@-8	TATE & LYLE INTERNATIONAL		C		2.C	10,000,000	82.7010	8,270,079	10,000,000	10,000,000	0	0	0	0	3.010	3.010	FA	121,236	301,000	05/06/2020	08/06/2032
87927Y-AA-0	TELECOM ITALIA		C	1	4.A FE	967,500	99.5350	995,349	1,000,000	992,846	0	16,032	0	0	5.303	7.050	MN	4,566	53,030	05/18/2022	05/30/2024
87938W-AT-0	TELEFONICA EMISIONES SAU		C	1	2.C FE	4,654,000	97.9440	4,558,327	4,654,000	4,654,000	0	0	0	0	4.103	4.103	MS	59,938	190,954	03/01/2017	03/08/2027
88034Q-AC-1	TENGIZCHEVROIL FINANCE		C	1	3.A FE	33,796,936	82.6980	27,728,525	33,530,000	33,734,357	0	(32,082)	0	0	3.250	3.139	FA	411,674	1,089,725	11/12/2021	08/15/2030
88167A-AR-2	TEVA PHARMACEUTICAL		C	1	3.C FE	1,032,500	109.0580	1,090,581	1,000,000	1,030,106	0	(2,394)	0	0	8.125	7.584	MS	23,924	41,979	03/21/2023	09/15/2031
89153V-AV-1	TOTAL CAP INTL		C	2	1.E FE	26,986,440	73.4610	18,365,163	25,000,000	26,824,777	0	(48,243)	0	0	3.127	2.731	MN	69,489	781,750	07/14/2020	05/29/2050
89153V-AW-9	TOTAL CAP INTL		C	1	1.E FE	10,000,000	74.5280	7,452,815	10,000,000	10,000,000	0	0	0	0	3.386	3.386	JD	1,881	338,600	06/24/2020	06/29/2060
89366L-AE-4	TRANSELEC SA		C	1	2.B FE	1,701,365	93.2420	1,738,956	1,865,000	1,774,671	0	15,441	0	0	3.875	4.975	JJ	33,926	72,269	10/01/2018	01/12/2029
893790-AA-3	TRANSOCEAN AQUILA LTD		C	1	4.B FE	1,002,500	101.4970	1,014,967	1,000,000	1,002,375	0	(125)	0	0	8.000	7.906	MS	17,778	0	11/21/2023	09/30/2028
89386M-AA-6	TRANSOCEAN TITAN FIN LTD		C	1	4.B FE	1,878,125	103.7490	1,919,352	1,850,000	1,873,514	0	(4,611)	0	0	8.375	8.001	FA	64,557	83,494	01/10/2023	02/01/2028
89400P-AG-8	TRANSURBAN FINANCE		C	1	2.A FE	19,343,033	94.8440	18,494,544	19,500,000	19,440,881	0	16,818	0	0	3.375	3.474	MS	180,984	658,125	10/22/2018	03/22/2027
89686Q-AA-4	TRIVIUM PACKAGING		C	1	4.B FE	1,027,300	98.1110	981,109	1,000,000	1,003,713	0	(5,834)	0	0	5.500	4.877	FA	20,778	55,000	08/15/2019	08/15/2026
902133-AY-3	TYCO ELECTRONICS GROUP	C	C	1	1.G FE	15,685,280	86.5130	13,842,023	16,000,000	15,738,746	0	28,469	0	0	2.500	2.726	FA	163,333	400,000	02/01/2022	02/04/2032
902613-AE-8	UBS GROUP		C	2	1.G FE	20,000,000	79.7620	15,952,373	20,000,000	20,000,000	0	0	0	0	2.095	2.095	FA	162,944	419,000	02/02/2021	02/11/2032
902613-AK-4	UBS GROUP		C	2	1.G FE	7,825,520	82.0220	6,561,798	8,000,000	7,852,112	0	13,923	0	0	2.746	2.979	FA	85,431	219,680	01/24/2022	02/11/2033
902613-AP-3	UBS GROUP		C	2	1.G FE	704,000	98.4790	693,292	704,000	704,000	0	0	0	0	4.751	4.751	MN	4,553	33,447	05/03/2022	05/12/2028
902613-AT-5	UBS GROUP		C	2	1.G FE	8,218,000	96.6830	7,945,404	8,218,000	8,218,000	0	0	0	0	4.988	4.988	FA	166,243	409,914	08/01/2022	08/05/2033
902674-A2-6	UBS AG LONDON		C		1.E FE	4,071,565	98.3900	4,919,514	5,000,000	4,075,421	0	3,856	0	0	4.500	5.943	JD	3,125	112,500	10/16/2023	06/26/2048
902674-ZV-5	UBS AG LONDON		C		1.E FE	2,579,845	101.1170	2,608,831	2,580,000	2,579,613	0	(232)	0	0	5.800	5.803	MS	45,723	0	09/05/2023	09/11/2025
902674-ZW-3	UBS AG LONDON		C		1.E FE	999,960	103.7150	1,037,153	1,000,000	999,869	0	(91)	0	0	5.650	5.651	MS	17,264	0	09/05/2023	09/11/2028
90351D-AF-4	UBS GROUP FUNDING		C		1.G FE	32,816,360	97.6520	31,248,761	32,000,000	32,215,469	0	(89,083)	0	0	4.125	3.813	AO	278,667	1,320,000	06/24/2016	04/15/2026
90352J-AC-7	UBS GROUP FUNDING		C	2	1.G FE	12,500,000	96.5060	12,063,297	12,500,000	12,500,000	0	0	0	0	4.253	4.253	MS	144,720	531,625	03/16/2017	03/23/2028
91020Q-B#-3	UNITED ENERGY DISTRIBUTION		C		1.G	20,000,000	97.2940	19,458,865	20,000,000	20,000,000	0	0	0	0	4.090	4.090	FA	318,111	818,000	10/31/2018	02/11/2029
91020Q-B*-7	UNITED ENERGY DISTRIBUTION		C	1	1.G FE	27,000,000	96.8540	26,150,515	27,000,000	27,000,000	0	0	0	0	3.590	3.590	AO	210,015	969,300	08/12/2015	10/13/2025
915436-AC-3	UPM-KYMMENE		C	1	2.A FE	9,845,569	104.6700	8,698,065	8,310,000	9,049,904	0	(168,218)	0	0	7.450	4.913	MN	60,190	619,095	01/01/2019	11/26/2027
91911T-AH-6	VALE OVERSEAS LTD		C	1	2.C FE	11,145,500	109.0170	8,939,410	8,200,000	10,670,602	0	(145,322)	0	0	6.875	3.881	MN	62,639	563,750	07/28/2020	11/21/2036
92212W-AD-2	VAR ENERGI ASA		C	1	2.C FE	12,898,340	105.9750	13,776,803	13,000,000	12,914,978	0	16,256	0	0	7.500	7.690	JJ	449,583	650,000	11/08/2022	01/15/2028
92212W-AE-0	VAR ENERGI ASA		C	1	2.C FE	4,991,253	111.9600	5,318,100	4,750,000	4,975,812	0	(15,440)	0	0	8.000	7.246	MN	48,556	380,000	02/23/2023	11/15/2032
92769X-AP-0	VIRGIN MEDIA		C	1	3.C FE	2,077,500	96.7410	1,934,820	2,000,000	2,037,783	0	(10,106)	0	0	5.500	4.884	MN	14,056	110,000	10/02/2019	05/15/2029
92769X-AR-6	VIRGIN MEDIA		C	1	3.C FE	3,081,090	89.0300	2,752,808	3,092,000	3,081,794	0	1,100	0	0	4.500	4.553	FA	52,564	139,140	08/30/2022	08/15/2030
92770Q-AA-5	DOLYA HOLDCO 18 DAC		C	1	4.B FE	2,974,500	94.3850	2,831,563	3,000,000	2,984,369	0	2,974	0	0	5.000	5.130	JJ	69,167	150,000	06/29/2020	07/15/2028
92841#-AA-4	VISTAJET		C		1.G PL	36,225,085	94.6040	34,270,401	36,225,085	36,225,085	0	0	0	0	4.500	4.492	JJ	751,671	1,630,129	03/12/2020	07/15/2027
92841E-AA-7	VISTAJET CLASS A 2021-1		C		2.A PL	19,120,977	90.3810	17,281,765	19,120,977	19,120,977	0	0	0	0	3.875	3.871	FA	279,910	740,938	10/29/2021	02/15/2030
92857T-AH-0	VODAFONE GROUP		C	1	2.B FE	6,155,513	114.7010	5,735,073	5,000,000	5,704,868	0	(95,727)	0	0	7.875	5.158	FA	148,750	393,750	01/01/2019	02/15/2030
92857W-BU-3	VODAFONE GROUP		C	1	2.B FE	4,981,200	82.9470	4,147,346	5,000,000	4,982,306	0	345	0	0	4.250	4.272	MS	61,389	212,500	09/10/2019	09/17/2050
92858R-AA-8	VMED 02 UK FINA		C	1	3.C FE	3,108,908	87.3240	2,714,917	3,109,000	3,106,153	0	85	0	0	4.250	4.256	JJ	60,928	132,133	09/02/2022	01/31/2031
92858R-AB-6	VMED 02 UK FINA		C	1	3.C FE	479,241	89.2610	527,530	591,000	490,363	0	9,503	0	0	4.750	7.776	JJ	12,945	28,073	11/03/2022	07/15/2031
94244E-AA-6	WATFORD HOLDINGS LTD		C	1	2.A FE	16,801,407	92.4130	14,786,074	16,000,000	16,177,785	0	(547,722)	0	0	6.500	4.243	JJ	517,111	1,040,000	02/23/2022	07/02/2029
94876Q-AA-4	WEIR GROUP PLC (THE)		C	1	2.C FE	6,602,046	92.9680	6,151,676	6,617,000	6,609,634	0	2,965	0	0	2.200	2.248	MN	19,410	145,574	05/06/2021	05/13/2026
961214-EF-6	WESTPAC BANKING		C		2.A FE	25,201,323	91.7450	21,450,962	23,381,000	24,942,347	0	(121,358)	0	0	4.110	3.354	JJ	419,085	960,959	10/26/2021	07/24/2034
961214-EG-4	WESTPAC BANKING		C		2.A FE	36,110,500	87.4890	26,246,652	30,000,000	35,236,012	0	(260,587)	0	0	4.421	3.008	JJ	578,414	1,326,300	07/16/2020	07/24/2039
961214-FG-3	WESTPAC BANKING		C		2.A FE	1,000,000	99.5460	995,455	1,000,000	1,000,000	0	0	0	0	5.410	5.410	FA	21,189	54,050	08/03/2022	08/10/2033
961214-FL-2	WESTPAC BANKING		C		1.D FE	1,000,000	101.6400	1,016,404	1,000,000	1,000,000	0	0	0	0	5.510	5.510	MN	6,734	0	11/08/2023	11/17/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
961214-FP-3	WESTPAC BANKING		C		2.A FE	1,000,000	109.1450	1,091,454	1,000,000	1,000,000	0	0	0	0	6.820	6.820	MN	8,336	0	11/08/2023	11/17/2033
97786#-AN-2	FERGUSON PLC		C	1	2.A FE	20,000,000	97.7710	19,554,117	20,000,000	20,000,000	0	0	0	0	3.440	3.440	MN	59,244	688,000	11/17/2017	11/30/2024
980236-AM-5	WOODSIDE FINANCE		C	1	2.A FE	7,164,764	97.8310	7,299,201	7,461,000	7,399,993	0	49,134	0	0	3.650	4.366	MS	87,750	272,327	01/01/2019	03/05/2025
980236-AN-3	WOODSIDE FINANCE		C	1	2.A FE	9,993,400	96.0600	9,606,035	10,000,000	9,997,557	0	701	0	0	3.700	3.708	MS	108,944	370,000	09/08/2016	09/15/2026
980236-AQ-6	WOODSIDE FINANCE		C	1	2.A FE	32,222,924	96.0540	31,008,162	32,282,000	32,246,302	0	5,685	0	0	4.500	4.523	MS	472,124	1,452,690	02/25/2019	03/04/2029
98420E-AB-1	XLIT LTD		C	1	1.F FE	1,130,568	96.4860	1,093,190	1,133,000	1,130,887	0	58	0	0	5.250	5.265	JD	2,644	59,483	10/22/2018	12/15/2043
98420E-AD-7	XLIT LTD		C		1.G FE	12,711,650	94.4610	8,501,484	9,000,000	12,353,032	0	(110,210)	0	0	5.500	3.094	MS	125,125	495,000	08/14/2020	03/31/2045
984851-AD-7	YARA INTERNATIONAL ASA		C	1	2.B FE	14,902,064	96.5210	14,705,902	15,236,000	15,119,896	0	44,029	0	0	3.800	4.130	JD	40,206	578,968	01/01/2019	06/06/2026
984851-AG-0	YARA INTERNATIONAL ASA		C	1	2.B FE	16,813,191	86.7100	14,214,311	16,393,000	16,716,934	0	(47,782)	0	0	3.148	2.796	JD	38,704	516,052	12/15/2021	06/04/2030
AM0405-02-8	ALLIANZ SE		B		1.E FE	6,770,435	98.0950	6,064,071	6,181,840	6,580,057	0	(12,293)	0	199,756	3.099	2.705	JUL	93,694	189,007	02/14/2022	07/06/2047
A00807-75-7	SHIMAO GROUP		C		6. *	78,750	4.3130	43,131	1,000,000	43,131	(19,716)	(97,719)	36,083	0	4.750	127.183	JJ	0	0	07/30/2021	02/21/2024
AS1961-93-5	LLOYDS BANKING		C		1.E FE	626,552	65.1400	521,117	800,000	738,313	0	100,983	0	0	7.500	8.674	APR	9,833	0	11/29/2021	04/02/2032
AS2554-83-8	ARGENTUM		C	2	1.F FE	1,150,718	96.6660	966,663	1,000,000	1,103,434	0	(21,860)	0	0	5.130	2.599	JUN	29,925	51,250	10/19/2021	06/01/2048
AX2128-52-5	SHIMAO GROUP		C		6. *	71,588	4.3750	39,375	900,000	39,375	(18,308)	(84,048)	26,812	0	6.125	146.426	FA	0	0	09/24/2021	02/21/2024
AZ7194-54-3	LIMA METRO		C		2.C FE	3,550,865	91.7810	3,212,218	3,499,863	3,544,500	0	(4,096)	0	0	4.350	4.143	JAJO	36,369	152,244	02/23/2022	04/05/2036
B1401#-AC-1	BRUSSELS AIRPORT		B		2.A FE	11,160,000	73.3880	8,101,290	11,039,000	11,039,000	0	0	0	334,000	1.640	1.640	MS	60,347	175,734	05/22/2019	06/05/2034
B1401#-AF-4	BRUSSELS AIRPORT		B		2.A FE	4,730,000	85.8900	3,792,539	4,415,600	4,415,600	0	0	0	133,600	2.430	2.430	JD	6,855	104,680	11/13/2020	12/08/2030
B1401#-AG-2	BRUSSELS AIRPORT		B		2.A FE	13,120,200	87.1880	10,683,348	12,253,290	12,253,290	0	0	0	370,740	2.550	2.550	JD	19,963	304,873	11/13/2020	12/08/2035
B1401#-AP-2	BRUSSELS AIRPORT		B		2.A FE	5,377,500	111.1530	6,135,103	5,519,500	5,519,500	0	0	0	142,000	4.440	4.440	FA	83,731	119,836	02/09/2023	02/28/2033
BBE06Y-3J-5	QC LNG COMMON FACILITIES		C		2.B	29,452,152	84.1320	24,778,816	29,452,152	29,452,152	0	0	0	0	3.240	3.254	MJSD	2,651	954,345	03/05/2021	12/31/2034
BK3973-67-8	SHIMAO GROUP		C		6. *	150,747	4.0850	69,854	1,710,000	69,854	(80,894)	(9,829)	37,427	0	4.600	48.828	JJ	0	0	05/11/2021	07/13/2030
BK6819-22-5	COUNTRY GARDEN		C		6. *	92,695	8.4040	96,648	1,150,000	95,590	0	(1,622)	1,105,324	0	4.800	4.094	FA	22,233	55,200	10/15/2020	08/06/2030
BK8837-58-9	AXIATA SPVS LABUAN		C		2.B FE	3,148,588	68.7210	2,214,179	3,222,000	3,153,527	0	1,588	0	0	3.064	3.182	FA	36,198	98,722	11/06/2020	08/19/2050
BN6473-17-5	GAZPROM PJSC VIA GAZ		C		6. *	1,408,463	58.1880	1,239,394	2,130,000	1,239,394	(219,544)	50,476	0	0	2.950	11.273	JJ	26,879	31,418	06/22/2023	01/27/2029
B02478-98-6	BHARTI AIRTEL LTD		C	1	2.C FE	4,026,496	88.3130	3,532,509	4,000,000	4,021,184	0	(2,502)	0	0	3.250	3.169	JD	10,111	130,000	11/02/2021	06/03/2031
B08615-41-7	JMH CO LTD		C		1.E FE	8,120,000	79.2910	6,343,262	8,000,000	8,105,087	0	(7,125)	0	0	2.875	2.748	AO	52,389	230,000	11/17/2021	04/09/2036
C01048-AB-6	AIRBUS CANADA		C		1.F FE	7,544,966	93.4720	6,916,964	7,400,000	7,496,947	0	(25,775)	0	0	2.890	2.502	JJ	95,049	213,860	02/15/2022	07/21/2027
C01048-AF-7	AIRBUS CANADA		C		1.F FE	15,000,000	93.6340	14,045,102	15,000,000	15,000,000	0	0	0	0	2.940	2.940	JJ	196,000	441,000	07/08/2020	07/21/2027
D5472#-AM-2	MOLKEREI ALOIS MULLER GMBH		C		2.C	13,000,000	91.4350	11,886,541	13,000,000	13,000,000	0	0	0	0	2.420	2.420	FA	111,858	314,600	11/23/2021	02/23/2027
E1000*-AA-1	ACCIONA ENERGIA		C		2.C FE	23,000,000	91.8460	21,124,557	23,000,000	23,000,000	0	0	0	0	4.540	4.540	AO	188,536	1,044,200	04/07/2022	04/26/2037
EG5889-14-2	DP WORLD		C		2.B FE	3,472,976	110.7930	3,157,613	2,850,000	3,382,592	0	(27,202)	0	0	6.850	4.937	JJ	97,070	195,225	06/19/2020	07/02/2037
EJ6770-36-0	PERTAMINA PERSERO PT		C		2.B FE	9,551,100	101.7700	8,039,847	7,900,000	9,436,453	0	(50,786)	0	0	5.625	4.154	MN	50,609	444,375	11/17/2021	05/20/2043
EK3774-36-2	CORP FINANCIERA DE		C	2	3.A FE	1,336,875	99.2780	1,236,006	1,245,000	1,258,738	0	(57,783)	0	0	5.250	3.166	JJ	30,139	65,363	10/01/2020	07/15/2029
EK4969-35-9	BBVA BANCOMER		C		3.A FE	12,929,255	98.8750	12,062,750	12,200,000	12,754,469	0	(83,745)	0	0	5.250	4.343	MS	176,138	640,500	11/12/2021	09/22/2029
F7754#-AA-1	SAFRAN		C		1.G	50,000,000	91.2720	45,636,172	50,000,000	50,000,000	0	0	0	0	3.100	3.100	JD	8,611	1,550,000	06/18/2020	06/29/2030
G03698-AW-6	ANGLIAN WATER SERVICES		C	1	1.G FE	35,605,363	95.5200	34,578,337	36,200,000	35,512,814	0	(14,019)	721,237	0	3.290	3.246	AO	211,730	1,190,980	09/09/2016	04/27/2026
G1267*-AA-7	BIDCORP FOODSERVICE		B		2.C	16,864,500	95.9260	15,883,922	16,558,500	16,558,500	0	0	0	501,000	1.650	1.650	MS	84,241	262,758	02/25/2022	03/10/2027
G1267*-AD-1	BIDCORP FOODSERVICE		B		2.C	11,587,950	105.9820	12,869,312	12,142,900	12,142,900	0	0	0	554,950	4.750	4.750	JD	48,066	284,345	03/16/2023	06/01/2030
G17370-AE-9	BROOKFIELD UTILITIES		B		2.B FE	40,973,400	86.1980	37,311,319	43,285,400	43,285,400	0	0	0	2,203,200	2.200	2.200	FA	349,169	923,331	08/14/2019	02/19/2030
G17370-AK-5	BROOKFIELD UTILITIES		B		2.B FE	18,109,500	91.1330	17,403,255	19,096,500	19,096,500	0	0	0	972,000	4.770	4.770	AO	202,423	440,605	06/15/2022	04/11/2043
G1746#-AA-4	CADENT FINANCE		C		1.G FE	35,000,000	93.0530	32,568,547	35,000,000	35,000,000	0	0	0	0	4.070	4.070	MS	403,608	1,424,500	02/15/2019	03/19/2031
G1847#-AA-2	CAPITAL INVESTORS		B	1	1.D PL	23,267,400	81.9450	17,187,251	20,974,100	20,974,100	0	0	0	634,600	1.480	1.480	MS	78,466	300,996	05/25/2021	06/08/2031
G2037*-AJ-5	CHANEL LIMITED		C		1.D	11,000,000	82.6290	9,089,153	11,000,000	11,000,000	0	0	0	0	2.450	2.450	AO	58,392	269,500	10/02/2020	10/13/2030
G2037*-AK-2	CHANEL LIMITED		C		1.D	19,500,000	79.3610	15,475,377	19,500,000	19,500,000	0	0	0	0	2.550	2.550	AO	107,738	497,250	10/02/2020	10/13/2032
G2037*-AL-0	CHANEL LIMITED		C		1.D	5,000,000	78.9630	3,948,161	5,000,000	5,000,000	0	0	0	0	2.700	2.700	AO	29,250	135,000	10/02/2020	10/13/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G2037*-AM-8	CHANEL LIMITED		C		1.D	3,500,000	76.2120	2,667,409	3,500,000	3,500,000	0	0	0	0	3.200	3.200	AO	24,267	112,000	10/02/2020	10/13/2040
G2044@-BB-0	COMPASS GROUP		C	1	1.G	15,000,000	98.7490	14,812,418	15,000,000	15,000,000	0	0	0	0	4.107	4.107	AO	154,000	531,000	09/23/2014	12/04/2024
G294A@-AM-1	DYSON FINANCE		B		1.G	100,642,012	96.5080	76,158,498	78,913,783	78,913,783	0	0	0	(5,970,292)	2.620	2.620	FA	798,301	2,175,228	03/26/2020	02/12/2030
G2956@-AV-3	Associated British Ports		B		1.G FE	12,346,000	103.0870	13,123,988	12,731,000	12,731,000	0	0	0	385,000	5.400	5.400	FA	257,803	342,900	01/19/2023	08/16/2040
G2962#-AB-7	ABP FOODS		B		2.B	3,645,150	86.6730	2,870,342	3,311,700	3,311,700	0	0	0	100,200	1.240	1.240	JJ	18,251	40,909	12/17/2020	01/21/2031
G2962#-AD-3	ABP FOODS		B		2.B	3,645,150	82.5920	2,735,184	3,311,700	3,311,700	0	0	0	100,200	1.270	1.270	JJ	18,693	41,899	12/17/2020	01/21/2033
G2962#-AF-8	ABP FOODS		B		2.B	3,645,150	77.5880	2,569,473	3,311,700	3,311,700	0	0	0	100,200	1.410	1.410	JJ	20,753	46,517	12/17/2020	01/21/2036
G3301*-AA-1	FIL LIMITED		B		2.A	74,163,000	94.6190	71,071,041	75,112,900	75,112,900	0	0	0	3,823,200	2.550	2.550	MS	505,447	1,837,596	03/12/2020	03/26/2025
G6655@-AB-2	NORTHERN GAS NETWORKS		B		2.A	23,778,000	88.6490	20,314,642	22,915,800	22,915,800	0	0	0	1,166,400	2.970	2.970	JJ	323,285	669,025	10/11/2018	01/10/2031
G6750*-AE-2	1887 CO LTD		B		2.C	26,420,000	95.9470	24,430,132	25,462,000	25,462,000	0	0	0	1,296,000	2.960	2.960	JJ	357,996	740,858	10/11/2018	01/10/2029
G6750*-AG-7	1887 CO LTD		B		2.C	22,417,500	116.5440	31,158,176	26,735,100	26,735,100	0	0	0	1,360,800	6.170	6.170	JD	105,388	1,626,233	09/28/2022	12/08/2032
G6764#-AA-0	ROLLS ROYCE PLC		C	1	3.B	3,157,895	95.0170	3,000,539	3,157,895	3,157,895	0	0	0	0	2.400	2.407	JAJO	16,632	75,789	10/21/2016	10/12/2026
G6764@-AA-2	ROLLS ROYCE PLC		C		3.B	8,820,605	95.1980	8,396,999	8,820,605	8,820,605	0	0	0	0	2.960	2.971	JAJO	57,295	261,090	07/12/2017	04/12/2027
G6970*-AV-8	PEEL PORTS PP FINANCE		C		2.B PL	15,000,000	89.2980	13,394,701	15,000,000	15,000,000	0	0	0	0	3.220	3.220	JJ	241,500	275,042	02/10/2022	12/06/2029
G7304*-AJ-0	QUADGAS FINANCE		B		2.B FE	13,070,300	72.7520	9,262,014	12,731,000	12,731,000	0	0	0	648,000	2.930	2.929	JD	11,398	372,974	10/23/2020	01/21/2036
G7895*-AN-6	SCOTTISH MORTGAGE		C		1.E	11,000,000	65.2110	7,173,163	11,000,000	11,000,000	0	0	0	0	2.990	2.990	JJ	151,659	328,900	12/02/2021	01/19/2052
G8038#-AN-8	SERCO GROUP PLC		C		2.C PL	4,000,000	95.3670	3,814,665	4,000,000	4,000,000	0	0	0	0	3.270	3.270	AO	30,157	130,800	09/16/2020	10/08/2025
G8038#-AP-3	SERCO GROUP PLC		C		2.C PL	8,000,000	92.4820	7,398,594	8,000,000	8,000,000	0	0	0	0	3.550	3.550	AO	65,478	284,000	09/16/2020	10/08/2027
G8056*-AA-7	SEVERN TRENT WATER		C	1	2.A	28,800,000	95.9390	27,630,435	28,800,000	28,800,000	0	0	0	0	3.690	3.690	MS	348,336	1,062,640	11/05/2015	03/03/2027
G8056*-AH-2	SEVERN TRENT WATER		B		2.A YE	15,530,400	90.4530	13,818,726	15,277,200	15,277,200	0	0	0	777,600	2.720	2.720	MN	62,331	406,629	08/07/2018	11/07/2028
G8228*-AK-8	SMITH & NEPHEW		C	1	2.B	37,000,000	97.4910	36,071,564	37,000,000	37,000,000	0	0	0	0	3.360	3.360	MN	145,040	1,243,200	10/17/2014	11/19/2024
G8228*-AM-4	SMITH & NEPHEW		C		2.B	30,000,000	92.4710	27,741,333	30,000,000	30,000,000	0	0	0	0	2.830	2.830	JD	33,017	849,000	01/01/2020	06/17/2027
G8781*-AA-9	THAMES WATER UTILITIES		C		2.B	35,000,000	93.5050	32,726,597	35,000,000	35,000,000	0	0	0	0	4.070	4.070	AO	316,556	1,424,482	01/18/2019	04/11/2026
L3551#-AM-2	FERRERO INTERNATIONAL SA		C		2.A	2,500,000	98.8040	2,470,108	2,500,000	2,500,000	0	0	0	0	4.960	4.960	JD	3,789	62,000	05/11/2023	06/20/2030
L8992#-AB-2	SYNGENTA LUXEMBOURG		C	1	2.B	20,000,000	99.2990	19,859,892	20,000,000	20,000,000	0	0	0	0	5.350	5.350	JD	68,361	1,070,000	12/08/2005	12/08/2025
L9619@-AB-5	VTG FINANCE		B		2.B FE	5,875,750	79.0710	4,364,350	5,519,500	5,519,500	0	0	0	167,000	1.700	1.700	AO	16,160	91,715	10/01/2020	10/29/2035
L9619@-AC-3	VTG FINANCE		B		2.B FE	7,050,900	72.9900	4,834,403	6,623,400	6,623,400	0	0	0	200,400	1.980	1.980	AO	22,586	128,185	10/01/2020	10/29/2040
N3167#-AA-2	FERRARI NV		B		1.F PL	39,294,500	90.2550	34,871,207	38,636,500	38,636,500	0	0	0	1,169,000	1.120	1.120	FA	180,304	428,319	07/19/2019	08/01/2029
N4281@-BW-4	VOPAK NV		C	1	2.B	7,000,000	97.1720	6,802,045	7,000,000	7,000,000	0	0	0	0	4.140	4.140	JD	9,660	289,800	09/26/2018	06/19/2027
N4281@-CA-1	VOPAK NV		C		2.B	6,000,000	88.9610	5,337,653	6,000,000	6,000,000	0	0	0	0	3.300	3.300	JD	6,600	198,000	06/01/2020	12/19/2030
N4281@-CK-9	VOPAK NV		C		2.B	8,000,000	100.2830	8,022,676	8,000,000	8,000,000	0	0	0	0	5.120	5.120	JD	13,653	209,351	04/05/2023	06/19/2028
N57445-AB-9	MINEJESA CAPITAL BV		C	1	2.C FE	2,054,214	87.5140	1,750,281	2,000,000	2,046,682	0	(2,284)	0	0	5.625	5.380	FA	44,063	112,500	06/19/2020	08/10/2037
Q0006*-AC-0	ALS LTD		C		2.C	18,000,000	86.8080	15,625,480	18,000,000	18,000,000	0	0	0	0	3.510	3.509	JJ	282,555	647,595	03/15/2022	07/11/2032
Q0458*-AB-5	AQUASURE FINANCE		C	1	1.G FE	25,000,000	99.6700	24,917,463	25,000,000	25,000,000	0	0	0	0	4.480	4.481	JJ	525,778	1,120,000	09/26/2018	02/27/2024
Q0458*-AD-1	AQUASURE FINANCE		C		1.G FE	1,655,040	92.9230	1,486,761	1,600,000	1,626,179	0	(6,964)	0	0	3.280	2.790	JJ	24,636	52,480	08/12/2019	07/12/2027
Q0458*-AF-6	AQUASURE FINANCE		C		1.G FE	11,660,753	93.6840	10,924,291	11,660,753	11,660,753	0	0	0	0	4.320	4.320	JJ	236,480	503,745	10/16/2018	01/12/2034
Q0695#-AA-6	AURIZON NETWORK PTY LTD		C		2.A FE	5,000,000	100.1100	5,005,476	5,000,000	5,000,000	0	0	0	0	6.530	6.530	JD	2,721	163,250	04/20/2023	06/28/2033
Q0845#-AA-5	AUSTRALIAN GAS NETWORKS		C	1	1.G	12,000,000	96.0290	11,523,454	12,000,000	12,000,000	0	0	0	0	3.620	3.620	MS	133,940	434,400	06/04/2015	09/10/2027
Q1297#-AK-4	CSL LIMITED		C	1	1.G	51,000,000	94.5470	48,219,106	51,000,000	51,000,000	0	0	0	0	3.170	3.170	AO	390,703	1,616,700	09/12/2017	10/04/2027
Q1629#-AN-7	BRISBANE AIRPORT		C	1	2.B	15,000,000	96.6020	14,490,265	15,000,000	15,000,000	0	0	0	0	3.820	3.820	JD	25,467	573,000	03/16/2017	06/15/2027
Q2107#-AJ-5	CONTACT ENERGY		C	1	2.B	6,936,516	99.0930	6,936,516	7,000,000	6,936,516	0	0	0	63,484	4.440	4.440	JD	10,360	310,800	09/26/2018	12/19/2028
Q2464#-AB-9	CIVIC NEXUS		C	1	1.E FE	14,814,215	94.6920	14,027,877	14,814,215	14,814,215	0	0	0	0	3.400	3.400	JD	41,974	490,858	08/13/2015	09/01/2032
Q3079#-AF-5	DALRYMPLE BAY FINANCE PTY		C		2.C FE	7,780,590	86.4310	7,778,774	9,000,000	7,850,976	0	70,386	0	0	4.187	6.507	JD	30,356	188,415	04/05/2023	12/02/2030
Q3092*-AF-2	DALRYMPLE BAY FINANCE PTY		C		2.B FE	6,000,000	100.6560	6,039,342	6,000,000	6,000,000	0	0	0	0	7.060	7.060	JJ	205,917	0	03/30/2023	07/06/2033
Q3393*-AJ-0	ELECTRANET		C	1	2.B	8,000,000	94.6840	7,574,713	8,000,000	8,000,000	0	0	0	0	3.910	3.910	MN	39,969	316,800	09/26/2018	05/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Q3393*-AL-5	ELECTRANET		C	1	2.B	12,000,000	96.5410	11,584,880	12,000,000	12,000,000	0	0	0	0	3.440	3.440	FA	152,507	418,800	05/14/2015	08/18/2025
Q3629#-AH-6	SA POWER NETWORKS		C	1	1.G	25,000,000	96.4460	24,111,408	25,000,000	25,000,000	0	0	0	0	3.740	3.740	MS	288,292	935,000	09/26/2018	09/10/2026
Q3629#-AM-5	SA POWER NETWORKS		C	1	1.G	6,000,000	93.1570	5,589,430	6,000,000	6,000,000	0	0	0	0	3.160	3.160	FA	74,260	189,600	09/26/2018	08/10/2028
Q3629#-AP-8	SA POWER NETWORKS		C		1.G	7,500,000	92.8350	6,962,641	7,500,000	7,500,000	0	0	0	0	3.560	3.560	FA	111,250	267,000	04/04/2019	08/01/2029
Q3793#-AC-7	FIRST GAS		B		2.B FE	8,360,400	99.8050	7,567,986	7,582,800	7,582,800	0	0	0	(37,200)	7.620	2.280	MJSD	12,840	543,438	11/24/2020	03/23/2036
Q3793#-AD-5	FIRST GAS		C		2.B FE	5,000,000	90.2700	4,513,503	5,000,000	5,000,000	0	0	0	0	2.320	2.320	MS	31,578	116,000	03/10/2021	03/23/2028
Q3793#-AE-3	FIRST GAS		C		2.B FE	9,000,000	87.0090	7,830,848	9,000,000	9,000,000	0	0	0	0	2.590	2.590	MS	63,455	233,100	03/10/2021	03/23/2030
Q5426#-AC-7	TABCORP FINANCE		C		2.A FE	47,876,780	99.1500	49,574,905	50,000,000	48,225,055	0	223,800	0	0	4.820	5.480	JD	127,194	2,410,000	06/01/2022	06/12/2030
Q5664#-AA-2	LONDSDALE FINANCE		C		2.B FE	22,000,000	95.1160	20,925,519	22,000,000	22,000,000	0	0	0	0	4.190	4.190	AO	230,450	921,800	06/27/2018	10/01/2028
Q5995#-AE-4	MERIDIAN ENERGY		C		2.A	75,000,000	95.6070	71,705,144	75,000,000	75,000,000	0	0	0	0	3.860	3.860	AO	498,583	2,895,000	02/14/2019	04/29/2029
Q6518#-AA-8	NSW PORTS FINANCE		C	1	2.B	10,000,000	96.9630	9,696,288	10,000,000	10,000,000	0	0	0	0	3.340	3.340	AO	57,522	334,000	03/19/2015	04/29/2025
Q6518#-AD-2	NSW PORTS FINANCE		C	1	2.B	16,000,000	96.5610	15,449,694	16,000,000	16,000,000	0	0	0	0	3.710	3.710	JJ	263,822	593,600	10/15/2015	01/21/2026
Q6518#-AG-5	NSW PORTS FINANCE		C		2.B FE	9,000,000	89.2390	8,031,480	9,000,000	9,000,000	0	0	0	0	4.160	4.160	AO	83,200	374,400	03/14/2018	04/11/2033
Q6518@-AA-0	NSW ELECTRICITY		C	1	2.B	26,970,000	94.6050	25,514,843	26,970,000	26,970,000	0	0	0	0	3.080	3.080	MS	242,281	830,676	09/26/2018	09/16/2026
Q6518@-AE-2	NSW ELECTRICITY NETWORKS		C	1	2.B FE	35,000,000	94.6990	33,144,559	35,000,000	35,000,000	0	0	0	0	3.550	3.550	AO	258,854	1,242,500	07/20/2017	10/16/2027
Q6568@-AA-9	NETWORK FINANCE		C		2.A	45,000,000	94.1700	42,376,403	45,000,000	45,000,000	0	0	0	0	3.500	3.501	AO	385,000	1,575,000	11/16/2017	02/14/2028
Q6646*-AA-7	ADELAIDE AIRPORT		C	1	2.B	8,000,000	96.6290	7,730,294	8,000,000	8,000,000	0	0	0	0	3.730	3.730	MS	88,691	298,400	05/05/2015	09/14/2025
Q7160#-AR-0	ORICA FINANCE L		C		2.B	4,500,000	105.0310	4,726,373	4,500,000	4,500,000	0	0	0	0	5.820	5.820	AO	54,563	152,775	02/23/2023	10/16/2032
Q7397#-AS-3	VISY INDUSTRIES AUSTRALIA		C	1	2.B PL	8,000,000	95.2280	7,618,276	8,000,000	8,000,000	0	0	0	0	3.790	3.790	JJ	141,493	303,200	03/11/2015	07/13/2027
Q7794#-AH-6	QPH FINANCE		C		2.B FE	3,000,000	93.3840	2,801,530	3,000,000	3,000,000	0	0	0	0	4.110	4.110	FA	48,978	123,300	07/18/2018	08/08/2030
Q7794#-AM-5	QPH FINANCE		C		2.B FE	7,000,000	84.8270	5,937,909	7,000,000	7,000,000	0	0	0	0	3.100	3.100	FA	81,978	206,150	02/24/2022	08/15/2032
Q8059@-AA-1	TITLES QUEENLAND		C		1.F PL	20,000,000	76.2870	15,257,494	20,000,000	20,000,000	0	0	0	0	2.800	2.800	MS	164,889	560,000	03/18/2021	03/15/2037
Q8562*-AF-2	SONIC HEALTHCARE		C		2.B	52,000,000	89.0300	46,295,639	52,000,000	52,000,000	0	0	0	0	3.010	3.010	JJ	721,731	1,565,200	10/09/2019	01/15/2030
Q9194*-AL-3	TRANSURBAN QUEENSLAND		C		2.B FE	16,000,000	95.2520	15,240,300	16,000,000	16,000,000	0	0	0	0	3.960	3.960	MN	80,960	633,600	03/27/2019	05/15/2029
Q9194@-AG-2	TRANSPOWER NEW ZEALAND		C		1.D	4,000,000	93.6980	3,747,916	4,000,000	4,000,000	0	0	0	0	2.810	2.810	JD	937	112,400	06/02/2016	06/28/2026
Q9194@-AH-0	TRANSPOWER NEW ZEALAND		C		1.D	12,000,000	92.9530	11,154,344	12,000,000	12,000,000	0	0	0	0	2.910	2.910	JD	2,910	349,200	09/26/2018	06/28/2028
Q9389#-AH-3	VECTOR LIMITED		C		2.A	45,000,000	82.5600	37,152,223	45,000,000	45,000,000	0	0	0	0	2.640	2.640	MS	359,700	1,188,000	03/03/2020	03/12/2032
Q9396#-AH-4	VICTORIA POWER NETWORKS		C	1	1.G	7,710,063	96.3760	7,710,063	8,000,000	7,710,063	0	289,937	0	0	3.750	3.750	MN	40,833	300,000	09/24/2014	11/12/2026
Q9396#-AJ-0	VICTORIA POWER NETWORKS		C	1	1.G	17,000,000	98.0410	16,666,900	17,000,000	17,000,000	0	0	0	0	3.650	3.650	MN	84,457	620,500	09/24/2014	11/12/2024
Q9469*-AB-3	VISY KRAFT		B		2.C	35,282,000	82.7320	25,924,316	31,335,200	31,335,200	0	0	0	(4,600)	4.060	4.060	AO	268,577	1,214,220	01/28/2021	04/15/2036
Q9609*-AA-6	WESTCONNEX FINANCE		C		2.A FE	2,000,000	86.2980	1,725,952	2,000,000	2,000,000	0	0	0	0	2.980	2.980	MS	17,549	59,600	05/11/2021	09/15/2031
Q9609*-AB-4	WESTCONNEX FINANCE		C		2.A FE	2,000,000	83.8130	1,676,269	2,000,000	2,000,000	0	0	0	0	3.080	3.080	JD	2,738	61,600	05/11/2021	06/15/2033
Q9609*-AC-2	WESTCONNEX FINANCE		C		2.A FE	4,000,000	80.9050	3,236,202	4,000,000	4,000,000	0	0	0	0	3.280	3.280	JD	5,831	131,200	05/11/2021	06/15/2036
R2284#-AD-2	STATNETT SF		C		1.F	13,753,883	78.9500	11,842,534	15,000,000	13,925,324	0	35,622	0	0	3.790	4.347	JJ	251,088	568,500	10/01/2018	01/22/2043
R2284#-AH-3	STATNETT SF		C		1.F	23,208,372	78.3490	19,587,178	25,000,000	23,450,504	0	50,473	0	0	3.770	4.241	MS	285,368	942,500	10/01/2018	06/12/2043
W0805#-AN-8	ASSA ABLOY AB		C	1	1.G	10,000,000	98.6400	9,863,964	10,000,000	10,000,000	0	0	0	0	3.630	3.630	MN	45,375	363,000	06/27/2012	05/09/2024
W2710@-AD-2	ELLEVIO		C	1	2.B FE	34,000,000	94.1210	32,001,256	34,000,000	34,000,000	0	0	0	0	3.190	3.189	FA	364,546	1,084,600	09/26/2018	10/26/2026
W2710@-AE-0	ELLEVIO		C	1	2.B FE	20,000,000	92.1100	18,422,089	20,000,000	20,000,000	0	0	0	0	3.290	3.290	FA	224,817	658,000	09/08/2016	10/26/2028
X5151*-AJ-9	LANDSVIRKJUN		C		2.A	5,900,000	87.1980	5,144,697	5,900,000	5,900,000	0	0	0	0	2.790	2.790	MN	19,662	164,610	08/26/2020	11/18/2029
Z08947-61-6	LOGAN GROUP		C		6. *	88,232	6.8880	61,994	900,000	61,994	1,292	(41,034)	102,031	0	5.250	48.260	AO	0	(23,625)	10/15/2020	10/19/2025
ZP3166-49-0	COUNTRY GARDEN		C	2	6. *	572,753	8.2430	558,842	6,780,000	558,842	(98,869)	49,487	6,374,516	0	5.125	4.259	JJ	161,190	347,475	10/02/2020	01/14/2027
ZP3166-54-0	COUNTRY GARDEN		C		6. *	23,100	8.3040	23,251	280,000	23,251	(769)	(956)	275,130	0	5.625	4.426	JJ	7,306	15,750	09/24/2020	01/14/2030
Z00362-05-8	THREE GORGES FINANCE I		C	2	1.E FE	1,041,916	73.3750	733,751	1,000,000	1,038,723	0	(1,071)	0	0	3.200	2.981	AO	6,667	32,000	10/09/2020	10/16/2049
Z05578-60-9	ADANI TRANSMISSION LTD		C		2.C FE	10,517,765	78.9640	8,061,329	10,208,925	10,495,835	0	(2,967)	0	0	4.250	3.828	MN	48,209	433,879	11/12/2021	05/21/2036
ZR7485-93-4	CORPORACION NACIONAL		C	2	2.A FE	43,400,338	72.2320	28,770,061	39,830,000	43,128,647	0	(87,168)	0	0	3.700	3.222	JJ	618,139	1,473,710	07/30/2020	01/30/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
ZS0947-92-0	SAUDI ARABIAN OIL CO		C		1.E FE	2,461,250	90.3950	1,988,681	2,200,000	2,423,989	0	(11,022)	0	0	4.250	3.391	AO	19,479	93,500	06/18/2020	04/16/2039
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						23,798,666,069	XXX	21,298,393,092	23,150,715,355	23,648,772,158	(492,645)	(27,176,503)	18,040,255	10,991,061	XXX	XXX	XXX	233,987,092	904,983,120	XXX	XXX
000780-PR-1	AMAC 2003-13 A7			4	1.A FM	85,541	91.4840	78,797	86,132	82,225	0	(1,444)	0	0	5.500	5.512	MON	395	4,737	02/06/2004	01/25/2034
00442J-AD-6	ACE 2007-ASP1 A2C			2	2.C FM	356,259	40.3340	281,499	697,929	376,973	0	37,085	124,980	0	5.990	20.851	MON	697	7,674	09/30/2020	03/25/2037
007034-AF-8	ARMT 2006-2 2A2			4	1.A FM	143,915	121.4960	188,930	155,503	0	0	0	0	0	4.408	4.408	MON	571	6,163	04/11/2006	05/25/2036
02147Y-AJ-4	CWALT 2006-27CB A9			1	1.A FM	1,773,017	57.5170	1,290,903	2,244,373	76,877	0	(222,830)	0	0	6.000	6.071	MON	11,222	136,289	09/07/2006	11/25/2036
02147Y-AK-1	CWALT 2006-27CB A10			1	1.A FM	4,216,190	57.5170	3,068,355	5,334,664	187,226	0	(529,180)	0	0	6.000	6.060	MON	26,673	323,945	09/07/2006	11/25/2036
02149J-AU-0	CWALT 2006-45T1 2A5			4	4.C FM	684,149	57.0320	601,595	1,054,846	708,876	0	43,408	32,909	0	6.000	13.896	MON	5,274	58,615	09/14/2020	02/25/2037
02150J-AC-6	CWALT 2007-9T1 1A3			4	1.A FM	5,899,179	49.4220	4,000,798	8,095,205	294,840	0	(552,484)	0	0	6.000	6.542	MON	40,476	519,623	06/13/2007	05/25/2037
058933-AQ-5	BAFC 2006-D 5A3			4	1.A FM	880,895	87.0990	866,233	994,534	832,150	0	(7,744)	0	0	4.205	6.088	MON	3,485	37,065	05/02/2006	05/20/2036
05946X-NN-9	BAFC 2004-5 1A1			2	1.A FM	2,064,049	94.2140	1,944,623	2,064,049	2,064,049	0	0	0	0	5.250	2.845	MON	9,030	108,401	09/26/2018	12/20/2034
05948K-R4-3	BOAA 2005-10 1CB5			4	1.A FM	673,835	84.4980	641,854	759,605	680,238	0	5,578	0	0	5.500	6.311	MON	3,482	41,778	11/15/2005	11/25/2035
05949C-MV-5	BOAMS 2005-K 4A1			4	1.A FM	97,044	87.8290	92,975	105,859	50,986	0	(4,545)	0	0	4.403	3.684	MON	388	4,086	11/14/2005	12/25/2035
05950A-AQ-9	BOAA 2006-4 3CB3			4	1.A FM	2,204,756	90.4240	2,475,384	2,737,533	1,425,992	0	(157,464)	0	0	6.000	6.172	MON	13,688	163,964	04/25/2006	05/25/2046
05950L-AE-2	BOAMS 2006-3 1A5			4	1.A FM	1,427,294	81.6980	1,341,681	1,642,246	1,005,441	0	(12,734)	0	0	6.250	6.387	MON	8,553	109,099	09/13/2006	10/25/2036
05950M-AH-3	BAFC 2006-G 3A2				1.A FM	178,538	99.2320	175,430	176,788	176,788	0	0	0	0	7.808	4.589	MON	1,150	7,634	02/17/2022	07/20/2036
059522-BC-5	BAFC 2007-C 4A1			4	1.A FM	1,613,284	87.9130	1,661,799	1,890,285	1,613,284	0	0	0	0	4.427	7.828	MON	6,973	74,064	10/22/2018	05/20/2036
06051G-BU-2	BANK OF AMERICA 2004-2 3A1			4	1.A FM	55,655	98.1130	54,605	55,655	55,655	0	0	0	0	5.500	2.429	MON	255	3,061	10/22/2018	09/20/2034
07384Y-NA-0	BSABS 2003-AC5 A5			4	1.A FM	20,656	98.1460	20,503	20,891	20,891	0	0	0	0	5.250	5.094	MON	91	1,097	10/31/2003	10/25/2033
07386H-VR-9	BALTA 2005-7 21A1				3.B FM	4,318,680	82.5700	3,903,281	4,727,259	4,348,836	0	30,156	0	0	5.387	7.087	MON	21,222	222,066	05/27/2021	09/25/2035
07387A-AA-3	BSARM 2005-1 1A1				1.A FM	359,427	93.9840	339,989	361,753	361,753	0	0	0	0	4.900	4.571	MON	1,477	16,238	02/17/2022	03/25/2035
07387A-AV-7	BSARM 2005-3 1A1				1.A FM	18,820	98.5850	18,837	19,107	18,820	0	0	0	0	4.647	14.530	MON	74	791	02/17/2022	06/25/2035
073914-WC-3	BSMSI 1997-6 3A			4	1.A FM	1,687	99.6690	1,658	1,664	1,687	0	1	0	0	4.844	2.639	MON	7	64	10/22/2018	06/25/2030
1248MB-AL-9	CBASS 2007-CB2 A2E			4	1.A FM	2,285,098	58.2350	1,856,972	3,188,767	1,396,131	0	(96,131)	0	0	3.541	5.674	MON	9,409	66,222	02/26/2007	02/25/2037
12498N-AC-7	CBASS 2006-CB2 AF3			4	1.A FM	1,280,340	83.4520	1,574,251	1,886,406	967,497	0	(52,665)	0	0	6.360	5.753	MON	9,998	53,348	02/24/2006	12/25/2036
12564E-AA-0	CMW 2020-CMW C			2	1.A	1,065,795	81.8910	863,077	1,053,939	1,065,795	0	0	0	0	2.500	2.393	MON	2,196	26,348	03/29/2021	04/25/2051
126673-P5-5	CWL 2005-4 MF4			4	1.A FM	0	8.8880	88,843	999,559	0	0	0	0	0	5.335	5.335	MON	4,444	32,632	10/22/2018	10/25/2035
126673-RB-0	CWL 2004-13 MF4			4	1.A FM	502,264	88.1420	1,964,838	2,229,165	0	0	0	0	0	5.499	5.499	MON	10,215	101,821	10/12/2007	02/25/2035
126673-Z4-7	CWL 2005-7 MF3			4	1.A FM	181,869	87.6160	1,095,196	1,250,000	181,869	0	0	0	0	5.115	38.013	MON	5,328	58,650	10/22/2018	10/25/2035
126673-ZT-2	CWL 2005-3 AF5A			4	1.A FM	1,093,102	98.3300	1,074,889	1,093,147	1,093,102	0	0	0	0	4.068	6.530	MON	3,706	44,446	03/23/2005	08/25/2035
12667F-HW-8	CWALT 2004-9T1 A13			4	1.A FM	394,922	95.8870	408,717	426,247	401,764	0	5,752	0	0	5.500	7.983	MON	1,954	23,444	04/22/2004	07/25/2034
12667G-5G-4	CWALT 2005-40CB A1			4	1.A FM	222,759	65.0220	173,465	266,780	87,515	0	(18,302)	0	0	5.500	6.481	MON	1,223	14,668	05/18/2006	10/25/2035
12667G-AH-6	CWALT 2005-13CB A8			4	1.A FM	2,956,584	85.8210	2,684,766	3,128,338	1,359,591	0	(253,014)	0	0	5.500	5.437	MON	14,338	172,535	03/09/2005	05/25/2035
12667G-KB-8	CWALT 2005-21CB A2			4	1.A FM	4,719,932	77.5250	3,783,757	4,880,677	3,574,637	0	(202,603)	0	0	5.250	4.387	MON	21,353	258,596	05/11/2005	06/25/2035
12667G-MY-6	CWALT 2005-23CB A15			4	1.A FM	1,018,832	85.2640	973,180	1,141,371	0	0	(105,662)	0	0	5.500	5.500	MON	5,231	62,758	10/12/2007	07/25/2035
12669A-3Y-2	CWHL 2006-HYB3 2A1A				1.A FM	159,166	88.4610	143,674	162,415	159,857	0	691	0	0	4.039	4.320	MON	547	6,205	02/02/2021	05/20/2036
12669A-TQ-7	CWALT 1998-4 B1			4	1.A FM	105,912	95.3070	102,810	107,873	83,071	0	(5,981)	0	0	6.750	7.042	MON	607	7,281	06/16/1998	08/25/2028
12669A-TR-5	CWALT 1998-4 B2			4	1.A FM	31,123	87.2510	37,802	43,326	26,016	0	(3,077)	0	0	6.750	7.064	MON	244	2,923	06/16/1998	08/25/2028
12669F-VZ-3	CWHL 2004-5 2A5			4	1.A FM	161,655	99.3070	171,868	173,067	170,210	0	(25)	0	0	5.500	6.423	MON	793	9,519	05/12/2004	05/25/2034
12669F-ZL-0	CWHL 2004-8 1A4			4	1.A FM	1,386,041	95.8040	1,360,441	1,420,024	1,386,041	0	1,244	3,541	0	5.250	6.131	MON	6,213	74,551	08/28/2006	07/25/2034
12669F-ZZ-9	CWHL 2004-8 M			4	1.A FM	1,164,510	87.4650	1,191,780	1,362,582	1,164,510	0	147,871	194,369	0	5.994	21.767	MON	6,806	81,826	04/23/2007	07/25/2034
12669G-BA-8	CWHL 2004-HYB6 A2				1.A FM	183,157	95.2310	175,867	184,674	183,157	0	0	0	0	5.279	7.026	MON	812	8,124	02/17/2022	11/20/2034
16159G-AC-3	CHASE 2019-ATR2 A3			4	1.A	1,215,781	88.2260	1,060,707	1,202,256	1,215,781	0	0	0	0	3.500	2.921	MON	3,507	42,063	07/29/2019	07/25/2049
161630-CH-9	CHASE 2007-A1 13M2				1.A FM	228,635	90.4520	215,971	238,770	228,635	0	0	0	0	3.847	10.085	MON	765	8,972	02/17/2022	03/25/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
16163B-AZ-7	CHASE 2006-S2 2A4			4	1.A FM	1,751,343	40.7590	1,043,576	2,560,358	840,662	0	(110,416)	0	0	6.000	5.985	MON	12,802	147,436	09/22/2006	10/25/2036
172973-2R-9	CMSI 2005-6 1A5			4	1.A FM	558,851	95.4360	574,840	602,332	585,249	0	369	0	0	5.625	6.723	MON	2,823	33,805	04/17/2006	09/25/2035
172973-XA-2	CMSI 2004-3 A6			4	1.A FM	82,814	94.8570	84,610	89,197	86,416	0	111	0	0	5.250	6.303	MON	390	4,683	05/26/2004	05/25/2034
17310N-AF-5	CRMSI 2006-3 A6			4	1.A FM	356	99.1370	382	385	383	0	0	0	0	4.628	5.378	MON	1	18	06/17/2008	11/25/2036
17313F-AA-0	CMLTI 2007-AR8 1A1A			2	1.A FM	541,964	82.3050	780,295	948,058	545,119	0	3,155	361,940	0	3.692	10.416	MON	2,916	34,118	07/09/2020	08/25/2047
17328P-CB-7	CMLTI 2020-EXP2 B3W			2	1.G	962,242	90.0700	867,132	962,727	962,727	0	0	0	0	3.911	3.348	MON	3,138	36,508	10/28/2020	08/25/2050
17328P-CC-5	CMLTI 2020-EXP2 B4			2	3.B FE	466,360	60.9430	358,692	588,570	475,054	0	3,293	0	0	3.911	5.357	MON	1,918	29,959	10/28/2020	08/25/2050
22541S-Z3-5	CSFB 2004-8 CB1			4	1.A FM	477,764	80.4380	394,185	490,050	339,409	0	(21,977)	0	0	5.576	5.451	MON	2,277	27,313	01/18/2005	12/25/2034
225470-P3-1	CSFB 2006-3 2A12			4	1.A FM	2,687,280	56.1550	1,750,921	3,118,032	672,536	0	(122,857)	0	0	5.750	6.071	MON	14,941	166,957	04/11/2006	04/25/2036
23242W-AE-9	CWALT 2006-J4 1A5			4	1.A FM	1,691,632	31.4030	805,761	2,565,860	0	0	0	0	0	6.250	6.250	MON	13,364	161,493	07/28/2006	07/25/2036
31359U-VL-6	FNW 1998-W6 B1			4	6. *	14,814	85.5180	15,149	17,715	15,149	1,531	0	0	0	7.085	5.375	MON	105	1,257	01/08/1999	10/25/2028
31359V-HB-2	FNW 1999-W1 M			4	1.A FM	168,433	99.3960	168,549	169,572	168,713	0	11	0	0	6.870	6.999	MON	971	11,650	01/08/1999	02/25/2029
31359V-HC-0	FNW 1999-W1 B1			4	1.A FM	84,687	95.9200	88,310	92,066	86,453	0	1,276	0	0	6.870	10.667	MON	527	6,325	01/08/1999	02/25/2029
31359V-HD-8	FNW 1999-W1 B2			4	1.A FM	3,706	67.3940	7,163	10,628	3,862	0	0	0	0	6.870	8.436	MON	61	724	01/08/1999	02/25/2029
31359V-ML-4	FNW 1999-W3 M			4	3.B	117,341	97.3530	113,738	116,830	116,830	0	0	0	0	6.870	6.836	MON	669	8,026	01/26/1999	03/25/2029
31359V-MM-2	FNW 1999-W3 B1			4	6. *	36,397	91.2460	51,358	56,285	0	0	0	0	0	6.870	6.870	MON	322	3,867	01/26/1999	03/25/2029
32051G-WU-5	FHAMS 2005-6 1A5			4	1.A FM	1,168,639	63.4790	872,142	1,373,906	801,485	0	(102,237)	0	0	5.500	5.438	MON	6,297	97,689	09/08/2005	11/25/2035
32051G-YJ-8	FHAMS 2005-FA8 1A4			4	1.A FM	2,086,621	49.4350	1,214,109	2,455,954	1,088,794	0	(120,484)	0	0	5.500	5.652	MON	11,256	134,980	10/21/2005	11/25/2035
337355-AA-9	FUCRA 1997-1 B1			4	5.A FM	227,180	95.6710	286,406	299,366	312,034	0	12,315	0	0	7.000	7.607	MON	1,746	33,958	10/30/1997	11/15/2028
36185M-DQ-2	GMACM 2006-AR1 2A1				1.A FM	23,838	88.4590	22,081	24,961	23,838	0	0	0	0	4.407	5.289	MON	92	1,057	02/02/2021	04/19/2036
36185M-EV-0	GMACM 2006-AR2 2A1			4	1.A FM	2,853,837	67.7750	2,619,655	3,865,251	2,900,642	0	88,113	4,376	0	2.500	4.678	MON	8,053	99,302	10/14/2020	05/19/2036
36228F-XX-9	GSR 2003-10 1A1			4	1.A FM	79,802	94.7200	75,588	79,802	79,802	0	0	0	0	5.702	1.527	MON	379	3,826	10/22/2018	10/25/2033
41161P-GZ-0	HARBORVIEW 2004-8 2A1			4	1.G FM	556,108	92.1390	549,744	596,645	569,743	0	13,635	0	0	5.502	6.500	MON	2,736	29,393	12/09/2020	11/19/2034
41161P-VF-7	HARBORVIEW 2005-12 1A1A			4	5.C FM	1,768,741	54.0790	1,433,300	2,650,374	1,915,612	0	220,392	283,650	0	7.343	15.064	MON	16,218	114,281	11/19/2020	10/19/2035
41161U-AC-6	HVMLT 2006-6 2A1A				1.A FM	1,049,602	47.3580	955,609	2,017,848	1,069,981	0	71,674	168,158	0	4.695	18.819	MON	7,894	65,653	02/26/2021	08/19/2036
466247-ER-0	JPMMT 2004-S1 1A7			4	1.A FM	46,280	101.3560	48,515	47,866	47,866	0	0	0	0	5.000	6.139	MON	199	2,665	08/02/2007	09/25/2034
466247-LX-9	JPMMT 2005-A1 5A2			4	1.A FM	484,140	100.2200	503,292	502,187	502,187	0	0	0	0	6.342	4.728	MON	2,654	23,466	02/28/2005	02/25/2035
466247-NV-1	JPMMT 2005-A2 5A2			4	1.A FM	56,566	98.9020	59,118	59,774	59,680	0	(94)	0	0	6.144	4.789	MON	306	2,865	04/08/2005	04/25/2035
466247-UW-1	JPMMT 2005-S2 2A4			4	1.A FM	1,546,118	79.2740	1,314,562	1,658,245	1,120,208	0	(55,439)	0	0	5.500	5.421	MON	7,600	86,426	09/08/2005	09/25/2035
46629C-AM-9	JPMMT 2006-A5 3A6			4	4.A FM	633,098	82.6560	565,723	684,430	641,613	0	8,516	0	0	4.473	5.643	MON	2,551	28,420	10/16/2020	08/25/2036
46630G-BB-0	JPMMT 2007-A1 7A1				3.A FM	99,378	92.9640	92,645	99,657	99,657	0	0	0	0	4.917	4.400	MON	408	4,271	02/17/2022	07/25/2035
46630G-BD-6	JPMMT 2007-A1 7A3				3.A FM	93,316	92.9640	86,993	93,578	93,578	0	0	0	0	4.917	4.373	MON	383	4,030	02/17/2022	07/25/2035
46630P-AE-5	JPMMT 2007-A2 2A1				3.B FM	182,273	77.1250	161,742	209,715	185,488	0	3,214	0	0	4.661	6.896	MON	815	8,898	02/17/2022	04/25/2037
46649Y-AC-9	JPMMT 2018-9 A3			4	1.A	382,102	91.1800	346,827	380,378	382,102	0	0	0	0	4.000	3.594	MON	1,268	15,215	02/08/2019	02/25/2049
46655N-CP-3	JPMMT 2022-7 2A3A 2022-7 2A3A			2	1.A	24,681,827	91.0470	23,843,011	26,187,614	24,681,827	0	0	0	0	4.000	4.615	MON	87,292	1,047,505	06/28/2022	12/25/2052
46655V-AC-6	JPMMT 2022-8 A3 2022-8 A3			2	1.A	13,055,616	91.5470	12,359,489	13,500,718	13,055,616	0	0	0	0	4.000	4.352	MON	45,002	540,029	07/27/2022	01/25/2053
52523K-AH-7	LXS 2006-17 WF42			4	1.A FM	788,219	93.8810	906,016	965,068	673,080	0	(55,589)	0	0	6.290	5.837	MON	5,059	44,095	10/05/2006	11/25/2036
576433-D4-5	MARM 2005-7 2A1			4	3.B FM	1,773,349	87.3420	1,595,752	1,827,020	1,816,559	0	43,210	0	0	4.434	4.528	MON	6,750	74,270	10/01/2020	09/25/2035
576434-YS-7	MALT 2004-12 6A4			4	1.A FM	451,228	91.3760	415,995	455,255	440,850	0	(2,818)	0	0	5.500	5.437	MON	2,087	25,039	09/26/2018	12/25/2034
57643M-JV-7	MASTR 2004-11 B1			4	3.B FM	137,643	14.1590	103,477	730,818	192,452	0	154,146	153,786	0	5.385	79.923	MON	3,279	28,232	11/29/2004	12/25/2034
59020U-NZ-4	MLCC 2004-G A1			4	1.A FM	28,688	92.3760	26,634	28,832	28,688	0	(1)	0	0	6.017	2.216	MON	29	1,623	02/25/2005	01/25/2030
59020U-SM-8	MLCC 2005-A2 A5			4	1.A FM	1,331,168	94.6320	1,327,987	1,403,324	1,331,168	0	(2,227)	0	0	4.340	4.497	MON	5,075	58,600	02/07/2005	02/25/2035
59023M-AD-2	MANA 2007-A1 A2C			4	1.A FM	1,543,909	31.8320	1,479,744	4,648,605	1,661,137	0	283,862	427,802	0	5.901	34.447	MON	4,572	48,383	10/28/2020	01/25/2037
59025G-AA-9	MLMBS 2007-2 1A1				3.A FM	23,891	85.5200	21,438	25,068	24,474	584	0	0	0	7.743	8.263	MON	162	1,028	02/02/2021	08/25/2036
59549W-AC-7	MDST 11 M2			4	3.B FE	259,136	99.2320	257,145	259,136	259,136	0	0	0	0	6.573	2.295	MON	757	17,033	10/22/2018	07/15/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
617445-CJ-8	MSC 1996-1 B3			4	1.A FM	2,991	96.3900	5,154	5,347	0	0	0	0	0	7.250	7.250	MON	32	388	02/20/1997	01/25/2027
61760C-AN-5	MSRR 2010-R9 2C			4	4.B FM	1,170,026	57.2980	1,058,833	1,847,953	1,170,026	0	0	7,203	0	4.432	10.061	MON	6,825	96,639	09/02/2020	12/26/2046
64352V-GW-5	NCHET 2004-A AII9			4	1.A FM	103	128.5350	2,099	1,633	103	0	0	0	0	5.470	5.470	MON	7	68	10/22/2018	08/25/2034
65536P-AM-2	NOMURA 2006-AF1			4	3.A FM	281,492	76.2410	245,282	321,720	281,492	0	0	0	0	4.863	4.863	MON	1,304	15,628	12/10/2020	06/25/2036
761118-GV-4	RALI 2005-QS13 1A4			4	1.A FM	2,665,472	78.6620	2,451,721	3,116,776	1,738,224	0	(137,150)	0	0	5.500	5.791	MON	14,285	167,118	10/18/2005	09/25/2035
76111X-ZR-7	RFMSI 2005-S7 A1			4	1.A FM	262,629	80.3800	227,723	283,307	0	0	(9,214)	0	0	5.500	5.500	MON	1,298	15,055	10/12/2007	11/25/2035
76111X-ZY-2	RFMSI 2005-S7 A8			4	1.A FM	1,309,076	78.6250	1,232,718	1,567,849	1,210,735	0	5,321	0	0	5.500	7.378	MON	7,186	83,314	06/20/2006	11/25/2035
76112B-DV-9	RAMP 2004-RS10 MI1			4	1.A FM	3,200	98.7720	30,323	30,700	3,200	0	0	0	0	5.280	5.280	MON	135	1,686	10/22/2018	10/25/2034
79548K-H9-2	SBM7 1999-2 B2			4	1.A FM	26,696	72.0200	22,235	30,873	0	0	0	0	0	6.500	6.500	MON	167	2,010	01/19/1999	02/25/2029
81743Q-AJ-3	SEMT SEMT 2006-1 3A1			4	4.C FM	3,876,763	57.6540	3,129,284	5,427,722	3,938,623	0	96,873	327,795	0	4.431	8.447	MON	20,043	222,775	10/14/2020	09/20/2046
81744F-GY-7	SEMT 2005-2 A1			4	1.A FM	388,573	90.2670	350,752	388,573	388,573	0	0	0	0	5.912	0.604	MON	702	21,070	02/17/2005	03/20/2035
81744L-AN-4	SEMT 07			4	1.A FM	1,302,196	82.0830	1,198,292	1,459,853	1,315,397	0	13,201	0	0	4.021	5.790	MON	4,892	54,682	09/24/2020	06/20/2037
81745D-AE-1	SEMT 2013-9 A1			4	1.A	2,448,510	89.4860	2,153,558	2,406,583	2,448,510	0	0	0	0	3.500	1.398	MON	7,019	84,230	06/18/2019	07/25/2043
81747W-AA-5	SEMT 2018-7 A1			4	1.A	227,377	92.4250	209,368	226,528	227,377	0	0	0	0	4.000	3.619	MON	755	9,061	02/15/2019	09/25/2048
81748R-AB-3	SEMT 2020-4 A2			4	1.A	1,655,423	81.5110	1,312,436	1,610,138	1,655,423	0	0	0	0	2.500	2.166	MON	3,354	40,253	10/23/2020	11/25/2050
863579-FQ-6	SARM 2004-18 1A1				2.C FM	331,027	89.4080	294,427	329,305	331,027	0	0	0	0	5.278	4.739	MON	1,449	15,223	02/17/2022	12/25/2034
863579-Y6-9	SARM 2006-3 4A				4.C FM	547,598	63.9420	443,220	693,162	547,598	0	0	0	0	3.813	9.753	MON	2,203	23,799	04/06/2021	04/25/2036
89175T-AD-0	TPMT			4	1.A	3,738,267	72.4050	3,049,734	4,212,027	3,788,916	0	9,436	0	0	3.000	3.845	MON	10,530	126,361	06/19/2020	06/25/2058
89176L-AE-4	TPMT			4	1.A	7,523,145	82.7030	7,086,822	8,569,000	7,684,000	0	20,798	0	0	3.750	4.796	MON	26,778	321,338	06/19/2020	03/25/2058
89176U-AF-1	TPMT 2020-2 M2			4	1.A	13,698,750	79.3190	10,311,516	13,000,000	13,536,381	0	(32,067)	0	0	3.750	3.225	MON	40,625	487,500	10/19/2020	04/25/2060
89178U-AE-2	TPMT 2020-3 M2			4	1.A	23,675,391	85.0270	19,301,177	22,700,000	23,409,479	0	(40,871)	0	0	3.500	3.098	MON	66,208	794,500	10/19/2020	02/25/2063
89179J-AD-8	TOWD POINT MORTGAGE			4	1.D	17,311,852	76.1160	13,190,851	17,330,000	17,311,852	0	0	0	0	3.250	3.247	MON	46,935	563,225	10/08/2020	10/25/2060
929227-3N-4	WAMU 2003-S5 CB1			4	1.A FM	920,114	92.8340	869,410	936,522	779,990	0	(32,116)	0	0	5.500	5.361	MON	4,292	51,506	05/27/2005	06/25/2033
92922F-GV-4	WAMU 2003-S11 2A7			4	1.A FM	396,371	96.8640	398,769	411,680	400,085	0	(359)	0	0	5.500	6.282	MON	1,887	22,635	06/22/2004	11/25/2033
92922F-MG-0	WAMU 2004-S1 B1			4	4.A FM	1,135,239	92.5970	1,048,255	1,132,055	1,132,055	0	0	0	0	5.873	5.796	MON	5,540	66,513	04/21/2004	03/25/2034
92922F-MQ-8	WAMU 2004-RS1 A5			4	1.A FM	140,926	93.1860	132,441	142,125	142,125	0	0	0	0	5.500	5.924	MON	130	7,814	02/20/2004	11/25/2033
933638-AA-6	WAMU 2006-AR19 1A				1.B FM	3,455,452	89.0900	3,157,706	3,544,417	3,455,452	0	0	0	0	6.781	10.173	MON	20,030	147,885	03/03/2022	01/25/2047
939336-3P-6	WMALT 2005-2 2A1			4	1.A FM	597,198	93.5600	652,430	697,341	16,822	0	(112,679)	0	0	5.500	5.421	MON	3,196	37,497	04/27/2005	04/25/2035
939336-5E-9	WMALT 2005-3 2A1			4	1.A FM	897,209	82.2500	809,645	984,372	755,826	0	816	0	0	5.500	5.368	MON	4,512	56,503	06/21/2005	05/25/2035
93934F-CS-9	WMALT 2005-8 2CB5			4	1.A FM	552,622	96.2010	629,229	654,079	0	0	(25,190)	0	0	5.500	5.500	MON	2,998	35,944	06/09/2006	10/25/2035
93934F-EW-8	WMALT 2005-9 4A1			4	1.A FM	1,531,041	87.3900	1,546,665	1,769,847	238,509	0	(171,826)	0	0	5.500	5.855	MON	8,112	97,501	08/25/2006	11/25/2035
93934N-AW-5	WMALT 2006-5 2CB7			4	1.A FM	4,011,124	70.9920	3,840,792	5,410,210	3,233,712	0	(85,595)	0	0	6.000	6.230	MON	27,051	324,352	07/21/2006	07/25/2036
93935A-AD-4	WMALT 2006-AR5 4A				4.B FM	2,008,079	80.9690	1,768,500	2,184,178	2,113,418	0	31,359	0	0	6.333	6.804	MON	11,527	75,127	05/04/2021	06/25/2046
93936H-AE-6	WMALT 2007-2 1A5			4	1.A FM	1,468,072	85.6270	1,640,423	1,915,775	1,170,396	0	(30,347)	0	0	6.000	6.138	MON	9,579	113,409	04/05/2007	04/25/2037
93936M-AA-3	WMALT 2007-0A4 A1A				2.C FM	2,775,264	85.8160	2,497,114	2,909,844	2,909,844	0	0	0	0	6.103	5.893	MON	14,799	99,836	05/05/2021	04/25/2047
94986Y-AB-2	WFMLT 2010-RR1 1A2			4	1.A FM	1,760,472	94.2620	1,693,403	1,796,484	1,796,484	0	0	0	0	5.301	4.991	MON	7,937	83,945	09/02/2020	02/27/2037
95001T-AA-3	WFMBS 2019-1 A1			4	1.A	200,409	93.7800	188,090	200,565	200,558	0	(8)	0	0	3.932	3.896	MON	657	7,895	01/18/2019	11/25/2048
95002T-AA-2	WFMBS 2020-3 A1			4	1.A	406,333	85.4180	336,055	393,424	406,333	0	0	0	0	3.000	2.373	MON	984	11,803	07/15/2020	06/25/2050
378961-AF-3	GMSL 2004-A B1		C	4	1.A FM	131,415	19.4390	55,833	287,229	55,833	(217,720)	68,418	0	0	5.250	33.036	MON	1,257	0	11/24/2004	11/25/2032
378961-AJ-5	GMSL 2004-A B4		C	4	1.A FM	1,467	0.0010	4	383,044	0	0	0	0	0	5.250	5.250	MON	1,676	1,676	11/24/2004	11/25/2032
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						219,324,008	XXX	193,274,289	250,497,563	189,881,003	(216,189)	(2,071,562)	2,090,509	0	XXX	XXX	XXX	941,912	10,707,521	XXX	XXX
05359A-AA-1	AVMT 2018-AVM A	CF		4	1.A	8,742,713	94.7260	7,492,808	7,910,000	8,367,708	0	(97,310)	0	0	4.112	2.815	MON	27,107	329,800	06/27/2019	07/05/2040
05359A-AG-8	AVMT 2018-AVM C			4	1.A	11,929,141	89.5900	10,750,828	12,000,000	11,982,441	0	2,529	0	0	4.112	4.232	MON	41,123	500,328	10/25/2018	07/05/2040
05492J-AW-2	BBCMS 2019-C5 A4 2019-C5 A4			2	1.A	14,278,414	89.9060	14,115,305	15,700,000	14,511,434	0	179,926	0	0	3.063	4.624	MON	40,074	480,891	09/08/2022	11/15/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05492T-AJ-9	BBCMS 2020-C6 C			2	2.B	7,653,809	76.2870	5,721,541	7,500,000	7,542,235	0	(55,016)	0	0	3.045	2.942	MON	19,031	228,381	02/16/2021	02/15/2053
05526Q-AA-4	BAMLL 2015-200P A	CF		4	1.A	9,848,438	95.4870	9,548,719	10,000,000	9,966,223	0	17,887	0	0	3.218	3.418	MON	26,817	321,800	01/05/2016	04/14/2033
05552Y-AE-6	BBCMS 2022-C16 A5 2022-C16 A5			2	1.A	13,864,365	97.1960	13,121,509	13,500,000	13,817,314	0	(34,891)	0	0	4.600	4.266	MON	51,750	621,000	06/07/2022	06/15/2055
05589F-AA-2	BOP 2019-300M A				2.C PL	9,586,460	89.9270	8,992,714	10,000,000	9,774,837	0	57,847	0	0	5.000	5.934	MON	43,056	504,636	02/26/2021	06/03/2029
05592D-AA-2	BPR 2022-OANA C 2022-OANA A	CF			1.A	12,723,750	98.5570	12,812,456	13,000,000	12,723,750	0	(6,575)	0	0	7.260	6.786	MON	44,567	907,466	10/13/2022	04/15/2037
05592D-AJ-3	BPR 2022-OANA C 2022-OANA C				1.A	12,469,000	95.1050	11,888,103	12,500,000	12,500,000	0	0	0	0	8.059	6.830	MON	47,569	973,808	04/07/2022	04/15/2037
05606D-AS-7	BX 2022-PSB A				1.A	423,223	100.2640	427,181	426,055	424,071	0	(533)	0	0	7.813	6.709	MON	1,572	32,126	08/04/2022	08/15/2039
05608J-AJ-7	BXP 2017-GM C			4	1.A	14,638,739	89.1430	13,028,203	14,615,000	14,615,000	0	(4,491)	0	0	3.425	3.464	MON	41,711	507,486	06/21/2017	06/13/2039
05608R-AN-5	BX 2021-ARIA F				1.A	64,734,876	93.9590	61,073,454	65,000,000	65,000,000	0	0	0	0	8.070	7.612	MON	233,127	5,026,593	02/23/2022	10/15/2036
05610C-AB-0	BMO 2023-C4 A2 2023-C4 A2			2	1.A	4,120,000	101.5950	4,063,791	4,000,000	4,096,811	0	(23,189)	0	0	5.458	4.708	MON	18,195	181,945	01/20/2023	02/15/2056
05610C-AE-4	BMO 2023-C4 A2 2023-C4 A5			2	1.A	7,724,998	100.3870	7,528,999	7,500,000	7,706,794	0	(18,204)	0	0	5.117	4.742	MON	31,979	319,785	01/20/2023	02/15/2056
05610F-AC-1	BX 2022-AHP B			4	1.A	14,957,265	97.4900	14,623,542	15,000,000	15,000,000	0	0	0	0	7.202	5.837	MON	51,013	1,038,193	02/02/2022	01/17/2039
05610F-AD-9	BX 2022-AHP C			4	1.A	29,915,070	96.2360	28,870,680	30,000,000	30,000,000	0	0	0	0	7.452	6.092	MON	105,567	2,152,428	02/02/2022	01/17/2039
05610H-AE-3	BX 2022-LP2 C			4	1.A	9,138,875	97.1140	8,913,221	9,178,087	9,178,087	0	0	0	0	6.924	5.555	MON	30,007	609,344	02/10/2022	02/15/2039
05610H-AJ-2	BX 2022-LP2 E				1.A	24,329,857	94.6790	23,008,860	24,302,084	24,395,522	0	159,104	0	0	7.971	6.795	MON	91,476	1,871,570	04/21/2022	02/15/2039
05610M-AA-0	BX 2022-CSMO A	CF			1.A	4,979,955	100.1880	5,009,402	5,000,000	4,984,329	0	(15,671)	0	0	7.477	6.466	MON	17,653	359,995	05/27/2022	06/15/2027
060352-AJ-0	BANK 2017-BNK6 AS			4	1.A	2,903,086	92.9490	2,788,461	3,000,000	2,954,687	0	10,393	0	0	3.741	4.203	MON	9,353	112,230	10/18/2018	07/15/2060
06427D-AV-5	BACM 2017-BNK3 AS			4	1.A	7,724,912	93.2240	6,991,827	7,500,000	7,567,116	0	(24,322)	0	0	3.748	3.393	MON	23,425	281,100	02/02/2017	02/15/2050
06539V-AJ-7	BANK 2022-BNK39 A4			2	1.A	9,126,172	86.1430	8,614,297	10,000,000	9,251,325	0	79,911	0	0	2.928	4.079	MON	24,400	292,800	05/31/2022	02/15/2055
06539V-BQ-0	BANK 2022-BNK39 XB				1.F	2,716,885	60.7230	1,980,795	3,262,000	2,792,399	0	46,458	0	0	2.500	4.679	MON	6,796	81,550	02/25/2022	02/15/2055
065402-BD-0	BANK 2019-BN18 C				1.A FE	2,542,246	3.5840	1,680,948	0	1,895,694	0	(353,023)	0	0	0.886	3.967	MON	34,633	445,345	02/25/2022	05/15/2062
06540A-AJ-0	BANK 2019-BN20 C				3.A	2,641,310	74.1530	1,853,825	2,500,000	2,641,310	0	8,989	0	0	3.654	1.846	MON	7,614	92,657	08/30/2021	09/15/2062
06540J-BG-6	BANK 2020 BN26 A4			4	1.A	6,575,100	85.0970	6,875,833	8,080,000	6,791,350	0	181,469	0	0	2.403	5.675	MON	16,180	194,162	10/18/2022	03/15/2063
06540L-AJ-6	BANK 2021-BN37 D				1.D	8,044,075	55.2990	5,198,127	9,400,000	8,265,958	0	117,384	0	0	2.500	4.330	MON	19,583	235,000	01/27/2022	11/15/2064
06540V-BB-0	BANK 2019-BN24 A3			2	1.A	16,207,768	88.8040	15,811,975	17,805,384	16,477,500	0	202,307	0	0	2.960	4.492	MON	43,920	527,039	08/29/2022	11/15/2062
06540X-BG-5	BANK 2019-BN22 A4			4	1.A	28,195,724	88.9360	22,567,487	25,375,000	27,129,645	0	(310,511)	0	0	2.978	1.630	MON	62,972	755,667	07/08/2020	11/15/2062
06541A-AJ-9	BANK 2021-BANK31 D			2	2.A	4,046,801	60.1910	2,625,848	4,362,500	4,125,559	0	26,507	0	0	2.500	3.375	MON	9,089	109,069	02/01/2021	02/15/2054
06541A-BZ-2	BANK 2021-BN31 C			2	1.C	6,249,544	72.5480	4,534,253	6,250,000	6,249,544	0	(79)	0	0	2.545	2.548	MON	13,255	159,063	01/28/2021	02/15/2054
06541C-AJ-5	BANK 2021-BN33 D				1.E	2,430,075	57.2190	1,536,337	2,685,000	2,487,583	0	22,145	0	0	2.500	3.650	MON	5,594	67,125	05/11/2021	05/15/2064
06541C-AL-0	BANK 2021-BN33 E				2.A	4,255,968	50.9320	2,551,672	5,010,000	4,421,856	0	64,647	0	0	2.500	4.388	MON	10,438	125,250	05/11/2021	05/15/2064
06541F-AZ-2	BANK 2017-NK4 A3			2	1.A	5,471,457	95.2060	5,208,368	5,470,602	5,470,602	0	0	0	0	3.362	3.360	MON	15,327	183,922	03/25/2020	05/15/2050
06541L-AJ-5	BANK 2022-BNK40 D				1.D	1,806,243	53.3750	1,240,976	2,325,000	1,874,528	0	37,802	0	0	2.500	5.476	MON	4,844	58,125	03/15/2022	03/15/2064
06541L-AL-0	BANK 2022-BNK40 E				1.G	2,151,850	50.8760	1,526,278	3,000,000	2,260,338	0	66,355	0	0	2.500	6.432	MON	6,250	75,000	03/15/2022	03/15/2064
06541U-CK-0	BANK 2020-BN30 C				1.B	3,206,074	73.9830	2,404,440	3,250,000	3,216,531	0	3,191	0	0	2.757	2.920	MON	7,467	89,603	03/02/2021	12/15/2053
07335C-AK-0	BBCMS 2019-C4 XA				1.A FE	13,385,271	6.2600	8,716,323	0	9,417,625	0	(1,606,633)	0	0	1.554	3.226	MON	180,261	2,291,445	10/21/2021	08/15/2052
08160B-AH-7	BMARK 2018-B5 AS			4	1.A	5,149,990	93.0870	4,654,349	5,000,000	5,071,287	0	(15,550)	0	0	4.419	4.061	MON	18,412	220,945	07/27/2018	07/15/2051
08160K-AE-4	BMARK 2019-B15 A5			4	1.A	18,293,750	86.5980	17,319,508	20,000,000	18,579,325	0	214,983	0	0	2.928	4.372	MON	48,800	585,600	08/26/2022	12/15/2072
08161C-AJ-0	BMARK 2018-B2 AS			4	1.A	5,149,990	88.4740	4,423,700	5,000,000	5,064,212	0	(14,814)	0	0	4.084	3.732	MON	17,015	204,175	02/09/2018	02/15/2051
08161H-AH-3	BMARK 2018-B4 AM	CF		4	1.A	7,926,302	92.9370	7,202,583	7,750,000	7,829,056	0	(19,376)	0	0	4.311	4.039	MON	27,842	334,103	10/25/2018	07/15/2051
08162B-BG-6	BMARK 2019-B11 B				1.A FE	2,379,980	3.6450	1,491,927	0	1,646,572	0	(392,561)	0	0	1.001	3.353	MON	34,159	435,744	02/25/2022	05/15/2052
08162C-AF-7	BMARK 2018-B6 AS			4	1.A	6,179,876	92.0990	5,525,954	6,000,000	6,088,367	0	(18,816)	0	0	4.441	4.087	MON	22,205	266,460	09/20/2018	10/10/2051
08162T-BB-8	BMARK	CF		4	1.A	10,510,077	96.0380	9,901,559	10,310,000	10,422,909	0	(24,773)	0	0	4.510	4.244	MON	38,748	464,981	08/26/2022	05/15/2053
08162X-BN-3	BMARK 2020-B20 C			2	2.A	1,544,988	71.3090	1,069,633	1,500,000	1,527,070	0	(3,790)	0	0	3.386	3.089	MON	4,232	50,784	10/19/2020	10/15/2053
08162Y-AE-2	BMARK 2019-B14 A5			4	1.A	8,290,744	89.6650	6,680,072	7,450,000	7,979,387	0	(89,978)	0	0	3.049	1.706	MON	18,927	227,121	06/24/2020	12/15/2062
08162Y-AF-9	BMARK 2019-B14 AS			4	1.A	5,149,970	87.7120	4,385,615	5,000,000	5,090,417	0	(14,841)	0	0	3.352	3.004	MON	13,965	167,575	11/05/2019	12/15/2062

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
08163B-AL-5	BENCHMARK MORTGAGE			2	1.G	2,342,520	55.3920	1,523,286	2,750,000	2,392,527	0	15,980	0	0	2.000	3.042	MON	4,583	55,000	12/18/2020	01/15/2054
08163B-BH-3	BENCHMARK MORTGAGE			2	1.C	8,398,265	72.6060	6,171,511	8,500,000	8,416,525	0	3,036	0	0	2.695	2.901	MON	19,091	233,177	03/02/2021	01/15/2054
08163C-AJ-8	BMARK 2021-B24 D				2.B	5,255,709	53.2520	3,371,888	6,332,000	5,510,761	0	94,046	0	0	2.000	4.099	MON	10,553	126,640	03/04/2021	03/15/2054
08163C-BC-2	BMARK 2021-B24 A5 2021-B24 A5			2	1.A	14,742,555	81.4040	13,294,148	16,331,000	14,977,746	0	167,776	0	0	2.584	3.988	MON	35,170	422,042	07/28/2022	03/15/2054
08163C-BJ-7	BMARK 2021-B24 C				1.E	12,280,442	70.8590	8,701,827	12,280,500	12,280,442	0	0	0	0	3.293	3.299	MON	33,704	404,446	03/04/2021	03/15/2054
08163D-AG-2	BMARK 2021-B25 C				1.A FE	9,949,196	5.5790	7,100,981	0	7,904,285	0	(1,007,740)	0	0	1.092	3.594	MON	115,805	1,458,638	02/24/2022	04/15/2054
08163D-AL-1	BMARK 2021-B25 C				1.D	4,344,311	69.7420	3,138,377	4,500,000	4,370,850	0	14,013	0	0	3.201	3.658	MON	12,004	144,030	02/24/2022	04/15/2054
08163E-AH-8	BMARK 2021-B26 D				1.G	3,251,415	53.1520	1,993,216	3,750,000	3,363,966	0	43,952	0	0	2.000	3.605	MON	6,250	75,000	05/13/2021	06/15/2054
08163E-BL-8	BMARK 2021-B26 E				3.A	4,528,844	49.8090	2,827,432	5,676,500	4,778,957	0	98,703	0	0	2.000	4.555	MON	9,461	113,530	05/13/2021	06/15/2054
08163G-AB-6	BMARK 2021-B28 D				2.B	16,587,456	53.9510	10,874,815	20,156,800	17,193,756	0	320,692	0	0	2.000	4.287	MON	33,595	403,136	01/27/2022	08/15/2054
08163J-AL-8	BMARK 2021-B29 C				1.F	3,352,489	73.3090	2,565,800	3,500,000	3,377,780	0	12,956	0	0	2.752	3.271	MON	8,026	96,309	01/27/2022	09/15/2054
12512J-AX-2	CD 2018-CD7 XA				1.A FE	4,388,836	2.3890	2,610,362	0	2,997,774	0	(598,536)	0	0	0.640	4.243	MON	58,267	778,776	09/28/2021	08/15/2051
12515B-AF-5	CD 2019-CD8 XA			2	1.A FE	5,101,358	5.9470	3,133,117	0	3,429,977	0	(601,296)	0	0	1.399	4.224	MON	61,414	769,344	02/25/2021	08/15/2057
12515H-BD-6	CD 2017-CD5 C			2	1.E	445,487	85.7110	368,556	430,000	439,039	0	(2,870)	0	0	4.128	3.508	MON	1,479	17,995	11/05/2020	08/15/2050
125284-AL-3	CGDB 2019-MOB F				1.A	388,470	94.8950	379,581	400,000	398,829	0	4,423	0	0	8.026	8.219	MON	1,516	30,746	04/21/2022	11/15/2036
125284-AN-9	CGDB 2019-MOB G				4.C FE	385,047	94.2390	376,958	400,000	395,919	0	4,714	0	0	8.468	8.831	MON	1,600	32,494	04/21/2022	11/15/2036
12531W-BC-5	CFCRE 2016-C3 XA				1.A FE	1,235,598	1.5440	506,634	0	578,461	0	(305,929)	0	0	0.980	3.797	MON	26,799	342,774	09/28/2021	01/10/2048
12532A-AZ-2	CFCRE 2016-C6 A3		CF	4	1.A	6,179,570	94.0550	5,643,319	6,000,000	6,050,126	0	(19,776)	0	0	3.217	2.856	MON	16,085	193,020	11/01/2016	11/10/2049
12591U-AF-0	COMM 2014-UBS2 A5		CF	4	1.A	6,681,292	99.8250	6,475,644	6,486,999	6,486,999	0	(13,272)	0	0	3.961	3.610	MON	21,413	256,950	03/03/2014	03/10/2047
12592M-BK-5	COMM 2014-LC17 A5			4	1.A	22,063,626	98.3150	21,147,582	21,510,000	21,523,768	0	(78,861)	0	0	3.917	3.563	MON	70,212	842,547	10/22/2018	10/10/2047
12593A-BA-2	COMM 2015-CR23 A4			4	1.A	30,781,079	96.9500	29,084,925	30,000,000	30,079,616	0	(104,492)	0	0	3.497	3.156	MON	87,425	1,049,100	10/22/2018	05/10/2048
12593P-AW-2	COMM 2015-CR25 A4		CF	4	1.A	9,434,004	96.7120	8,723,388	9,020,000	9,080,394	0	(48,957)	0	0	3.759	3.191	MON	28,255	339,062	02/19/2016	08/10/2048
12595F-AE-2	CSAIL 2017-CX9 A5			4	1.A	9,497,491	91.8860	8,958,838	9,750,000	9,637,218	0	30,245	0	0	3.446	3.829	MON	27,996	335,946	12/20/2018	09/15/2050
12630D-AY-0	COMM 2014-CR14 A4		CF	4	1.A	4,900,007	99.8040	4,770,915	4,780,301	4,780,301	0	(11,871)	0	0	4.236	1.286	MON	16,874	202,494	10/22/2018	02/10/2047
12635Q-BG-4	COMM 2015-CR27 A4		CF	4	1.A	7,511,913	96.4410	7,039,206	7,299,000	7,334,713	0	(27,590)	0	0	3.612	3.226	MON	21,970	263,640	03/08/2017	10/10/2048
12635Q-BJ-8	COMM 2015-CR27 AM			4	1.A	3,089,843	95.6800	2,870,388	3,000,000	3,014,070	0	(10,340)	0	0	3.984	3.633	MON	9,960	119,520	10/20/2015	10/10/2048
12635W-AA-5	COMM 2016-787S A		CF	4	1.A	9,784,258	93.2690	8,860,572	9,500,000	9,558,560	0	(23,764)	0	0	3.545	3.249	MON	28,065	336,775	02/19/2016	02/10/2036
12636L-AY-6	CSAIL 2016-C5 A5			4	1.A	7,724,985	96.4880	7,236,624	7,500,000	7,534,418	0	(26,419)	0	0	3.757	3.393	MON	23,479	281,753	01/26/2016	11/15/2048
12654Y-AG-4	CPTS 2019-CPT C			2	1.A	12,142,891	73.7270	8,662,975	11,750,000	12,045,543	0	(48,971)	0	0	2.997	2.576	MON	29,344	357,012	12/02/2021	11/13/2039
12659J-AG-2	COLEM 2022-HLNE C			2	1.A	18,400,938	77.0530	14,826,566	19,242,126	18,460,679	0	248,556	43,250	0	2.461	3.955	MON	39,462	480,129	03/01/2022	04/12/2042
17291E-BA-8	CGCMT 2016-P6 C			2	1.E	1,671,410	81.0310	1,401,833	1,730,000	1,702,100	0	7,561	0	0	4.199	4.850	MON	6,053	73,659	11/06/2020	12/10/2049
17322Y-AC-4	CGCMT 2014-GC25 A3		CF	4	1.A	7,563,880	98.3440	7,212,127	7,333,560	7,340,036	0	(28,321)	0	0	3.372	2.971	MON	20,607	247,288	02/19/2015	10/10/2047
17324D-AU-8	CGCMT 2015-P1 A5		CF	4	1.A	6,190,313	96.6390	5,798,366	6,000,000	6,022,688	0	(22,755)	0	0	3.717	3.337	MON	18,585	223,020	08/26/2015	09/15/2048
17325G-AD-8	CGCMT 2016-C3 A4		CF	4	1.A	5,149,810	93.5550	4,677,733	5,000,000	5,038,921	0	(16,680)	0	0	3.154	2.801	MON	13,142	157,700	11/03/2016	11/15/2049
17325H-BU-7	CGCMT 2017-P7 XA IO				1.A FE	3,103,268	2.6720	1,772,139	0	2,112,914	0	(675,883)	0	0	1.085	2.341	MON	59,948	778,843	09/28/2021	04/14/2050
17328C-AD-4	CGCMT 2019-CT A4			4	1.A	37,823,883	89.5370	30,156,011	33,680,000	36,322,120	0	(449,447)	0	0	3.102	1.634	MON	87,063	1,044,754	09/14/2020	12/15/2072
17328H-BF-7	CGCMT 2019-GC43 C				1.A FE	2,730,129	2.7330	1,867,036	0	2,039,894	0	(359,012)	0	0	0.619	3.277	MON	35,236	458,564	02/24/2022	11/10/2052
23305J-AG-7	DBUBS 2017-BRBK C			4	1.A	2,026,071	85.1090	1,702,181	2,000,000	2,006,704	0	(740)	0	0	3.530	3.374	MON	5,883	71,584	10/12/2017	10/10/2034
36250G-AP-0	GSMS 2015-GC30 A4		CF	4	1.A	19,700,391	96.5490	18,590,541	19,255,000	19,299,267	0	(52,744)	0	0	3.382	3.109	MON	54,267	651,204	03/08/2017	05/10/2050
36250P-AD-7	GSMS 2015-GC32 A4		CF	4	1.A	3,783,549	97.0410	3,546,846	3,655,000	3,671,384	0	(15,217)	0	0	3.764	3.345	MON	11,465	137,574	11/09/2015	07/10/2048
36250W-AA-8	GSMS 2015-590M A		CF	4	1.A	5,149,966	94.0840	4,704,197	5,000,000	5,026,904	0	(16,927)	0	0	3.621	3.278	MON	15,088	181,050	10/23/2015	10/10/2035
36251X-AR-8	GSMS 2016-GS4 A4			4	1.A	6,694,988	94.9350	6,170,771	6,500,000	6,555,348	0	(21,470)	0	0	3.442	3.089	MON	18,644	223,730	11/16/2016	11/10/2049
36252H-AD-3	GSMS 2017-GS5 A4			4	1.A	5,664,926	93.3790	5,135,848	5,500,000	5,550,983	0	(17,834)	0	0	3.674	3.322	MON	16,839	202,070	03/07/2017	03/10/2050
36252S-AU-1	GSMS 2019-GC38 A3		CF	4	1.A	25,248,750	93.2260	23,306,550	25,000,000	25,186,936	0	(3,141)	0	0	3.703	3.520	MON	77,146	925,750	02/13/2019	02/10/2052
36252S-AX-5	GSMS 2019-GC38 C				1.A FE	1,821,469	4.7710	1,586,964	0	1,530,982	0	(62,757)	0	0	0.931	4.111	MON	25,819	337,159	02/25/2022	02/10/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36253P-AC-6	GSMS 2017-GS6 A3	CF		4	1.A	9,867,707	92.5710	9,257,111	10,000,000	9,923,403	0	19,427	0	0	3.433	3.692	MON	28,608	343,300	03/23/2020	05/10/2050
36258Y-BL-1	GSMS			4	1.A	30,639,970	84.8660	25,883,996	30,500,000	30,894,793	0	5,778	0	0	3.173	2.914	MON	80,650	967,796	04/06/2020	02/13/2053
36260J-AD-9	GSMS 2019-GC39 A4			4	1.A	5,800,000	91.5730	4,578,653	5,000,000	5,493,667	0	(91,313)	0	0	3.567	1.512	MON	14,863	178,350	09/14/2020	05/10/2052
36270G-AA-9	GSMS 2023-SHIP A 2023-SHIP A				1.A FE	1,086,986	97.2000	1,103,217	1,135,000	1,086,986	0	0	0	0	4.322	6.135	MON	4,129	16,625	08/04/2023	09/10/2038
38406J-AL-2	GRACE 2020-GRCE E			4	1.G	3,143,561	69.9420	2,447,980	3,500,000	3,235,588	0	30,852	0	0	2.680	3.973	MON	7,816	95,089	11/10/2020	12/10/2040
44421G-AA-1	HY 2019-30HY A	CF		4	1.A	10,299,214	88.4590	8,845,931	10,000,000	10,172,791	0	(29,784)	0	0	3.228	2.891	MON	26,900	322,800	06/24/2019	07/10/2039
44421L-AA-0	HY 2016-10HY A	CF		4	1.A	4,303,711	92.9310	4,158,643	4,475,000	4,412,618	0	21,278	0	0	2.835	3.388	MON	10,572	126,866	12/19/2018	08/10/2038
44421L-AE-2	HY 2016-10HY B	CF		4	1.A	7,242,188	91.9680	6,897,629	7,500,000	7,420,688	0	25,738	0	0	2.977	3.435	MON	18,604	226,348	01/25/2017	08/10/2038
44965L-AA-2	ILPT 2019-SURF A	CF		4	1.A	11,844,207	92.7220	10,663,053	11,500,000	11,686,835	0	(35,049)	0	0	4.145	3.798	MON	39,723	476,675	03/01/2019	02/11/2041
46590M-AT-7	JPMCC 2016-JP2 XA				1.A FE	1,964,314	3.3490	917,226	0	1,071,638	0	(396,226)	0	0	1.787	1.998	MON	38,313	503,834	09/28/2021	08/15/2049
46590R-AE-9	JPMCC 2016-JP3 A5			4	1.A	4,377,479	92.7800	3,943,139	4,250,000	4,282,858	0	(16,222)	0	0	2.870	2.490	MON	10,166	121,992	09/22/2016	08/15/2049
46596R-AE-5	JPMCC 2017-JP7 A5	CF		4	1.A	11,693,694	92.0050	10,560,559	11,478,210	11,545,873	0	(23,265)	0	0	3.454	3.245	MON	33,038	396,457	10/25/2018	09/15/2050
46643T-BB-7	JPMBB 2014-C26			4	1.A	589,722	98.8620	566,180	572,697	574,242	0	(4,137)	0	0	3.288	1.932	MON	1,569	18,833	01/24/2020	01/15/2048
46645J-AD-4	JPMBB 2015-C33 A4	CF		4	1.A	15,587,813	96.4060	14,460,882	15,000,000	15,092,425	0	(70,883)	0	0	3.770	3.293	MON	47,121	565,455	02/12/2016	12/15/2048
46645L-AY-3	JPMBB 2016-C1 A5	CF		4	1.A	14,363,694	95.6490	13,390,924	14,000,000	14,064,442	0	(44,797)	0	0	3.576	3.255	MON	41,721	500,654	03/08/2017	03/15/2049
46645U-AT-4	JPMCC 2016-JP4 A4	CF		4	1.A	9,269,982	94.0090	8,460,847	9,000,000	9,074,424	0	(29,625)	0	0	3.648	3.292	MON	27,362	328,347	12/05/2016	12/15/2049
46646R-AN-3	JPMDB 2016-C4 AS			4	1.A	2,127,125	89.0150	1,993,940	2,240,000	2,194,524	0	13,357	0	0	3.385	4.145	MON	6,318	75,813	10/25/2018	12/15/2049
48129R-AX-3	JPMDB 2019-COR6 A4	CF		4	1.A	9,514,063	82.7270	8,272,679	10,000,000	9,686,554	0	46,995	0	0	3.057	3.686	MON	25,471	305,650	03/20/2020	11/13/2052
55283J-AA-8	MAD 2019-650M A				4.B FE	4,658,112	70.8900	3,544,486	5,000,000	4,783,947	0	25,834	0	0	3.460	4.341	MON	14,417	175,399	12/16/2021	12/12/2034
55375K-AS-5	MSSG 2017-237P A	CF		4	1.A	10,086,934	79.3040	8,076,346	10,184,000	10,131,451	0	8,579	0	0	3.397	3.534	MON	28,829	345,951	02/08/2019	09/13/2039
556227-AA-4	MAD 2015-11MD A	CF		4	1.A	9,276,680	89.8610	8,087,512	9,000,000	9,041,275	0	(31,787)	0	0	3.555	3.296	MON	26,661	324,376	10/30/2015	09/10/2035
61690Q-AD-1	MSBAM 2015-C23 A3			2	1.A	4,754,408	97.2430	4,575,121	4,704,816	4,709,230	0	(7,278)	0	0	3.451	3.266	MON	13,530	162,363	03/26/2020	07/15/2050
61691A-BK-8	MSC 2015-UBS8 A3	CF		4	1.A	12,058,979	96.9310	11,573,224	11,939,695	11,945,334	0	(15,829)	0	0	3.540	3.415	MON	35,222	422,665	12/02/2015	12/15/2048
61691A-BL-6	MSC 2015-UBS8 A4	CF		4	1.A	7,291,250	96.2360	6,736,538	7,000,000	7,047,058	0	(34,163)	0	0	3.809	3.304	MON	22,219	266,630	01/29/2016	12/15/2048
61691D-AA-5	MSC 2018-MP A	CF		4	1.A	6,830,578	87.3290	5,658,898	6,480,000	6,830,578	0	0	0	0	4.276	2.816	MON	23,090	280,933	02/14/2019	07/11/2040
61691G-AS-9	MSBAM 2016-C32 A4	CF		4	1.A	15,449,625	94.9590	14,243,918	15,000,000	15,135,282	0	(55,517)	0	0	3.720	3.332	MON	46,500	558,000	12/06/2016	12/15/2049
61763X-AE-6	MSBAM 2014-C18 A4	CF		4	1.A	4,413,275	98.0580	4,201,784	4,285,000	4,285,000	0	(18,382)	0	0	3.923	3.497	MON	14,008	168,101	09/18/2014	10/15/2047
61765D-AU-2	MSC 2015-MS1 A4	CF		4	1.A	10,339,061	96.8010	9,631,745	9,950,000	9,988,586	0	(48,503)	0	0	3.779	3.352	MON	31,334	376,011	08/25/2015	05/15/2048
61766L-BX-6	MSBAM 2016-C28 C				2.B	4,482,334	81.8530	3,687,072	4,504,505	4,504,505	0	0	0	0	4.602	4.507	MON	9,214	210,235	01/14/2021	01/15/2049
61768H-AV-8	MSC 2019-L2 A3	CF		4	1.A	8,079,798	94.2260	7,538,074	8,000,000	8,026,662	0	(9,745)	0	0	3.806	3.665	MON	25,373	304,480	03/01/2019	03/15/2052
63874T-AN-7	NATIXIS COMMERCIAL			4	3.C FE	9,606,355	77.0050	7,700,542	10,000,000	9,689,317	0	22,509	0	0	4.524	5.033	MON	37,702	458,709	12/15/2020	08/15/2038
67118A-AA-3	OPG 21-PORT-A			4	1.A	1,079,231	97.6800	1,063,009	1,088,258	1,088,258	0	0	0	0	5.954	4.172	MON	3,060	60,890	09/30/2021	10/15/2036
68245H-AC-8	OMPT 2017-1MKT B			4	1.A	10,299,955	87.0060	8,700,572	10,000,000	10,000,000	0	(44,356)	0	0	3.845	3.372	MON	32,044	384,530	02/15/2017	02/10/2032
865592-AJ-8	SUMMT 2022-BVUE D			4	1.A	4,365,333	57.4260	2,584,175	4,500,000	4,439,150	0	18,913	0	0	2.892	3.350	MON	10,847	131,975	01/12/2022	02/12/2041
87332P-AA-8	TYSN 2023-CRNR A 2023-CRNR A				1.A FE	5,045,520	104.0810	5,204,026	5,000,000	5,045,520	0	0	0	0	6.799	6.536	MON	28,329	0	11/29/2023	12/10/2033
90117P-AC-9	AOTA 2015-1211 A1A2	CF		4	1.A	9,466,523	95.7630	8,618,625	9,000,000	9,081,632	0	(54,373)	0	0	3.901	3.275	MON	29,254	351,045	02/03/2016	08/10/2035
90276C-AE-1	UBSCM 2017-C2 A4	CF		4	1.A	11,098,524	93.3240	10,638,974	11,400,000	11,273,950	0	30,867	0	0	3.487	3.835	MON	33,127	397,518	12/20/2018	08/15/2050
90276E-AE-7	UBSCM 2017-C1 A4	CF		4	1.A	7,467,052	93.9030	6,807,948	7,250,000	7,319,996	0	(24,033)	0	0	3.460	3.104	MON	20,904	250,850	05/31/2017	06/15/2050
90276G-AS-1	UBSCM 2017-C3 A4			4	1.A	6,203,447	93.5980	6,002,462	6,413,000	6,322,439	0	22,582	0	0	3.426	3.866	MON	18,309	219,644	10/25/2018	08/15/2050
94989D-AW-9	WFCM WFCM 015-C27 A5	CF		4	1.A	1,277,860	96.6690	1,201,318	1,242,714	1,248,744	0	(9,273)	0	0	3.451	2.715	MON	3,574	42,886	03/26/2020	02/15/2048
95000G-BE-3	WFCM 2016-BNK1 C			4	3.A	2,289,156	55.3730	1,506,136	2,720,000	2,496,836	0	71,180	0	0	3.071	6.497	MON	6,961	83,531	01/21/2021	08/15/2049
95000M-BR-1	WFCM 2016-C36 AS			4	1.A	10,083,784	91.7720	9,406,649	10,250,000	10,165,371	0	19,051	0	0	3.419	3.693	MON	29,204	350,448	10/25/2018	11/15/2059
95001J-AW-7	WFCM 2018-C44 A4	CF		4	1.A	7,904,276	95.5070	7,497,297	7,850,000	7,867,178	0	(7,466)	0	0	3.948	3.861	MON	25,827	309,918	12/11/2018	05/15/2051
95001L-AU-6	WFCM 2018-C43 A4	CF		4	1.A	15,589,258	95.2800	14,292,071	15,000,000	15,282,836	0	(75,163)	0	0	4.012	3.458	MON	50,150	601,800	04/08/2020	03/15/2051
95001L-AX-0	WFCM 2018-C43 AS			4	1.A	2,059,890	92.5160	1,850,316	2,000,000	2,027,800	0	(7,447)	0	0	4.152	3.760	MON	6,920	83,040	03/12/2018	03/15/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
95001M-AL-4	WFCM 2017-C38 C			4	1.F	306,949	87.3470	262,042	300,000	303,494	0	(1,180)	0	0	3.903	3.523	MON	976	11,709	11/13/2020	07/15/2050
95001N-AY-4	WFCM 2018-C45 A4		CF	4	1.A	14,503,827	96.0800	13,547,332	14,100,000	14,281,967	0	(46,385)	0	0	4.184	3.838	MON	49,162	589,944	10/25/2018	06/15/2051
95001Q-AU-5	WFCM 2018-C46 A4		CF	4	1.A	7,724,873	94.9300	7,119,750	7,500,000	7,603,903	0	(25,787)	0	0	4.152	3.789	MON	25,950	311,400	08/10/2018	08/15/2051
95002E-BB-2	WFCM 2020-C55 A5 2020-C55 A5			2	1.A	12,041,857	87.5190	11,600,577	13,255,000	12,243,740	0	148,021	0	0	2.725	4.223	MON	30,100	361,199	08/16/2022	02/15/2053
95002N-AA-5	WFCM 2019-JWDR A		CF	4	1.A FE	4,963,810	91.5730	4,578,632	5,000,000	4,988,987	0	(11,013)	0	0	2.501	2.587	MON	10,419	126,762	09/19/2019	09/15/2031
95003C-AJ-9	WFCM 2021-C59 A5 2021-C59 A5			2	1.A	4,065,342	84.5260	3,851,848	4,557,000	4,134,235	0	50,687	0	0	2.626	4.179	MON	9,972	119,667	08/16/2022	04/15/2054
05602C-AJ-3	BSPRT 2021-FL7 C		C		2.B FE	2,116,117	94.5700	2,014,333	2,130,000	2,130,000	0	13,883	0	0	8.226	7.422	MON	8,274	168,026	02/25/2022	12/15/2038
07335Y-AJ-5	BDS 2021-FL10 C		C		2.B FE	5,490,684	95.2990	5,241,447	5,500,000	5,500,000	0	9,316	0	0	8.323	7.482	MON	17,801	438,903	02/23/2022	12/16/2036
07335Y-AL-0	BDS 2021-FL10 C		C		2.C FE	4,784,084	94.9420	4,549,610	4,792,000	4,792,000	0	7,916	0	0	8.823	8.014	MON	16,442	406,631	02/23/2022	12/16/2036
36262T-AJ-2	GPMT 2021-FL4 D		C		2.B FE	11,000,000	87.0430	9,574,681	11,000,000	11,000,000	0	0	0	0	8.326	7.014	MON	30,530	881,731	11/03/2021	12/15/2036
36262T-AL-7	GPMT 2021-FL4 E		C		2.C FE	3,736,000	83.6840	3,126,430	3,736,000	3,736,000	0	0	0	0	8.926	7.670	MON	11,116	322,195	11/03/2021	11/15/2036
78485K-AL-9	STWD 2022-FL3 D		C		2.B FE	7,500,000	91.4580	6,859,318	7,500,000	7,500,000	0	0	0	0	8.060	6.917	MON	28,546	576,352	01/20/2022	11/15/2038
78485K-AN-5	STWD 2022-FL3 E		C		2.C FE	1,750,000	87.5140	1,531,488	1,750,000	1,750,000	0	0	0	0	8.560	7.492	MON	7,074	143,348	01/20/2022	11/15/2038
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						1,291,064,045	XXX	1,140,111,775	1,246,948,393	1,270,634,098	0	(5,908,290)	43,250	0	XXX	XXX	XXX	4,370,657	59,727,868	XXX	XXX
000249-AA-0	AA MMF 1 LTD A				1.G FE	31,830,000	96.0700	30,579,081	31,830,000	31,830,000	0	0	0	0	7.349	5.145	JAJO	428,857	2,167,199	01/28/2022	10/08/2051
000249-AB-8	AA MMF 1 LTD B				2.C FE	4,800,000	92.1300	4,422,240	4,800,000	4,800,000	0	0	0	0	9.649	8.752	JAJO	84,912	438,749	01/28/2022	10/08/2051
000249-AC-6	AA MMF 1 LTD C				3.C FE	2,525,000	88.4000	2,232,100	2,525,000	2,525,000	0	0	0	0	13.399	11.579	JAJO	62,027	326,803	01/28/2022	10/08/2051
000249-AD-4	AA MMF 1 LTD D				4.C FE	2,375,000	95.5300	2,268,838	2,375,000	2,375,000	0	0	0	0	14.649	12.008	JAJO	63,785	337,489	12/13/2021	10/08/2051
00043*-AB-5	AA WAREHOUSE Class B				2.C FE	9,817,708	96.4100	9,465,252	9,817,708	9,817,708	0	0	0	0	7.330	7.395	FMAN	107,941	686,724	09/20/2022	08/08/2036
00104U-AC-2	AEP TEXAS CENTRAL			4	1.A FE	518,617	98.0770	521,174	531,390	529,150	0	1,595	0	0	2.845	3.466	JD	1,260	15,118	10/01/2018	03/01/2026
00182@-AA-6	AMAZON				1.D	28,861,511	91.2410	26,333,545	28,861,511	28,861,511	0	0	0	0	3.497	3.522	MON	2,804	1,009,287	05/17/2017	10/31/2038
00184*-AA-6	AMAZON RANDALL OH			1	1.D	32,267,557	91.4740	29,516,288	32,267,557	32,267,557	0	0	0	0	3.610	3.637	MON	3,236	1,164,859	07/10/2017	03/31/2039
00184@-AA-4	AMAZON			1	1.E	8,143,501	94.2650	7,676,445	8,143,501	8,143,501	0	0	0	0	4.095	4.130	MON	926	332,943	04/12/2018	06/30/2039
00191#-AA-3	AMAZON				1.E	9,094,049	94.8000	8,621,171	9,094,049	9,094,049	0	0	0	0	4.095	4.130	MON	1,034	372,401	03/12/2018	08/31/2039
00196#-AA-8	AOP CLASS A NOTES				1.G PL	25,623,595	100.0000	25,623,595	25,623,595	25,623,595	0	0	0	0	7.677	7.749	JAJO	409,840	1,595,003	11/28/2023	03/31/2041
00196#-AB-6	AOP CLASS B NOTES				2.C PL	13,144,189	100.0000	13,144,189	13,144,189	13,144,189	0	0	0	0	8.657	8.748	JAJO	237,051	880,823	11/28/2023	03/31/2041
00225#-AA-3	AMAZON				1.E	8,559,111	94.7770	8,112,077	8,559,111	8,559,111	0	0	0	0	4.095	4.129	MON	974	350,496	03/12/2018	09/30/2039
00256D-AB-8	AASET 2019-1 B				6. FE	3,910,736	31.7020	1,305,613	4,118,392	1,305,613	(2,707,215)	12,852	0	0	4.948	6.499	MON	9,057	203,778	03/03/2021	05/15/2039
00436M-AA-3	AALLC 2018-1 A			4	1.F FE	2,701,300	97.7320	2,640,707	2,701,982	2,701,300	0	0	0	0	3.870	3.948	MON	8,423	104,567	06/13/2018	12/02/2033
00436M-AB-1	AALLC 2018-1 B			4	2.B FE	900,488	97.5210	878,357	900,681	900,488	0	0	0	0	4.510	4.605	MON	3,272	40,621	06/13/2018	12/02/2033
00436M-AC-9	AALLC 2018-1 C			4	3.C FE	900,502	97.9990	882,663	900,683	900,502	0	0	0	0	6.650	6.820	MON	4,825	59,895	06/13/2018	12/02/2033
008513-AA-1	AGREE			1	2.B FE	5,995,620	85.6670	5,139,999	6,000,000	5,996,914	0	387	0	0	2.900	2.908	AO	43,500	174,000	08/12/2020	10/01/2030
009098-A*-5	AMAZON				1.E	7,317,154	96.7980	7,082,879	7,317,154	7,317,154	0	0	0	0	4.494	4.536	MON	19,182	328,814	10/19/2018	11/10/2039
00910G-A*-4	AMAZON.COM INC				1.E	8,123,288	97.5640	7,925,377	8,123,288	8,123,288	0	0	0	0	4.533	4.576	MON	21,480	368,229	10/19/2019	03/10/2041
02666T-AB-3	AMERICAN HOMES 4 RENT			1	2.B FE	118,494	99.1410	99,141	100,000	112,751	0	(2,583)	0	0	4.900	2.131	FA	1,851	4,900	08/18/2021	02/15/2029
03027X-AD-2	AMERICAN TOWER			1	2.C FE	3,876,080	99.8720	3,994,888	4,000,000	3,997,601	0	14,705	0	0	5.000	5.392	FA	75,556	200,000	09/10/2013	02/15/2024
03027X-AJ-9	AMERICAN TOWER			1	2.C FE	1,954,375	98.7210	1,934,929	1,960,000	1,958,540	0	604	0	0	4.400	4.435	FA	32,580	86,240	01/08/2016	02/15/2026
03027X-AK-6	AMERICAN TOWER			1	2.C FE	4,950,200	95.7910	4,789,567	5,000,000	4,984,662	0	5,089	0	0	3.375	3.490	AO	35,625	168,750	05/10/2016	10/15/2026
03027X-BC-3	AMERICAN TOWER			1	2.C FE	994,250	83.8810	838,812	1,000,000	996,158	0	548	0	0	2.100	2.164	JD	933	21,000	06/01/2020	06/15/2030
03027X-BR-0	AMERICAN TOWER			1	2.C FE	1,278,331	91.1080	1,170,741	1,285,000	1,281,293	0	1,328	0	0	1.450	1.559	MS	5,486	18,633	09/23/2021	09/15/2026
03027X-BS-8	AMERICAN TOWER			1	2.C FE	21,117,928	82.6830	17,558,490	21,236,000	21,141,926	0	10,966	0	0	2.300	2.363	MS	143,815	488,428	09/23/2021	09/15/2031
03063#-AD-6	AMERICOLD REALTY				2.B FE	12,300,500	84.1450	9,288,815	11,039,000	11,039,000	0	0	0	334,000	1.620	1.620	JJ	86,435	175,028	10/30/2020	01/07/2031
03063#-AE-4	AMERICOLD REALTY				2.B FE	12,300,500	79.6390	8,791,339	11,039,000	11,039,000	0	0	0	334,000	1.650	1.650	JJ	88,036	178,269	10/30/2020	01/07/2033
03065U-AB-5	AMCAR 2023-2 A2A 2023-2 A2A				1.A FE	1,697,976	100.4310	1,705,313	1,698,000	1,697,976	0	0	0	0	6.190	6.263	MON	3,796	25,693	09/12/2023	04/19/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03764#-AA-4	APOLLO CORE				3.B PL	9,799,006	91.1010	8,926,996	9,799,006	9,799,006	0	0	0	0	4.500	4.052	MJSD	1,225	320,423	06/30/2023	06/30/2032
03764#-AB-2	APOLLO CORE				4.B PL	4,848,173	88.9330	4,311,627	4,848,173	4,848,173	0	0	0	0	6.000	8.904	MJSD	808	428,019	06/30/2023	06/30/2032
038779-AB-0	ARBYS 2020-1A A2			2	2.C FE	10,449,000	91.5280	9,563,776	10,449,000	10,449,000	0	0	0	0	3.237	3.446	JAJO	57,312	338,234	07/23/2020	07/30/2050
053484-AD-3	AVALONBAY COMMUNITIES			1	1.G FE	19,043,600	101.6950	19,446,154	19,122,000	19,051,736	0	8,454	0	0	5.000	5.050	FA	361,193	658,647	11/28/2022	02/15/2033
05348E-AW-9	AVALONBAY COMMUNITIES			1	1.G FE	4,983,700	96.7830	4,839,138	5,000,000	4,996,351	0	1,779	0	0	3.500	3.539	MN	22,361	175,000	11/04/2015	11/15/2025
05523#-AA-1	BAE SYSTEMS HOLDINGS				2.A	33,066,188	79.5000	26,287,690	33,066,188	33,066,188	0	0	0	0	3.390	3.414	MON	49,820	1,120,944	09/01/2022	07/30/2042
05554L-AG-7	BXCMM 2021-1A A			4	1.A FE	15,000,000	99.0090	14,851,290	15,000,000	15,000,000	0	0	0	0	6.888	5.382	JAJO	223,867	971,182	11/10/2021	01/15/2035
05584A-AB-6	HGVGI 2017-1A B			4	2.B FE	315,718	96.9550	306,148	315,763	315,759	0	12	0	0	3.240	3.267	MON	171	10,231	04/04/2017	05/25/2029
05588U-AA-0	HGVGI 2019-A A			4	1.F FE	1,671,427	95.4510	1,595,800	1,671,851	1,671,427	0	0	0	0	3.280	3.351	MON	914	54,837	04/03/2019	09/26/2033
05588U-AB-8	HGVGI 2019-A B			4	2.B FE	1,172,871	95.0270	1,114,587	1,172,913	1,172,871	0	0	0	0	3.780	3.859	MON	739	44,336	04/03/2019	09/26/2033
05590#-AA-9	BP NORTH AMERICA			1	1.F	6,101,468	94.1140	5,742,350	6,101,468	6,101,468	0	0	0	0	3.540	3.566	MON	9,600	215,992	11/01/2017	11/15/2032
05607B-AB-7	BXGNT 2017-A B			4	2.C FE	2,739,354	98.5290	2,710,626	2,751,088	2,749,551	0	3,317	0	0	3.590	3.787	MON	7,956	98,764	01/24/2019	10/04/2032
05607U-AB-5	BXGNT 2018-A B			4	1.F FE	2,220,504	96.6060	2,175,233	2,251,651	2,228,422	0	7,807	0	0	3.950	4.934	MON	7,165	85,156	02/09/2023	02/02/2034
08863*-AA-7	LOWES WHEELING			1	2.A	976,072	99.8120	964,978	966,794	967,882	0	(598)	0	0	5.990	5.932	MON	965	57,911	10/30/2007	09/25/2025
088818-AA-3	ABBOTT LABORATORIES			1	1.E FE	6,439,328	99.3580	6,397,983	6,439,328	6,439,328	0	0	0	0	4.680	4.726	MON	13,394	301,360	05/27/2011	06/15/2032
09748R-AA-6	BOJA 2020-1A A2			4	2.B FE	17,745,554	93.5010	16,563,240	17,714,475	17,722,942	0	(22,611)	0	0	3.832	3.821	JAJO	133,878	678,819	10/13/2020	10/20/2050
09751#-AA-6	NEBRASKA MEDICINE				1.D	9,064,698	81.5540	7,392,664	9,064,698	9,064,698	0	0	0	0	3.000	3.018	MON	12,086	271,941	08/19/2020	12/15/2041
10112R-BB-9	BOSTON PROPERTIES			1	2.A FE	4,990,750	89.6870	4,484,360	5,000,000	4,994,515	0	891	0	0	3.400	3.422	JD	4,722	170,000	06/12/2019	06/21/2029
12327B-AA-4	BJETS 2021-1A A				1.F FE	8,535,143	92.6470	7,907,643	8,535,221	8,535,143	0	(19)	0	0	2.162	2.171	MON	8,201	184,532	03/02/2021	04/15/2036
12327B-AB-2	BJETS 2021-1A B				2.A FE	1,383,394	91.6100	1,267,340	1,383,405	1,383,400	0	(2)	0	0	2.918	2.935	MON	1,794	40,368	03/02/2021	04/15/2036
12327F-AA-5	BJETS 20-1			4	1.F FE	886,624	96.0180	851,328	886,637	886,624	0	0	0	0	2.981	2.997	MON	1,175	26,431	10/21/2020	11/15/2035
12510H-AE-0	CAUTO 2020-1A A5				1.E FE	2,004,941	92.0680	1,817,953	1,974,583	1,992,537	0	(5,408)	0	0	3.480	3.160	MON	3,054	68,715	11/23/2021	02/15/2050
12510H-AH-3	CAUTO 2020-1A B2			2	2.B FE	2,576,011	90.3990	2,259,973	2,500,000	2,541,963	0	(12,170)	0	0	4.520	3.982	MON	5,022	113,000	02/26/2021	02/15/2050
12511E-AC-0	CCG 2021-2 A2			4	1.A FE	986,560	97.0630	968,292	997,591	992,748	0	3,488	0	0	0.540	1.456	MON	254	5,387	06/02/2022	03/14/2029
12575A-AF-4	CIMNL 2021-1 A6				1.F FE	16,013,820	75.8550	12,440,269	16,400,000	16,081,542	0	35,554	0	0	3.440	3.762	MON	17,238	564,160	02/23/2022	07/20/2051
12610#-AC-7	CBRE US CORE PARTNERS REIT				2.B	15,500,000	84.0490	13,027,662	15,500,000	15,500,000	0	0	0	0	2.840	2.840	MN	69,698	440,200	08/05/2020	11/04/2030
12610#-AD-5	CBRE US CORE PARTNERS REIT				2.B	5,000,000	80.5660	4,028,315	5,000,000	5,000,000	0	0	0	0	2.940	2.940	MN	23,275	147,000	08/05/2020	09/16/2032
12644@-AU-9	HOME DEPOT			1	1.F	7,581,808	110.2760	8,360,935	7,581,808	7,581,808	0	0	0	0	7.470	7.587	MON	25,172	566,361	06/05/2001	01/15/2033
126650-BP-4	CVS			1	2.B FE	6,429,237	101.0110	6,700,082	6,633,022	6,576,737	0	10,503	0	0	6.036	6.493	MON	23,355	400,369	08/04/2020	12/10/2028
126650-BQ-2	CVS			1	2.B FE	5,816,020	102.1590	5,933,924	5,808,525	5,811,062	0	(388)	0	0	6.943	7.028	MON	23,525	430,304	11/01/2023	01/10/2030
126650-BS-8	CVS			1	2.B FE	6,609,699	107.1610	7,083,028	6,609,699	6,609,699	0	0	0	0	7.507	7.625	MON	28,944	496,190	12/07/2009	01/10/2032
12665V-AA-0	CVS	LS			2.B FE	4,121,192	89.0890	3,651,086	4,098,242	4,113,473	0	(1,010)	0	0	4.163	4.128	MON	9,952	170,610	09/08/2015	08/11/2036
12667@-AA-5	CVS PASS THRU TRUST			1	2.B	9,904,666	107.5760	10,655,035	9,904,666	9,904,666	0	0	0	0	7.350	7.463	MON	42,466	727,993	06/13/2008	07/10/2030
12695*-AA-3	CVS PASS-THROUGH			1	2.B	15,045,632	88.3720	13,296,077	15,045,632	15,045,632	0	0	0	0	3.416	3.440	MON	29,981	513,959	07/15/2016	10/10/2038
12722@-AA-8	DUKE ENERGY				2.A	49,807,043	77.4130	38,556,937	49,807,043	49,807,043	0	0	0	0	3.664	3.692	MON	106,454	1,824,930	12/16/2019	12/31/2052
12730*-AA-0	KUM & GO LC				3.A	17,608,618	83.9070	14,774,825	17,608,618	17,608,618	0	0	0	0	4.650	4.695	MON	36,391	818,801	08/14/2020	09/15/2045
12735#-AA-1	CGA CAPITAL CREDIT				2.C	4,855,718	84.0580	4,081,613	4,855,718	4,855,718	0	0	0	0	3.967	4.000	MON	8,561	192,626	12/07/2020	09/30/2041
12737#-AA-9	CSFV CORE II				1.G PL	4,000,000	83.9800	3,359,194	4,000,000	4,000,000	0	0	0	0	2.770	2.770	AO	27,700	110,800	03/04/2021	04/01/2031
12737#-AB-7	CSFV CORE II				1.G PL	13,000,000	80.8150	10,505,889	13,000,000	13,000,000	0	0	0	0	2.920	2.920	AO	94,900	379,600	03/04/2021	04/01/2033
12767@-AA-4	SHERWIN-WILLIAMS				2.B	10,000,000	106.2360	10,623,605	10,000,000	10,000,000	0	0	0	0	6.010	6.085	MON	26,711	450,750	12/20/2022	03/15/2055
133131-AU-6	CAMDEN PROPERTY TRUST			1	1.G FE	5,170,900	99.9290	4,996,458	5,000,000	4,999,995	0	(16,913)	0	0	4.250	4.230	JJ	97,986	212,500	04/29/2014	01/15/2024
133131-AV-4	CAMDEN PROPERTY TRUST			1	1.G FE	17,944,402	98.4250	17,771,655	18,056,000	18,044,444	0	14,954	0	0	3.500	3.587	MS	186,077	631,960	01/01/2019	09/15/2024
133131-AX-0	CAMDEN PROPERTY TRUST			1	1.G FE	4,987,550	92.1230	4,606,132	5,000,000	4,992,724	0	1,193	0	0	3.150	3.179	JJ	78,750	157,500	06/06/2019	07/01/2029
134011-AA-3	CAMP PENDLETON			1	2.B	1,583,764	103.8830	1,479,294	1,424,000	1,555,623	0	(5,455)	0	0	5.937	4.861	AO	21,136	84,543	10/01/2018	10/01/2043
14576A-AD-4	CAPITAL AUTOMOTIVE			2	1.F FE	2,337,904	77.8620	1,821,494	2,339,376	2,337,904	0	0	0	0	3.670	3.745	MON	3,816	85,855	11/18/2020	12/15/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
14855W-AA-4	CLAKE 23-1-A				1.F PL	26,100,437	96.8780	25,944,333	26,780,556	26,122,217	0	21,780	0	0	6.500	7.272	MON	77,366	1,247,528	03/16/2023	07/31/2036
14856C-AA-7	CLAST 2018-1 A				2.A FE	6,666,201	92.7190	6,196,325	6,682,908	6,674,138	0	6,232	0	0	4.125	4.286	MON	12,252	275,670	04/27/2021	06/15/2043
151895-C#-4	CENTERPOINT PROPERTIES			1	1.G FE	33,099,840	97.0910	32,039,976	33,000,000	33,021,813	0	(13,269)	0	0	3.790	3.746	JJ	524,599	1,250,700	09/26/2018	07/30/2025
151895-D#-3	CENTERPOINT PROPERTIES				1.G FE	11,500,000	94.2890	10,843,284	11,500,000	11,500,000	0	0	0	0	4.140	4.140	AO	115,058	476,100	06/22/2018	04/04/2028
151895-F*-5	CENTERPOINT PROPERTIES				1.G FE	7,000,000	80.3710	5,625,994	7,000,000	7,000,000	0	0	0	0	2.930	2.930	JJ	95,713	205,100	10/15/2020	01/13/2033
15200W-AC-9	CENTERPOINT ENERGY			4	1.A FE	888,300	98.5680	886,090	898,963	897,443	0	1,371	0	0	3.028	3.341	AO	5,747	27,222	01/01/2019	10/15/2025
15722#-AA-9	NATIONAL OILWELL VARCO			1	2.B	938,375	90.5440	849,646	938,375	938,375	0	0	0	0	4.468	4.510	MON	2,446	41,927	09/26/2018	01/10/2041
15725#-AA-6	BP NORTH AMERICA			1	1.G	2,483,257	93.4970	2,321,777	2,483,257	2,483,257	0	0	0	0	3.440	3.465	MON	4,983	85,424	09/26/2018	12/10/2031
16121#-AA-4	CVS			1	2.B	1,094,913	102.2460	1,119,502	1,094,913	1,094,913	0	0	0	0	8.200	8.341	MON	1,496	89,783	02/01/2000	01/25/2026
17858#-AA-1	PF TRAINING INVESTORS LLC				2.B	13,333,188	83.5110	11,028,931	13,206,631	13,317,288	0	(10,278)	0	0	5.280	5.246	MON	30,992	697,310	03/08/2021	09/15/2043
20633K-AA-6	TUNES 2022-1A A2 2022-1A A2				1.E FE	19,528,940	101.0790	20,215,760	20,000,000	19,528,940	0	(26,288)	0	0	6.500	7.262	JAJO	256,389	1,076,111	12/08/2022	01/20/2073
210717-AB-0	CONSUMERS SECURITIZATION			4	1.A FE	349,135	98.4290	348,712	354,277	353,464	0	693	0	0	2.962	3.375	MN	1,749	10,494	10/01/2018	11/01/2025
22160N-AA-7	COSTAR GROUP			1	2.C FE	74,454,653	84.9940	62,469,666	73,499,000	74,069,343	0	(88,634)	0	0	2.800	2.657	JJ	948,954	2,057,972	03/03/2022	07/15/2030
22161@-AA-5	COSTCO WHOLESALE			1	1.E	12,411,620	86.8950	10,681,994	12,293,042	12,383,853	0	(4,825)	0	0	3.280	3.215	MON	17,921	403,212	09/26/2018	12/15/2041
22162*-AA-6	COSTCO WHOLESALE				1.E	22,227,332	81.3230	18,075,879	22,227,332	22,227,332	0	0	0	0	3.170	3.191	MON	11,743	704,607	08/27/2019	07/25/2045
22162*-AB-4	COSTCO WHOLESALE				1.E	12,916,870	82.1030	10,605,088	12,916,870	12,916,870	0	0	0	0	3.170	3.191	MON	6,824	409,465	08/27/2019	08/25/2044
22163@-AA-3	COSTCO WHOLESALE				1.E FE	17,079,913	82.3350	14,062,675	17,079,913	17,079,913	0	0	0	0	2.610	2.624	MON	19,813	445,786	10/05/2021	06/15/2041
22164*-AA-4	COSTCO WHOLESALE			2	1.E	10,287,797	80.8820	8,238,541	10,185,938	10,272,204	0	(8,566)	0	0	2.850	2.733	MON	8,870	290,299	02/28/2022	08/20/2045
22279#-AA-2	COUSINS PROPERTIES			1	2.B	25,000,000	94.5560	23,639,102	25,000,000	25,000,000	0	0	0	0	3.910	3.910	JJ	475,174	977,500	04/06/2017	07/06/2025
22279#-AB-0	COUSINS PROPERTIES			1	2.B	12,000,000	89.3060	10,716,738	12,000,000	12,000,000	0	0	0	0	4.090	4.090	JJ	238,583	490,800	04/06/2017	07/06/2027
22279#-AD-6	COUSINS PROPERTIES				2.B	35,000,000	85.8730	30,055,451	35,000,000	35,000,000	0	0	0	0	3.860	3.860	JJ	656,736	1,351,000	05/30/2019	07/06/2028
22357@-AA-9	COX COMMUNICATIONS			1	2.B	13,710,816	97.3780	13,351,251	13,710,816	13,710,816	0	0	0	0	5.409	5.470	MON	61,802	741,613	07/09/2013	01/02/2040
22409Z-AA-4	CPEF 2023-1A A 2023-1A A			2	1.C FE	3,797,701	100.3560	3,830,200	3,816,628	3,798,710	0	1,009	0	0	7.480	8.055	MON	12,688	22,204	11/10/2023	03/15/2032
22536#-AA-1	KINDER MORGAN			1	2.B	21,111,485	92.6940	19,569,156	21,111,485	21,111,485	0	0	0	0	3.967	4.000	MON	48,854	837,476	12/10/2012	12/10/2035
22546@-AA-1	ASCENSION HEALTH				1.B YE	39,741,840	87.1030	34,616,334	39,741,840	39,741,840	0	0	0	0	2.981	2.999	MON	69,108	1,184,704	10/04/2019	12/10/2029
22549N-AA-9	CSRT 2018-PS1 A				1.D FE	15,970,019	89.2500	15,023,703	16,833,280	16,761,412	0	530,074	0	0	6.678	7.068	JAJO	212,342	1,077,174	11/12/2021	01/01/2037
22822V-AB-7	CROWN CASTLE			1	2.B FE	10,438,698	98.5000	9,357,474	9,500,000	9,917,397	0	(219,300)	0	0	4.450	2.032	FA	159,706	422,750	07/30/2021	02/15/2026
22822V-AC-5	CROWN CASTLE			1	2.B FE	7,975,600	96.4980	7,719,874	8,000,000	7,993,196	0	2,556	0	0	3.700	3.736	JD	13,156	296,000	04/26/2016	06/15/2026
22822V-AL-5	CROWN CASTLE			1	2.B FE	7,459,575	96.2380	7,217,850	7,500,000	7,476,844	0	3,898	0	0	4.300	4.367	FA	121,833	322,500	01/29/2019	02/15/2029
22822V-AW-1	CROWN CASTLE			1	2.B FE	1,990,920	81.4460	1,628,914	2,000,000	1,993,299	0	842	0	0	2.100	2.150	AO	10,500	42,000	02/08/2021	04/01/2031
22966R-AD-8	CUBESMART	LS		1	2.B FE	11,418,080	94.8400	10,906,600	11,500,000	11,471,856	0	9,826	0	0	3.125	3.220	MS	119,792	359,375	06/17/2019	09/01/2026
23291Y-AC-9	MCA 2021-1A A3			4	1.A FE	1,294,757	97.1550	1,258,106	1,294,944	1,294,896	0	32	0	0	0.670	0.676	MON	337	8,676	04/28/2021	04/17/2026
23304@-AS-0	DNKN 2021-1A A23				2.B FE	55,838,121	82.5110	46,090,645	55,860,000	55,841,392	0	2,048	0	0	2.791	2.808	FMAN	177,559	1,559,053	12/16/2021	11/20/2051
23345F-AC-6	DLLMT 2021-1A A3			2	1.A FE	1,359,012	97.9620	1,331,378	1,359,072	1,359,039	0	4	0	0	1.000	1.003	MON	415	13,591	10/27/2021	07/21/2025
24702E-AB-6	DEFT 2023-3 A2 2023-3 A2			2	1.A FE	1,471,918	100.6120	1,481,011	1,472,000	1,471,918	0	0	0	0	6.100	6.173	MON	2,245	15,963	10/10/2023	04/23/2029
24702V-AE-2	DEFT 2021-2 A3			4	1.A FE	411,024	99.1870	408,406	411,754	411,700	0	234	0	0	0.530	0.618	MON	55	2,182	10/19/2021	12/22/2026
24703G-AC-8	DEFT 2023-2 A3 2023-2 A3			2	1.A FE	972,940	101.1840	984,524	973,000	972,940	0	0	0	0	5.650	5.949	MON	1,374	27,487	06/12/2023	01/22/2029
25512D-AB-5	DIVERSIFIED ABS PHASE				2.B FE	17,650,876	96.7030	17,068,902	17,650,876	17,650,876	0	0	0	0	5.780	5.848	MON	8,502	1,020,221	05/19/2022	05/28/2039
25755T-AH-3	DPABS 2017-1A A23			2	2.A FE	2,465,926	95.3770	2,472,053	2,591,875	2,507,340	0	41,414	0	0	4.118	6.162	JAJO	19,568	106,733	01/18/2023	07/25/2047
25755T-AL-4	DPABS 2019-1A A2			2	2.A FE	6,491,430	91.2340	5,966,855	6,540,188	6,493,532	0	6,502	0	0	3.668	3.824	JAJO	43,981	239,894	03/17/2022	10/25/2049
25755T-AN-0	DPABS 2021-1A A2I				2.A FE	4,516,438	88.3990	4,611,134	5,216,250	4,628,836	0	112,398	0	0	2.662	6.009	JAJO	25,457	104,142	02/10/2023	04/25/2051
25755T-AP-5	DPABS 2021-1A A2II			2	2.A FE	3,312,563	85.7260	3,343,302	3,900,000	3,390,143	0	77,580	0	0	3.151	6.355	JAJO	22,530	122,889	01/17/2023	04/25/2051
257812-AA-5	DONLEN DFLF II CLASS B				1.B FE	12,750,000	99.5000	12,686,250	12,750,000	12,750,000	0	0	0	0	8.422	8.570	MON	17,897	1,190,697	04/14/2023	03/31/2036
257812-AB-3	DONLEN DFLF II CLASS C				1.E FE	4,250,000	99.5000	4,228,750	4,250,000	4,250,000	0	0	0	0	9.822	1.456	MON	6,957	333,777	04/14/2023	03/31/2036
26209X-AD-3	HONK 2021-1A A2				2.C FE	24,500,000	85.5240	20,953,468	24,500,000	24,500,000	0	0	0	0	2.791	3.499	JAJO	134,860	683,795	09/23/2021	10/20/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26884A-BD-4	ERP OPERATING			1	1.G FE	2,983,500	97.8350	2,935,063	3,000,000	2,997,265	0	1,812	0	0	3.375	3.440	JD	8,438	101,250	05/11/2015	06/01/2025
26884U-A@-8	EPR PROPERTIES				2.C FE	15,595,200	92.5790	13,886,801	15,000,000	15,350,031	0	(124,297)	0	0	4.560	3.624	FA	245,100	684,000	10/14/2021	08/22/2026
28416T-AA-3	EHGVT 2019-A A			4	1.A FE	3,021,113	95.3730	2,882,108	3,021,931	3,021,113	0	0	0	0	2.610	2.647	MON	1,315	78,872	08/14/2019	01/25/2034
28416T-AB-1	EHGVT 2019-A B			4	1.F FE	1,007,146	95.1560	958,516	1,007,310	1,007,146	0	0	0	0	2.910	2.948	MON	489	29,313	08/14/2019	01/25/2034
28655#-AA-3	ELI LILLY GREENFIELD INDIANA			1	1.F FE	2,653,015	96.9490	2,546,612	2,626,748	2,632,163	0	(2,163)	0	0	3.150	3.002	MON	3,677	82,743	01/09/2015	06/15/2026
28924A-AB-7	MDCP 2020-4A A2			4	1.F FE	13,780,757	96.3760	13,281,396	13,780,795	13,780,757	0	0	0	0	2.286	2.296	MON	9,626	314,184	10/16/2020	10/20/2029
28933B-AB-1	MDCP 2020-3A A2			4	1.F FE	11,972,329	97.1480	11,631,206	11,972,611	11,972,329	0	0	0	0	2.954	2.972	MON	10,807	353,671	08/26/2020	08/20/2029
29444U-BC-9	EQUINIX			1	2.B FE	3,071,490	97.4000	2,921,992	3,000,000	3,013,179	0	(16,240)	0	0	2.625	2.066	MN	9,406	78,750	04/21/2020	11/18/2024
29444U-BD-7	EQUINIX			1	2.B FE	1,847,677	94.9660	1,632,470	1,719,000	1,780,441	0	(22,094)	0	0	2.900	1.547	MN	5,954	49,851	02/24/2022	11/18/2026
29717P-AP-2	ESSEX PORTFOLIO			1	2.A FE	19,758,080	97.6510	19,530,235	20,000,000	19,968,230	0	13,423	0	0	3.500	3.578	AO	175,000	700,000	02/24/2022	04/01/2025
29717P-AW-7	ESSEX PORTFOLIO			2	2.A FE	13,044,107	79.1230	10,483,813	13,250,000	13,105,998	0	18,985	0	0	1.650	1.815	JJ	100,810	218,625	09/15/2020	01/15/2031
29717P-AX-5	ESSEX PORTFOLIO			2	2.A FE	24,444,297	61.2570	15,314,320	25,000,000	24,484,717	0	12,619	0	0	2.650	2.758	MS	220,833	662,500	08/27/2020	09/01/2050
30225V-AG-2	EXTRA SPACE STORAGE LP			1	2.B FE	4,468,910	81.5120	3,650,100	4,478,000	4,470,612	0	798	0	0	2.350	2.372	MS	30,985	105,233	09/13/2021	03/15/2032
30225V-AL-1	EXTRA SPACE STORAGE LP			1	2.B FE	9,386,526	95.9740	9,597,393	10,000,000	9,470,555	0	84,029	0	0	3.500	5.806	JJ	151,667	0	07/25/2023	07/01/2026
30225V-AP-2	EXTRA SPACE STORAGE LP				2.B FE	3,610,499	83.1230	3,740,526	4,500,000	3,654,511	0	44,012	0	0	2.200	5.560	AO	20,900	49,500	07/25/2023	10/15/2030
30259R-AE-5	FMMSR 2020-GT1 A			4	2.C FE	7,497,108	90.2920	6,771,899	7,500,000	7,500,000	0	0	0	0	4.450	4.480	MON	4,635	333,766	12/10/2020	01/25/2026
30259R-AK-1	FMMSR 2021-GT2 A				2.C FE	14,999,328	86.5070	12,976,091	15,000,000	15,000,000	0	0	0	0	3.850	3.804	MON	8,021	577,503	10/15/2021	10/25/2026
31953*-AL-6	BURLINGTON NORTHERN			1	1.C	2,236,317	101.1180	2,261,323	2,236,317	2,236,317	0	0	0	0	5.960	5.959	MN	17,031	133,284	10/16/2007	10/15/2027
31953*-AM-4	BURLINGTON NORTHERN			1	1.C	219,874	101.2520	222,627	219,874	219,874	0	0	0	0	5.960	5.959	MN	1,674	13,105	10/16/2007	10/15/2027
31953*-AN-2	BURLINGTON NORTHERN			1	1.C	1,384,123	101.2520	1,401,450	1,384,123	1,384,123	0	0	0	0	5.960	5.959	MN	10,541	82,622	10/16/2007	10/15/2027
31953*-AP-7	BURLINGTON NORTHERN			1	1.C	568,272	101.2520	575,386	568,272	568,272	0	0	0	0	5.960	5.959	MN	4,328	33,869	10/16/2007	10/15/2027
31953*-AQ-5	BURLINGTON NORTHERN			1	1.C	752,100	101.2520	761,516	752,100	752,100	0	0	0	0	5.960	5.959	MN	5,728	44,825	10/16/2007	10/15/2027
31953*-AR-3	BURLINGTON NORTHERN			1	1.C	655,862	101.2520	664,073	655,862	655,862	0	0	0	0	5.960	5.959	MN	4,995	39,089	09/25/2007	10/15/2027
32055R-A@-6	FIRST INDUSTRIAL			1	2.B FE	12,000,000	95.6910	11,482,890	12,000,000	12,000,000	0	0	0	0	4.300	4.300	AO	101,767	516,000	01/27/2017	04/20/2027
32055R-B#-3	FIRST INDUSTRIAL				2.B FE	30,000,000	91.5090	27,452,583	30,000,000	30,000,000	0	0	0	0	3.970	3.970	JJ	522,717	1,191,000	04/23/2019	07/23/2029
32055R-B*-7	FIRST INDUSTRIAL				2.B FE	28,495,597	94.1040	27,619,572	29,350,000	28,497,638	0	2,041	0	0	3.860	4.620	FA	427,988	772,000	11/17/2023	02/15/2028
32057J-AA-1	LPSLT 2021-2A A			4	1.A FE	274,971	98.3130	270,438	275,077	275,043	0	44	0	0	0.480	0.514	MON	59	1,320	11/02/2021	03/15/2027
33766Q-AC-1	FIRSTENERGY OHIO			4	1.A FE	2,495,817	94.0780	2,394,049	2,544,762	2,512,513	0	2,993	0	0	3.450	3.727	JJ	40,483	87,794	01/01/2019	01/15/2036
33840*-AA-3	INTL FLAVORS & FRAGRANCES			1	2.C	10,329,885	97.1560	10,036,126	10,329,885	10,329,885	0	0	0	0	4.770	4.818	MON	21,899	492,735	09/23/2010	11/15/2030
34494U-AD-3	FORDO 2023-C A3 2023-C A3			2	1.A FE	4,464,041	102.0730	4,557,572	4,465,000	4,464,046	0	6	0	0	5.530	5.600	MON	10,974	32,922	11/16/2023	09/15/2028
34524#-AA-0	FORD MOTOR COMPANY CTL				2.C	12,392,227	86.8950	10,768,253	12,392,227	12,392,227	0	0	0	0	4.720	4.767	MON	25,996	584,914	12/15/2021	06/15/2042
35041J-AA-3	FFIN 2019-1A A			4	1.A FE	700,922	99.1590	695,138	701,031	700,988	0	10	0	0	3.860	3.896	MON	1,203	27,051	03/20/2019	11/15/2034
35042P-AA-8	FFIN 2021-2A A 2021-2A A			2	1.C FE	12,355,331	90.7260	11,209,739	12,355,637	12,355,422	0	32	0	0	2.190	2.199	MON	12,026	270,588	11/17/2021	01/15/2042
361841-AQ-2	GLP CAPITAL/GLP FINANCING II			1	2.C FE	8,518,640	90.0630	7,205,068	8,000,000	8,407,963	0	(53,020)	0	0	4.000	3.160	JJ	147,556	320,000	11/10/2021	01/15/2031
361841-AR-0	GLP CAPITAL/GLP FINANCING II			1	2.C FE	3,662,006	84.4250	3,111,070	3,685,000	3,666,128	0	2,013	0	0	3.250	3.323	JJ	55,224	119,763	12/07/2021	01/15/2032
362548-AB-5	GMALT 2023-2 A2A 2023-2 A2A				1.A FE	1,163,520	99.9250	1,162,699	1,163,570	1,163,520	0	0	0	0	5.440	5.544	MON	1,934	37,451	05/09/2023	10/20/2025
362554-AE-7	GMCAR 2021-4 B			4	1.A FE	855,913	92.8880	795,120	856,000	855,943	0	14	0	0	1.250	1.255	MON	446	10,700	10/13/2021	10/18/2027
38081E-AA-9	GLDN 2016-1A A			4	1.A FE	1,232,844	89.3520	1,101,571	1,232,844	1,232,844	0	0	0	0	3.750	2.022	MS	12,971	46,232	06/15/2016	09/20/2047
38082J-AA-7	GLDN 2016-2A A			4	1.A FE	2,922,070	86.5230	2,551,245	2,948,619	2,928,864	0	(2,234)	0	0	3.160	2.404	MS	26,141	93,176	10/22/2018	09/20/2047
38217D-AA-8	GOODG 2023-1A A 2023-1A A				1.A	36,738,585	96.8100	36,378,260	37,576,899	36,738,585	0	0	0	0	5.900	6.484	JJ	1,601,193	0	04/03/2023	01/17/2061
38217K-AA-2	GOODG 2016-1A A				1.A FE	6,950,472	90.2300	6,351,619	7,039,369	6,966,087	0	3,047	0	0	3.230	3.432	AO	48,001	230,481	10/22/2018	10/15/2052
38217V-AA-8	GOODG 2017-1A A				1.A FE	2,976,003	91.6900	2,729,970	2,977,388	2,976,127	0	47	0	0	3.740	3.748	AO	23,508	107,739	04/21/2017	10/15/2052
38218D-AA-7	GOODG 2019-1A			4	1.C FE	8,311,949	90.3730	7,514,014	8,314,474	8,314,474	0	0	0	0	3.860	3.864	AO	67,754	227,604	01/22/2019	10/15/2054
38218J-AA-4	GOODG 2022-1A B 2022-1A A				1.A FE	39,579,283	87.9090	34,805,316	39,592,582	39,592,582	0	0	0	0	3.840	3.846	AO	320,964	1,551,677	03/11/2022	10/15/2056
38218J-AB-2	GOODG 2022-1A B				1.C FE	2,060,173	85.0150	1,752,149	2,060,985	2,059,989	0	11	0	0	4.590	4.592	AO	19,971	94,854	03/11/2022	10/15/2056

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38237D-AA-4	GOOD 2022-4CS A 2022-4CS A			2	1.F FE	15,765,122	95.4050	15,961,862	16,730,687	15,966,148	0	171,722	0	0	5.300	7.155	MON	27,094	886,726	10/13/2022	11/20/2054
38237H-AA-5	GOOD 2021-5CS A			4	1.F FE	146,395	77.9040	145,938	187,329	146,745	0	350	0	0	2.310	6.060	MON	132	3,245	03/24/2023	10/20/2048
38237V-AA-4	GOOD 2023-1GS				1.F FE	5,283,214	97.4870	5,150,411	5,283,159	5,283,157	0	(57)	0	0	5.520	5.582	MON	8,911	240,595	01/31/2023	02/22/2055
38237V-AB-2	GOOD 2023-1GS				2.B FE	1,374,688	98.8620	1,359,354	1,375,000	1,374,735	0	47	0	0	7.750	7.878	MON	3,256	87,914	01/25/2023	02/22/2055
39057W-AB-5	GRTLK 2021-6A A				1.A FE	6,150,000	98.1820	6,038,181	6,150,000	6,150,000	0	0	0	0	7.225	5.571	JAJO	96,265	403,589	10/27/2021	01/15/2034
39057W-AD-1	GRTLK 2021-6A C				1.F FE	5,000,000	95.9360	4,796,785	5,000,000	5,000,000	0	0	0	0	8.505	6.868	JAJO	92,131	392,832	10/27/2021	01/15/2034
39154T-BR-8	GALC 21-2-A4			2	1.A FE	2,928,815	93.8830	2,749,827	2,929,000	2,928,815	0	0	0	0	1.040	1.050	MON	1,354	30,462	09/28/2021	09/15/2027
40417Q-AA-3	HERO 2016-4A A1				1.A FE	781,588	91.2680	713,625	781,903	781,699	0	8	0	0	3.570	3.575	MS	7,831	28,504	12/01/2016	09/20/2047
40441T-AC-3	HPEFS 2022-2A A3 2022-2A A3				1.A FE	1,328,813	98.9180	1,314,623	1,329,000	1,328,906	0	51	0	0	3.760	3.794	MON	1,527	49,970	05/17/2022	09/20/2029
404688-AA-7	HANNON ARMSTRONG			1	1.F PL	19,447,822	86.5190	16,826,014	19,447,822	19,447,822	0	0	0	0	3.570	3.596	MON	38,572	694,024	07/24/2017	05/11/2041
41164@-AA-2	HARBOURVIEW DEBT Class				1.G PL	20,000,000	84.6700	16,934,000	20,000,000	20,000,000	0	0	0	0	3.620	4.119	MN	62,344	724,000	12/16/2021	11/30/2081
41757B-AA-2	HSLT 2023-1 A 2023-1 A			2	1.G FE	4,930,705	100.1560	4,938,375	4,930,705	4,930,705	0	0	0	0	8.610	7.452	MON	7,076	31,008	11/28/2023	10/25/2050
42217K-BF-2	WELLTOWER			1	2.A FE	2,295,337	98.1960	2,305,642	2,348,000	2,335,456	0	8,354	0	0	4.000	4.391	JD	7,827	93,920	10/01/2018	06/01/2025
42225U-AJ-3	HEALTHCARE TRUST			1	2.B FE	4,901,000	97.0120	4,850,598	5,000,000	4,950,748	0	34,836	0	0	3.875	4.642	MN	32,292	193,750	07/22/2022	05/01/2025
42225U-AM-6	HEALTHCARE TRUST			1	2.B FE	2,703,284	77.6860	2,641,331	3,400,000	2,799,777	0	67,668	0	0	2.050	4.997	MS	20,523	69,700	07/22/2022	03/15/2031
42770U-AA-1	HERO 2015-2A A			4	1.A FE	440,854	93.0310	410,177	440,904	440,904	0	0	0	0	3.990	3.734	MON	538	17,978	07/27/2015	09/20/2040
42770V-AA-9	HERO 2016-1A A			4	1.A FE	1,500,149	93.7720	1,406,848	1,500,284	1,500,184	0	5	0	0	4.050	4.086	MON	1,857	36,849	02/04/2016	09/20/2041
42770W-AA-7	HERO 2016-2A A			4	1.A FE	1,376,161	92.2660	1,270,150	1,376,612	1,376,612	0	0	0	0	3.750	3.761	MS	14,483	52,627	05/25/2016	09/20/2041
42770X-AA-5	HERO 2016-3A A1				1.A FE	794,121	90.0340	717,361	796,763	794,821	0	98	0	0	3.080	3.139	MS	6,885	24,974	11/16/2016	09/20/2042
42770X-AC-1	HERO 2016-3A A2				1.A FE	808,989	92.3770	735,358	796,037	805,881	0	(507)	0	0	3.910	3.600	MS	8,732	31,675	12/06/2018	09/20/2042
42771L-AB-8	HERO 2017-2A A1			4	1.A FE	1,416,147	87.9670	1,245,899	1,416,332	1,416,173	0	4	0	0	3.280	3.305	MON	1,419	47,343	07/26/2017	09/20/2048
42771L-AC-6	HERO 2017-2A A2			4	1.A FE	2,233,170	90.3120	1,967,882	2,178,972	2,224,836	0	(1,262)	0	0	4.070	3.532	MS	24,881	90,379	07/26/2017	09/20/2048
42771T-AA-3	HERO 2015-3A A			4	1.A FE	982,650	94.6680	930,319	982,717	982,717	0	0	0	0	4.280	4.652	MS	11,800	42,966	11/18/2015	09/20/2041
42771X-AA-4	HERO 2017-1A A1				1.A FE	3,577,417	89.5900	3,206,293	3,578,856	3,577,417	0	44	0	0	3.710	3.719	MS	37,251	135,402	04/21/2017	09/20/2047
43284H-AA-7	CCG 2019-AA A			2	1.A FE	350,753	95.1640	326,047	342,616	349,054	0	(851)	0	0	2.340	1.224	MON	134	8,017	10/14/2021	07/25/2033
43285H-AA-6	HGVT 2020-AA A 2020-AA A			2	1.A FE	399,449	94.7290	395,319	417,315	401,318	0	1,869	0	0	2.740	4.851	MON	191	11,434	06/21/2022	02/25/2039
43457@-AA-4	WALGREENS			1	2.C	1,039,830	99.4720	1,034,341	1,039,830	1,039,830	0	0	0	0	5.400	5.461	MON	2,496	56,151	01/13/2006	06/15/2030
43730N-AA-4	HPA 2022-1 B 2022-1 A				1.A FE	22,016,571	95.7540	21,296,221	22,240,457	22,071,950	0	31,307	0	0	3.930	4.175	MON	72,838	874,050	03/25/2022	04/17/2039
43730N-AC-0	HPA 2022-1 B 2022-1 B				1.D FE	14,287,014	95.3270	13,755,755	14,430,115	14,324,093	0	21,472	0	0	4.330	4.568	MON	52,069	624,824	03/25/2022	04/17/2039
44106M-AT-9	HOSPITALITY PROPERTIES			1	4.B FE	342,550	97.6250	331,925	340,000	340,619	0	(873)	0	0	4.500	4.227	MS	4,505	15,300	09/27/2021	03/15/2025
44106M-BB-7	HOSPITALITY PROPERTIES			2	4.B FE	4,011,975	82.8450	3,313,800	4,000,000	4,008,107	0	(1,449)	0	0	4.950	4.905	AO	49,500	198,000	12/14/2020	10/01/2029
44107T-AW-6	HOST HOTELS & RESORTS			1	2.C FE	3,120,981	98.0930	3,071,301	3,131,000	3,128,428	0	1,103	0	0	4.500	4.540	FA	58,706	140,895	10/08/2015	02/01/2026
44107T-BA-3	HOST HOTELS & RESORTS			1	2.C FE	2,408,024	83.8990	2,050,480	2,444,000	2,414,677	0	3,206	0	0	2.900	3.071	JD	3,150	70,876	11/08/2021	12/15/2031
44148J-AC-3	HWIRE 2021-1 C				3.C FE	55,000,000	89.8310	49,407,045	55,000,000	55,000,000	0	0	0	0	4.459	4.416	MON	74,936	2,452,450	11/09/2021	11/20/2051
44328U-AB-2	HPEFS 2023-2A A2 2023-2A A2			2	1.A FE	1,209,907	100.7200	1,218,713	1,210,000	1,209,907	0	0	0	0	6.040	6.118	MON	2,233	16,850	09/19/2023	01/21/2031
448978-AD-8	HALST 2022-C A3 2022-C A3			2	1.A FE	834,974	99.3280	829,393	835,000	834,974	0	0	0	0	4.380	4.419	MON	1,625	36,573	09/12/2022	10/15/2025
44935F-AF-1	HART 2021-C B 2021-C B			2	1.A FE	532,973	92.8660	494,977	533,000	532,984	0	6	0	0	1.490	1.496	MON	353	7,942	11/09/2021	12/15/2027
46188B-AA-0	INVITATION HOMES OP			1	2.B FE	9,601,766	79.5760	8,289,443	10,417,000	9,751,190	0	76,845	0	0	2.000	2.942	FA	78,706	208,340	01/07/2022	08/15/2031
46188B-AC-6	INVITATION HOMES OP			1	2.B FE	10,363,184	80.3820	8,833,929	10,990,000	10,449,050	0	44,824	0	0	2.700	3.279	JJ	136,826	296,730	01/26/2022	01/15/2034
464338-AA-6	ISKANDAR VENTURES			1	1.E PL	46,790,843	89.7820	42,009,752	46,790,843	46,790,843	0	0	0	0	3.410	3.433	MON	70,914	1,595,580	10/30/2019	07/15/2040
46590U-AB-8	HENDR 2018-2A B			4	2.A FE	3,662,820	86.4780	3,168,560	3,664,005	3,662,820	0	0	0	0	4.700	4.757	MON	7,654	172,208	10/02/2018	10/15/2077
46591W-AA-5	HENDR 2020-A1 A			4	1.F FE	80,544,116	77.1150	63,358,671	82,161,674	80,683,536	0	26,899	0	0	2.770	2.997	MON	101,150	2,275,878	09/03/2020	01/01/2070
46591W-AB-3	HENDR 2020-A2 A			4	1.F FE	91,154,874	82.5000	72,310,357	87,648,918	90,817,343	0	(131,693)	0	0	3.370	2.915	MON	131,279	2,953,784	07/19/2021	12/15/2079
466159-AA-8	HENDR 2010-2A A			4	1.A FE	889,439	98.9560	880,510	889,796	889,700	0	32	0	0	4.070	4.112	MON	1,610	36,215	08/04/2010	01/15/2048
466159-AB-6	HENDR 2010-2A B			4	1.A FE	162,882	99.9260	162,816	162,937	162,924	0	4	0	0	7.450	7.572	MON	540	12,139	08/04/2010	01/15/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46616M-AA-8	HENDR 2010-3A A			4	1.A FE	445,131	99.5910	443,400	445,221	445,195	0	6	0	0	3.820	3.854	MON	756	17,007	10/29/2010	12/15/2048
46616M-AB-6	HENDR 2010-3A B			4	1.A FE	229,142	99.9000	228,921	229,149	229,147	0	0	0	0	6.850	6.949	MON	698	15,697	10/29/2010	12/15/2050
46616P-AA-1	HENDR 2011-1A A			4	1.A FE	3,373,013	94.4610	3,187,016	3,373,894	3,373,288	0	27	0	0	4.700	4.750	MON	7,048	158,573	06/08/2011	10/15/2056
46616Y-AA-2	HENDR 2012-2A A			4	1.A FE	5,585,362	88.5570	4,947,921	5,587,257	5,585,847	0	24	0	0	3.840	3.875	MON	9,536	214,551	07/18/2012	10/15/2059
46616Y-AC-8	HENDR 2012-2A B			4	2.A FE	2,042,246	98.7130	2,017,386	2,043,682	2,042,731	0	10	0	0	6.770	6.875	MON	6,149	138,357	07/18/2012	10/17/2061
46617A-AB-1	HENDR 2012-3A B			4	1.G FE	1,601,122	95.8290	1,534,357	1,601,138	1,601,138	0	0	0	0	6.170	6.235	MON	4,391	98,877	11/09/2012	09/15/2067
46617F-AA-2	HENDR 2013-1A A			4	1.A FE	3,339,708	87.2030	2,914,352	3,342,027	3,339,708	0	0	0	0	3.220	3.231	MON	5,082	107,613	09/26/2018	04/15/2067
46617J-AA-4	HENDR 2013-2A A			4	1.A FE	3,135,566	90.2920	2,831,159	3,135,566	3,135,566	0	0	0	0	4.210	3.365	MON	5,867	132,007	10/22/2018	03/15/2062
46617J-AB-2	HENDR 2013-2A B			4	2.A FE	2,043,741	92.8090	1,896,782	2,043,741	2,043,741	0	0	0	0	5.680	4.815	MON	5,159	116,134	10/22/2018	03/17/2064
46617L-AA-9	HENDR 2013-3A A			4	1.A FE	5,166,936	90.4760	4,677,814	5,170,208	5,169,970	0	(7)	0	0	4.080	3.917	MON	9,375	210,944	09/26/2018	01/17/2073
46617T-AA-2	HENDR 2014-1A A			4	1.A FE	2,273,176	89.6390	2,038,805	2,274,459	2,274,459	0	0	0	0	3.960	3.978	MON	4,003	90,069	02/10/2014	03/15/2063
46617T-AB-0	HENDR 2014-1A B			4	2.A FE	1,466,233	89.3430	1,311,024	1,467,400	1,467,400	0	0	0	0	4.940	4.977	MON	3,222	72,490	02/10/2014	03/16/2065
46618A-AA-2	HENDR 2014-2A A			4	1.A FE	3,694,369	88.1080	3,257,146	3,696,765	3,694,369	0	0	0	0	3.610	3.671	MON	5,931	133,453	07/16/2014	01/17/2073
46618A-AB-0	HENDR 2014-2A B			4	2.C FE	1,252,318	86.6680	1,085,864	1,252,905	1,252,380	0	(10)	0	0	4.480	4.529	MON	2,495	56,130	10/22/2018	01/15/2075
466365-AC-7	JACK			4	2.B FE	11,183,772	93.2910	9,979,777	10,697,500	10,917,353	0	(151,121)	0	0	4.970	4.097	FMAN	53,167	531,666	08/27/2020	08/25/2049
46650X-AA-1	HENDR 2019-1A A			4	1.A FE	7,261,892	85.3100	6,199,536	7,267,033	7,261,892	0	0	0	0	3.820	3.867	MON	12,338	277,601	03/01/2019	08/17/2071
46650X-AB-9	HENDR 2019-1A B			4	2.A FE	2,844,248	82.2710	2,341,871	2,846,543	2,844,248	0	0	0	0	4.510	4.569	MON	5,706	128,379	03/01/2019	08/15/2073
46655B-AA-4	HENDR 2021-A1 A 2021-A1 A				1.F FE	44,623,185	78.8580	36,816,061	46,686,739	44,768,724	0	64,000	0	0	3.210	3.715	MON	66,606	1,498,644	02/28/2022	02/15/2079
46655X-AA-6	HENDR 2021-A2 A 2021-A2 A				1.F FE	39,644,383	89.0070	39,044,430	43,866,538	39,864,620	0	217,390	0	0	4.550	5.872	MON	88,708	1,990,384	12/16/2022	02/15/2070
46670*-AA-0	HENDR 2020-F			4	1.F	22,987,413	72.4800	16,661,277	22,987,413	22,987,413	0	0	0	0	3.125	3.053	MON	31,927	762,341	03/10/2021	10/15/2077
46671*-AA-9	ORLANDO HEALTH				1.F	18,583,676	83.0900	15,057,688	18,122,087	18,505,378	0	(22,322)	0	0	3.287	3.081	MON	26,474	595,673	11/04/2020	04/15/2043
46671@-AA-7	JRD HOLDINGS				2.B	24,989,877	80.6080	20,143,841	24,989,877	24,989,877	0	0	0	0	3.620	3.647	MON	40,206	904,633	01/13/2021	01/15/2041
47987E-AC-1	JONAH 2022-1 A1 2022-1 A1				1.G FE	15,548,917	100.4620	15,837,966	15,765,095	15,595,521	0	37,686	0	0	7.200	7.837	MON	66,213	1,135,087	10/11/2022	12/10/2037
481210-AN-1	JRD HOLDINGS				2.B PL	4,900,000	84.7770	4,154,093	4,900,000	4,900,000	0	0	0	0	2.680	2.680	AO	28,088	131,320	10/01/2021	10/14/2031
48262#-AA-6	KEURIG DR. PEPPER				2.B	14,656,109	91.9290	13,473,279	14,656,109	14,656,109	0	0	0	0	4.430	4.471	MON	28,856	649,266	03/24/2022	03/31/2037
48262*-AA-0	KEURIG DR PEPPER INC				2.B	70,308,635	89.5260	62,944,291	70,308,635	70,308,635	0	0	0	0	3.720	3.749	MON	116,244	2,615,482	12/19/2019	12/31/2034
48262@-AA-8	KEURIG DR PEPPER INC				2.B	28,761,095	80.8960	23,266,545	28,761,095	28,761,095	0	0	0	0	3.144	3.165	MON	40,189	904,249	12/15/2021	01/30/2037
49427R-AQ-5	KILROY REALTY			1	2.B FE	11,740,939	75.7490	8,862,606	11,700,000	11,731,218	0	(3,531)	0	0	2.500	2.465	MN	37,375	292,500	12/23/2020	11/15/2032
49427R-C*-1	KILROY REALTY				2.B	23,000,000	87.7070	20,172,712	23,000,000	23,000,000	0	0	0	0	4.270	4.270	AO	199,148	982,100	04/17/2020	01/31/2031
49446R-AU-3	KIMCO REALTY			1	2.A FE	2,034,100	97.7970	1,955,945	2,000,000	2,006,142	0	(6,493)	0	0	3.300	2.959	FA	66,000	27,500	06/17/2019	02/01/2025
49727@-AB-3	KIRBY			1	2.C	11,426,637	85.0710	12,236,485	14,383,766	11,456,818	0	30,180	2,957,128	0	4.410	7.303	MON	28,192	634,324	08/21/2017	03/15/2042
50117T-AC-5	KCOT 2021-1A A3 2021-1A A3			4	1.A FE	400,220	97.9710	392,179	400,301	400,288	0	17	0	0	0.620	0.628	MON	110	2,482	04/06/2021	08/15/2025
50246*-AF-6	LVNV FUNDING LLC				1.F PL	5,000,000	104.1440	5,207,211	5,000,000	5,000,000	0	0	0	0	7.800	7.800	MON	6,500	39,000	10/03/2023	10/26/2028
52465#-BC-8	HOME DEPOT			1	1.F	4,711,245	109.5980	4,596,939	4,194,365	4,373,040	0	(20,101)	0	0	7.430	6.373	MON	13,851	310,209	10/30/2001	01/15/2032
52465#-BD-6	HOME DEPOT			1	1.F	4,447,977	109.4870	4,567,759	4,171,974	4,269,321	0	(10,914)	0	0	7.430	6.888	MON	13,777	308,546	12/06/2001	12/15/2031
52467@-BR-5	LOWES			1	2.A	8,369,709	103.6500	8,267,373	7,976,234	8,077,730	0	(18,095)	0	0	6.340	5.928	MON	8,428	503,150	12/19/2003	06/25/2029
52467@-BV-6	TARGET MT KISCO NEW YORK			1	1.F	12,270,377	106.8820	12,571,089	11,761,597	11,987,974	0	(18,137)	0	0	6.400	6.081	MON	33,455	750,303	06/08/2004	11/15/2034
54143M-AA-4	LOGISTICS 1 MI TN VA SR			1	1.D FE	27,250,225	82.6700	22,848,116	27,637,706	27,290,789	0	17,638	0	0	2.654	2.811	MON	42,788	733,505	01/24/2022	10/10/2042
54627R-AK-6	LCDA 2014-ELL A2			4	1.A FE	462,528	97.5580	452,741	464,074	463,582	0	180	0	0	3.240	3.321	FA	6,265	15,036	01/01/2019	08/01/2028
54864@-AA-8	LOWES BROOKLYN NEW YORK			1	2.A	11,708,151	103.0460	11,779,082	11,430,943	11,496,691	0	(12,204)	0	0	6.150	6.001	MON	31,245	703,003	02/26/2003	05/15/2029
54868#-AA-2	LOWES SANTA MARIA			1	2.A	9,469,270	88.7970	8,325,781	9,376,170	9,446,079	0	(3,335)	0	0	3.480	3.414	MON	14,502	326,291	08/10/2016	06/15/2042
55056*-AA-5	LUTHER VILLAGE				1.G	16,127,867	86.4440	13,941,523	16,127,867	16,127,867	0	0	0	0	4.570	4.613	MON	32,757	737,043	03/23/2018	11/15/2049
55056*-AB-3	LUTHER VILLAGE				1.D FE	2,649,513	85.8530	2,274,678	2,649,513	2,649,513	0	0	0	0	3.610	3.637	MON	4,251	95,647	11/25/2019	11/15/2049
55292R-AA-9	MAPSL 2021-1A A				1.E FE	3,180,867	89.0850	2,833,756	3,180,972	3,180,889	0	7	0	0	2.521	2.535	MON	3,564	80,192	06/08/2021	06/15/2046
55292R-AB-7	MAPSL 2021-1A B				2.A FE	9,983,816	82.1630	8,203,211	9,984,021	9,983,816	0	0	0	0	3.425	3.450	MON	15,198	341,953	06/08/2021	06/15/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
55292R-AC-5	MAPSL 2021-1A C				3.B FE	3,775,240	71.9470	2,716,240	3,775,350	3,775,240	0	0	0	0	5.437	5.498	MON	9,123	199,644	12/15/2023	06/15/2046
553214-AE-7	MP ENVIRONMENTAL				1.A FE	4,572,996	101.2670	4,050,668	4,000,000	4,304,964	0	(55,063)	0	0	5.127	3.451	JJ	94,565	205,080	01/01/2019	01/15/2030
55400U-AA-1	MVWOT 2022-1A A 2022-1A A				1.A FE	5,379,837	97.0030	5,219,919	5,381,220	5,379,837	0	0	0	0	4.150	4.199	MON	6,824	223,321	05/12/2022	11/21/2039
59523U-AN-7	MID-AMERICA APARTMENTS			1	1.G FE	2,952,860	96.6480	2,580,496	2,670,000	2,803,000	0	(40,305)	0	0	3.600	1.970	JD	8,010	96,120	03/03/2020	06/01/2027
59523U-AQ-0	MID-AMERICA APARTMENTS			1	1.G FE	4,434,925	97.1140	3,994,312	4,113,000	4,294,565	0	(33,520)	0	0	3.950	2.985	MS	47,836	162,464	08/05/2019	03/15/2029
59523U-AS-6	MID-AMERICA APARTMENTS			1	1.G FE	11,667,193	81.0790	12,392,902	15,285,000	12,075,028	0	362,723	0	0	1.700	5.275	FA	98,164	259,845	11/10/2022	02/15/2031
595688-AA-6	MIDCAP FUNDING				1.D	56,169,573	100.4900	56,444,804	56,169,573	56,169,573	0	0	0	0	7.474	6.153	MON	349,132	1,703,424	12/26/2023	08/31/2026
61945L-AA-1	MSAIC 2019-2A A			4	1.A FE	170,299	87.6010	157,223	179,476	170,299	0	0	0	0	2.880	4.389	MON	158	6,252	04/24/2020	09/20/2040
61945W-AA-7	MSAIC 2023-2A A 2023-2A A				1.D FE	14,176,345	98.4820	14,144,880	14,362,851	14,176,345	0	0	0	0	5.360	5.669	MON	23,523	558,140	03/23/2023	09/22/2053
61946C-AA-0	MSAIC 2019-1A			4	1.F FE	18,134,748	93.1790	16,925,902	18,164,880	18,137,434	0	(1,284)	0	0	4.370	4.500	MON	24,255	793,805	04/23/2020	12/21/2043
61946E-AA-6	MSAIC 2017-1A A			4	1.E FE	533,868	94.1160	502,600	534,021	533,912	0	(14)	0	0	4.450	4.501	MON	726	23,764	01/26/2017	06/20/2042
61946F-AA-3	MSAIC 2018-1A A			4	1.F FE	11,256,341	92.5740	10,420,986	11,256,922	11,256,341	0	(135)	0	0	4.010	4.043	MON	13,793	451,402	04/11/2018	06/22/2043
61946G-AA-1	MSAIC 2017-2A A			4	1.F FE	2,421,454	92.5860	2,242,208	2,421,767	2,421,495	0	(50)	0	0	3.820	3.854	MON	2,827	92,512	10/17/2017	06/22/2043
61946L-AA-0	MSAIC 2018-2GS A			4	1.G FE	9,179,100	92.2400	8,452,780	9,163,866	9,177,766	0	1,205	0	0	4.200	4.192	MON	11,760	384,883	04/29/2020	02/22/2044
61946Q-AA-9	MSAIC			2	1.D FE	17,679,117	85.4610	15,688,692	18,357,706	17,732,259	0	23,292	0	0	2.640	3.393	MON	14,809	484,643	03/10/2022	01/20/2053
61946R-AA-7	MSAIC 2021-2A A			2	1.B FE	20,189,940	81.8300	17,039,193	20,822,746	20,240,714	0	8,967	0	0	1.640	2.210	MON	10,435	340,644	02/09/2023	04/22/2047
61947D-AA-7	MSAIC 2021-1A A 2021-1A A				1.D FE	11,820,017	82.2370	11,672,882	14,194,233	11,932,363	0	112,346	0	0	1.510	5.571	MON	6,549	196,472	02/08/2023	12/20/2046
62544@-AA-9	MULTICARE HEALTH SYSTEM				1.F	58,769,558	80.9010	47,545,120	58,769,558	58,769,558	0	0	0	0	3.270	3.292	MON	112,103	1,921,765	06/19/2020	04/10/2041
62848B-AC-5	MVWOT 2018-1A C			4	2.B FE	542,287	98.1960	532,510	542,294	542,287	0	0	0	0	3.900	4.029	MON	646	21,150	06/19/2018	01/21/2036
62979*-AC-1	NSA OP				2.A FE	5,000,000	84.7040	4,235,183	5,000,000	5,000,000	0	0	0	0	2.990	2.989	FA	51,079	149,500	07/24/2020	08/05/2030
62979*-AD-9	NSA OP				2.A FE	5,000,000	81.0640	4,053,195	5,000,000	5,000,000	0	0	0	0	3.090	3.090	FA	52,788	154,500	07/24/2020	08/05/2032
637417-AG-1	NATIONAL RETAIL PROPERTIES			1	2.A FE	13,534,605	98.9810	13,423,830	13,562,000	13,560,131	0	2,898	0	0	3.900	3.924	JD	23,507	528,918	05/05/2014	06/15/2024
637417-AH-9	NATIONAL RETAIL PROPERTIES			1	2.A FE	2,104,880	97.8360	1,956,723	2,000,000	2,029,579	0	(17,510)	0	0	4.000	3.059	MN	10,222	80,000	06/17/2019	11/15/2025
637417-AL-0	NATIONAL RETAIL PROPERTIES			1	2.A FE	3,971,520	97.0270	3,881,081	4,000,000	3,984,706	0	2,770	0	0	4.300	4.388	AO	36,311	172,000	09/18/2018	10/15/2028
63967@-AA-5	NEBRASKA MEDICINE				1.D	20,880,387	81.3750	16,991,451	20,880,387	20,880,387	0	0	0	0	3.710	3.739	MON	34,429	774,662	10/24/2019	01/15/2049
63968@-AA-4	NEBRASKA MEDICINE				1.D FE	24,929,195	76.8300	19,153,116	24,929,195	24,929,195	0	0	0	0	3.590	3.617	MON	39,776	894,958	06/17/2021	03/15/2052
64034Y-AE-1	NSLT 2021-DA D				2.B FE	1,628,859	79.0880	1,289,141	1,630,000	1,628,859	0	0	0	0	4.380	4.472	MON	2,181	71,394	10/21/2021	04/20/2062
64035D-AF-3	NSLT 2021-A C				1.F FE	27,981,974	79.8410	22,355,452	28,000,000	27,985,674	0	1,247	0	0	3.750	3.786	MON	32,083	1,050,000	05/13/2021	04/20/2062
64035D-AG-1	NSLT 2021-A D				2.B FE	13,993,060	81.9530	11,473,412	14,000,000	13,994,248	0	347	0	0	4.930	4.986	MON	21,089	690,200	05/13/2021	04/20/2062
64035D-AJ-5	NSLT 2021-A B2				1.C FE	29,258,919	81.2460	24,373,851	30,000,000	29,463,194	0	73,944	0	0	2.850	3.199	MON	26,125	855,000	05/13/2021	04/20/2062
65605*-AC-6	BURLINGTON			1	1.G	4,358,975	101.7960	4,437,279	4,358,975	4,358,975	0	0	0	0	6.010	6.008	JD	728	261,974	11/15/2007	12/31/2028
67090U-AB-9	THOR 2018 A			4	1.G PL	2,886,422	98.3320	2,838,942	2,887,099	2,886,764	0	(211)	0	0	4.160	4.206	MON	7,340	120,103	05/23/2018	02/09/2030
67090U-AC-7	THOR 2018 B			4	2.C PL	2,387,248	98.1660	2,343,514	2,387,286	2,387,269	0	(9)	0	0	4.610	4.655	MON	6,726	110,054	05/23/2018	02/09/2030
67090U-AD-5	THOR 2018 C			4	3.C PL	1,511,410	96.8200	1,598,925	1,651,434	1,574,617	0	(46,437)	0	0	4.250	8.607	MON	4,289	70,186	05/23/2018	02/09/2030
67097@-AA-9	OCHSNER				1.G	49,771,126	75.7450	37,698,936	49,771,126	49,771,126	0	0	0	0	4.410	4.451	MON	97,551	2,194,907	09/01/2022	09/30/2045
67100@-AA-4	OCHSNER				1.G	20,000,000	79.5550	15,911,076	20,000,000	20,000,000	0	0	0	0	4.690	4.736	MON	41,689	938,000	04/30/2021	04/30/2043
682696-AA-7	OMFIT 2020-2A A			4	1.A FE	16,298,608	92.3290	15,049,616	16,300,000	16,299,142	0	162	0	0	1.750	1.757	MON	13,470	285,250	08/13/2020	09/14/2035
682696-AB-5	OMFIT 2020-2A B			4	1.C FE	6,596,476	89.0200	5,875,351	6,600,000	6,598,151	0	510	0	0	2.210	2.229	MON	6,888	145,860	08/13/2020	09/14/2035
682696-AC-3	OMFIT 2020-2A C			4	1.E FE	4,398,134	89.5170	3,938,766	4,400,000	4,399,016	0	286	0	0	2.760	2.783	MON	5,735	121,440	08/13/2020	09/14/2035
682696-AD-1	OMFIT 2020-2A D			4	2.B FE	3,198,485	89.5750	2,866,394	3,200,000	3,199,090	0	186	0	0	3.450	3.482	MON	5,213	110,400	08/13/2020	09/14/2035
68504L-AA-9	ONGLT 2016-A A			4	1.F FE	302,966	97.4380	295,237	303,001	302,991	0	24	0	0	2.610	2.629	MON	505	7,908	10/18/2016	03/08/2029
68504L-AB-7	ONGLT 2016-A B			4	2.B FE	87,025	96.9860	85,221	87,870	87,623	0	598	0	0	2.910	3.341	MON	163	2,556	11/08/2017	03/08/2029
68504U-AC-5	ONGLT 2019-A C			4	2.B FE	1,132,438	96.6580	1,094,616	1,132,462	1,132,442	0	4	0	0	3.610	3.637	MON	2,498	40,882	05/21/2019	04/09/2038
69120E-AA-7	OR 2023-10A A				1.A FE	10,000,000	100.0520	10,005,220	10,000,000	10,000,000	0	0	0	0	7.866	6.897	JAJO	159,501	476,520	02/14/2023	04/20/2035
693342-AA-5	PG&E WILDFIRE RECOVERY				1.A FE	823,262	96.3650	793,352	823,279	823,244	0	(11)	0	0	3.594	3.593	JD	2,466	29,589	05/03/2022	06/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
693342-AC-1	PG&E WILDFIRE RECOVERY				1.A FE	7,999,758	93.4200	7,473,637	8,000,000	7,999,737	0	0	0	0	4.377	4.377	JD	29,180	350,160	05/03/2022	06/01/2039
693342-AH-0	PG&E WILDFIRE RECOVERY				1.A FE	1,999,901	99.0670	1,981,349	2,000,000	2,000,000	0	99	0	0	5.081	5.078	JD	8,468	138,598	07/13/2022	06/01/2041
69346Y-A*-4	PK AIRFINANCE PAF_20				1.E FE	12,711,058	96.8660	12,312,656	12,711,058	12,711,058	0	0	0	0	6.927	2.554	MON	29,352	910,997	12/05/2022	01/20/2035
69346Y-A@-2	PK AIRFINANCE 2020 A-F				1.E FE	35,687,985	100.4760	37,745,053	37,566,300	37,566,300	0	34,652	0	0	6.927	4.510	MON	86,746	1,968,508	12/17/2020	01/20/2035
693798-AA-4	PT EDISON DC				2.B	22,131,974	103.1780	20,966,839	20,321,029	21,211,689	0	(176,667)	0	0	6.731	5.004	MON	60,791	1,367,808	10/01/2018	12/15/2028
72703P-AC-7	PLNT 2019-1A A2				2.B FE	1,837,270	88.0250	1,690,080	1,920,000	1,874,852	0	22,859	0	0	3.858	4.773	MJSD	5,350	74,074	02/26/2021	12/05/2049
73019#-AA-0	UNION PACIFIC RAILROAD			1	1.D	839,598	95.7260	803,710	839,598	839,598	0	0	0	0	3.000	3.000	MS	7,556	25,188	07/13/2012	09/13/2027
73019#-AB-8	UNION PACIFIC RAILROAD			1	1.D	871,199	95.7260	833,961	871,199	871,199	0	0	0	0	3.000	3.000	MS	7,841	26,136	07/13/2012	09/13/2027
73019#-AC-6	UNION PACIFIC RAILROAD			1	1.D	795,816	95.7260	761,800	795,816	795,816	0	0	0	0	3.000	3.000	MS	7,162	23,874	07/13/2012	09/13/2027
74042Q-AB-3	PREFERRED TERM			4	1.F FE	2,648,030	76.1880	2,578,255	3,384,092	3,025,379	0	236,637	0	0	5.755	7.409	MJSD	5,410	191,653	03/24/2021	09/22/2037
74042Q-AC-1	PREFERRED TERM			4	3.A FE	225,378	65.0000	199,314	306,637	205,860	0	(15,634)	0	0	5.945	1.279	MJSD	506	17,957	11/03/2021	09/22/2037
74042Q-AE-7	PREFERRED TERM			4	3.A FE	67,885	65.0000	60,034	92,361	75,278	0	1,273	0	0	5.935	9.809	MJSD	167	5,409	11/03/2021	09/22/2037
74170*-AC-3	PRIME PROPERTY FUND			1	1.G	20,268,526	98.5180	19,703,632	20,000,000	20,065,244	0	(38,120)	0	0	4.610	4.400	FA	330,383	922,000	09/26/2018	08/22/2025
74170*-AD-1	PRIME PROPERTY FUND			1	1.G	1,326,624	98.6440	1,282,370	1,300,000	1,302,665	0	(4,516)	0	0	3.880	3.516	JJ	21,157	50,440	03/28/2018	07/30/2024
74170*-AN-9	PRIME PROPERTY FUND			1	1.G	13,237,863	94.0980	12,430,333	13,210,000	13,221,914	0	(3,727)	0	0	3.150	3.118	JJ	203,434	416,115	06/25/2019	01/05/2027
74170*-AR-0	PRIME PROPERTY FUND			1	1.G	14,000,000	93.7800	13,129,164	14,000,000	14,000,000	0	0	0	0	3.480	3.480	AO	108,267	487,200	09/19/2017	10/11/2027
74170*-AU-3	PRIME PROPERTY FUND				1.G	10,000,000	96.3460	9,634,558	10,000,000	10,000,000	0	0	0	0	4.480	4.480	MN	65,956	448,000	10/10/2018	11/08/2030
74170*-AW-9	PRIME PROPERTY FUND				1.G	10,000,000	91.2900	9,128,997	10,000,000	10,000,000	0	0	0	0	3.600	3.600	MN	38,000	360,000	03/22/2019	05/23/2029
74170*-BE-8	PRIME PROPERTY FUND				1.G	6,000,000	78.3830	4,702,971	6,000,000	6,000,000	0	0	0	0	2.560	2.560	AO	33,280	153,600	09/22/2020	10/13/2032
74170*-BF-5	PRIME PROPERTY FUND				1.G	5,000,000	73.4170	3,670,832	5,000,000	5,000,000	0	0	0	0	2.710	2.710	AO	29,358	135,500	09/22/2020	10/13/2035
74170*-BH-1	PRIME PROPERTY FUND LLC				1.G	5,000,000	78.2700	3,913,516	5,000,000	5,000,000	0	0	0	0	2.680	2.680	MS	36,106	134,000	03/03/2021	03/24/2033
74170*-BJ-7	PRIME PROPERTY FUND LLC				1.G	13,000,000	73.7580	9,588,516	13,000,000	13,000,000	0	0	0	0	2.830	2.830	MS	99,129	367,900	03/03/2021	03/24/2036
74264*-AB-2	PRISA LHC			1	1.F	9,000,000	97.7510	8,797,557	9,000,000	9,000,000	0	0	0	0	4.270	4.270	AO	81,130	384,300	01/23/2014	04/15/2026
74333X-AL-4	PROG 2021-SFR11 E2				2.C FE	9,199,522	83.0150	7,637,358	9,200,000	9,199,522	0	0	0	0	3.527	3.528	MON	27,040	324,484	12/15/2021	01/17/2039
74333X-AN-0	PROG 2021-SFR11 F				3.C FE	11,699,989	86.5770	10,129,501	11,700,000	11,699,989	0	0	0	0	4.420	4.428	MON	43,095	517,140	12/15/2021	01/17/2039
74340*-AL-8	PROLOGIS				1.G PL	39,000,000	94.2230	36,746,964	39,000,000	39,000,000	0	0	0	0	2.850	2.850	JJ	540,313	1,111,500	10/29/2019	01/06/2027
74340*-AR-5	PROLOGIS				2.A	28,000,000	90.9330	25,461,263	28,000,000	28,000,000	0	0	0	0	2.440	2.440	JJ	315,031	683,200	05/28/2020	07/15/2027
74340*-AX-2	PROLOGIS				1.G PL	7,000,000	82.3840	5,766,890	7,000,000	7,000,000	0	0	0	0	2.320	2.320	AO	34,284	162,400	03/02/2021	03/30/2031
74340*-AY-0	PROLOGIS				1.G PL	7,000,000	81.7750	5,724,242	7,000,000	7,000,000	0	0	0	0	2.320	2.320	JJ	74,884	162,400	03/02/2021	07/01/2031
74340*-AZ-7	PROLOGIS				1.G PL	6,000,000	78.4300	4,705,820	6,000,000	6,000,000	0	0	0	0	2.420	2.420	AO	30,653	145,200	03/02/2021	03/30/2033
74340*-BA-1	PROLOGIS				1.G PL	6,000,000	77.9170	4,674,995	6,000,000	6,000,000	0	0	0	0	2.420	2.420	JJ	66,953	145,200	03/02/2021	07/01/2033
74340X-B#-7	PROLOGIS				1.G	45,080,000	73.8840	32,921,663	44,558,500	44,558,500	0	0	0	2,268,000	1.890	1.890	MN	112,287	816,456	02/20/2020	02/27/2035
74340X-BK-6	PROLOGIS			1	1.G FE	1,730,645	96.4710	1,559,932	1,617,000	1,663,215	0	(17,830)	0	0	3.250	2.071	AO	13,138	52,553	02/10/2020	10/01/2026
74340X-BP-5	PROLOGIS			2	1.G FE	8,078,714	71.5850	5,368,839	7,500,000	8,032,918	0	(14,340)	0	0	3.000	2.619	AO	47,500	225,000	12/23/2020	04/15/2050
74340X-BQ-3	PROLOGIS			2	1.G FE	3,346,892	59.3840	2,019,042	3,400,000	3,351,259	0	1,323	0	0	2.125	2.196	AO	15,253	72,250	08/06/2020	10/15/2050
74340X-BR-1	PROLOGIS			2	1.G FE	3,387,080	80.9370	2,751,848	3,400,000	3,391,177	0	1,233	0	0	1.250	1.290	AO	8,972	42,500	08/06/2020	10/15/2030
74340X-BT-7	PROLOGIS			1	1.G FE	1,509,424	100.4440	1,607,099	1,600,000	1,517,907	0	6,873	0	0	4.625	5.348	JJ	34,122	60,639	09/27/2022	01/15/2033
74340X-BV-2	PROLOGIS			1	1.G FE	9,167,600	95.4690	9,546,906	10,000,000	9,346,914	0	145,029	0	0	3.375	5.223	JD	15,000	337,500	10/04/2022	12/15/2027
74340X-CF-6	PROLOGIS			1	1.G FE	1,547,263	104.2530	1,615,918	1,550,000	1,547,413	0	150	0	0	5.250	5.258	JD	3,617	21,000	12/14/2023	06/15/2053
74460W-AH-0	PUBLIC STORAGE			1	1.F FE	3,116,822	105.0320	3,326,349	3,167,000	3,116,972	0	150	0	0	5.350	5.457	FA	72,951	0	08/17/2023	08/01/2053
746246-AA-5	PUREW 2022-1 A1 2022-1 A1			2	1.G FE	10,474,781	97.8980	10,254,587	10,474,781	10,474,781	0	0	0	0	5.813	5.061	MON	43,976	608,899	08/01/2022	12/05/2037
74986@-AQ-4	RREEF AMERICA REIT II			1	1.G	25,000,000	96.9710	24,242,639	25,000,000	25,000,000	0	0	0	0	3.210	3.210	JJ	392,333	802,500	04/01/2015	07/01/2025
74986@-AR-2	RREEF AMERICA REIT II			1	1.G	10,000,000	92.4130	9,241,312	10,000,000	10,000,000	0	0	0	0	3.310	3.310	JJ	161,822	331,000	04/01/2015	07/01/2027
74986@-BC-4	RREEF AMERICA REIT II				1.G	5,000,000	82.2040	4,110,211	5,000,000	5,000,000	0	0	0	0	2.620	2.620	JD	8,006	131,000	09/11/2020	12/09/2031
74986@-BD-2	RREEF AMERICA REIT II				1.G	5,000,000	80.3740	4,018,710	5,000,000	5,000,000	0	0	0	0	2.670	2.670	JD	8,158	133,500	09/11/2020	12/09/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
75000@-AC-4	RPT REALTY LP				2.C FE	13,000,000	100.0000	13,000,000	13,000,000	13,000,000	0	0	0	0	3.820	3.820	MN	42,763	496,600	11/29/2021	11/30/2031
756109-A*-5	REALTY INCOME				1.G	29,883,900	80.3340	23,522,826	29,281,300	29,281,300	0	0	0	1,490,400	2.730	2.730	MN	91,040	781,955	05/08/2019	05/20/2034
756109-AQ-7	REALTY INCOME			1	1.G FE	9,995,600	99.1400	9,914,032	10,000,000	9,999,599	0	481	0	0	3.875	3.880	JJ	178,681	387,500	06/18/2014	07/15/2024
756109-AU-8	REALTY INCOME			1	1.G FE	9,595,400	95.8820	9,588,171	10,000,000	9,807,321	0	42,914	0	0	3.650	4.173	JJ	168,306	365,000	08/07/2018	01/15/2028
75884R-AU-7	REGENCY CENTERS			1	2.A FE	3,893,279	96.9100	3,768,824	3,889,000	3,890,153	0	(681)	0	0	3.900	3.881	MN	25,279	151,671	01/01/2019	11/01/2025
75884R-AX-1	REGENCY CENTERS			1	2.A FE	9,983,700	95.8940	9,589,378	10,000,000	9,991,856	0	1,629	0	0	4.125	4.145	MS	121,458	412,500	02/28/2018	03/15/2028
75884R-AZ-6	REGENCY CENTERS			1	2.A FE	3,496,605	89.6670	3,138,345	3,500,000	3,497,898	0	319	0	0	2.950	2.961	MS	30,401	103,250	08/13/2019	09/15/2029
76131V-A@-2	RETAIL PROPERTIES				2.C	13,049,397	98.9810	12,892,267	13,025,000	13,027,702	0	(5,354)	0	0	4.580	4.537	JD	1,657	596,545	07/22/2019	06/30/2024
76132F-A@-6	RETAIL OPPORTUNITY			1	2.C	20,000,000	94.9780	18,995,607	20,000,000	20,000,000	0	0	0	0	4.190	4.190	JD	37,244	838,000	10/18/2017	12/15/2027
76132F-AB-3	RETAIL OPPORTUNITY			1	2.B FE	9,180,109	98.0110	9,324,791	9,514,000	9,458,116	0	55,619	0	0	4.000	4.633	JD	16,914	380,560	10/01/2018	12/15/2024
78398A-AB-9	SFAST 2023-1A A2A 2023-1A A2A				1.A FE	865,927	100.1690	867,462	865,995	865,927	0	0	0	0	5.890	5.964	MON	1,559	24,087	06/22/2023	03/22/2027
78433X-AC-4	SALTT 2021-1A B				2.B FE	8,692,238	88.6530	7,706,060	8,692,346	8,692,238	0	0	0	0	3.821	3.913	MON	14,762	332,127	10/18/2021	02/28/2033
78466L-AD-8	SSF SETTLEMENT FINANCE			4	1.B FE	208,047	99.8100	207,652	208,047	208,047	0	0	0	0	6.500	2.828	MON	601	13,523	12/19/2005	01/15/2042
78476Y-AA-4	STF FIRST MORTGAGE BOND			4	5.B	1,320,692	1.0000	22,464	2,246,362	0	0	0	0	0	6.450	6.450	JJ	68,823	106,700	09/26/2006	07/10/2037
78477A-AA-5	STF FIRST MORTGAGE BOND			4	5.B	2,210,991	1.0000	41,709	4,170,895	0	0	0	0	0	7.320	7.320	JJ	152,655	491,801	06/14/2007	01/10/2037
81761T-AC-9	SERV 2020-1 A2II			4	2.C FE	26,067,338	82.0350	21,384,335	26,067,338	26,067,338	0	0	0	0	3.337	3.374	JAJO	147,394	869,867	11/20/2020	01/30/2051
820858@-AA-2	SHAWS/SAINSBURY				3.B	6,418,166	95.8780	5,757,427	6,004,940	6,323,422	0	(10,014)	0	0	6.825	5.681	MON	18,215	407,085	10/01/2018	02/15/2029
82652T-AB-1	SRFC 2022-1A C			2	1.F FE	6,509,049	96.7770	6,299,567	6,509,358	6,509,211	0	(79)	0	0	3.550	3.575	MON	7,061	231,082	03/14/2022	10/20/2038
82652T-AC-9	SRFC 2022-1A C			2	2.B FE	1,886,471	95.6530	1,804,745	1,886,770	1,886,538	0	67	0	0	3.940	3.979	MON	2,271	74,339	03/14/2022	10/20/2038
82653E-AB-3	SRFC 2019-1A B			4	1.F FE	612,583	99.0240	606,738	612,717	612,699	0	42	0	0	3.420	3.454	MON	640	20,955	03/12/2019	01/20/2036
82653E-AC-1	SRFC 2019-1A C			4	2.B FE	1,021,128	98.9480	1,010,451	1,021,195	1,021,183	0	13	0	0	3.770	3.800	MON	1,176	38,499	03/12/2019	01/20/2036
828807-CR-6	SIMON PROPERTY GROUP			1	1.G FE	10,728,700	99.8290	9,982,905	10,000,000	9,999,945	0	(77,661)	0	0	3.750	3.735	FA	156,250	375,000	02/05/2015	02/01/2024
828807-CS-4	SIMON PROPERTY GROUP			1	1.G FE	2,495,100	98.4510	2,461,286	2,500,000	2,499,490	0	546	0	0	3.375	3.398	AO	21,094	84,375	09/03/2014	10/01/2024
828807-CW-5	SIMON PROPERTY GROUP			1	1.G FE	1,252,674	96.8770	1,268,114	1,309,000	1,291,555	0	8,044	0	0	3.300	3.986	JJ	19,919	43,197	01/01/2019	01/15/2026
828807-CY-1	SIMON PROPERTY GROUP			1	1.G FE	2,988,660	96.0500	2,881,492	3,000,000	2,996,140	0	1,224	0	0	3.250	3.296	MN	8,396	97,500	04/20/2017	11/30/2026
828807-DC-8	SIMON PROPERTY GROUP			1	1.G FE	8,607,648	95.8040	8,297,580	8,661,000	8,640,475	0	5,474	0	0	3.375	3.448	JD	12,992	292,309	05/22/2017	06/15/2027
828807-DE-4	SIMON PROPERTY GROUP			1	1.G FE	2,927,695	95.2480	2,903,163	3,048,000	2,994,022	0	12,517	0	0	3.375	3.866	JD	8,573	102,870	03/13/2018	12/01/2027
828807-DP-9	SIMON PROPERTY GROUP			1	1.G FE	3,761,936	91.3930	3,655,730	4,000,000	3,848,634	0	47,190	0	0	1.375	2.680	JJ	25,361	55,000	02/24/2022	01/15/2027
828807-DQ-7	SIMON PROPERTY GROUP			1	1.G FE	8,042,268	83.0620	6,728,845	8,101,000	8,054,322	0	5,218	0	0	2.250	2.329	JJ	84,048	182,273	08/09/2021	01/15/2032
86175E-AA-5	SSCRF 2015-1A A			4	1.A FE	9,021,398	89.6670	8,093,177	9,025,785	9,022,522	0	147	0	0	3.570	3.401	MON	14,321	322,220	10/22/2018	12/15/2054
86212V-AG-9	STORE MASTER FUNDING			4	1.C FE	3,318,278	93.9000	2,969,591	3,162,500	3,318,278	0	43,548	0	0	4.740	5.480	MON	4,580	149,903	10/08/2020	10/20/2048
86212X-AB-6	STR 2019-1 A2			4	1.A FE	1,946,727	77.5240	1,470,499	1,896,835	1,931,616	0	(5,001)	0	0	3.650	3.329	MON	2,116	69,235	09/22/2020	11/20/2049
86365L-AA-9	SFS 2010-B A			4	1.A FE	613,755	97.3500	598,947	615,249	614,961	0	144	0	0	3.730	3.811	MON	1,020	22,949	04/06/2011	08/15/2036
86365L-AB-7	SFS 2010-B B			4	1.B FE	1,499,622	102.3170	1,534,760	1,500,001	1,499,878	0	31	0	0	7.970	8.107	MON	5,313	119,550	11/18/2010	08/15/2036
866677-AE-7	SUN COMMUNITIES OPER LP			1	2.C FE	2,965,600	83.3250	2,565,586	3,079,000	2,986,023	0	10,764	0	0	2.700	3.153	JJ	38,334	83,133	01/26/2022	07/15/2031
866677-AJ-6	SUN COMMUNITIES OPER LP			1	2.C FE	9,972,900	101.2310	10,123,133	10,000,000	9,974,550	0	1,650	0	0	5.700	5.736	JJ	262,833	281,833	01/09/2023	01/15/2033
86745Y-AA-2	SNVA 2023-B A 2023-B A			2	1.D FE	3,739,609	97.9070	3,823,086	3,904,808	3,748,261	0	8,652	0	0	5.300	6.622	MON	6,324	63,236	08/18/2023	08/22/2050
869504-AA-8	SPSS 2011-1A A			4	1.A FE	10,104,082	95.7670	9,687,977	10,116,153	10,109,971	0	381	0	0	4.920	4.987	MON	22,121	497,715	10/24/2011	11/15/2058
869507-AA-1	SPSS 2017-1A A			4	1.A FE	12,467,736	87.3750	10,897,815	12,472,422	12,469,006	0	76	0	0	4.190	4.147	MON	23,226	522,595	10/22/2018	01/15/2071
872373-AA-3	TCW 2023-1A A1N 2023-1A A1N				1.A FE	10,000,000	100.2990	10,029,860	10,000,000	10,000,000	0	0	0	0	7.460	6.221	JAJO	134,681	471,206	01/24/2023	04/28/2036
872373-AG-0	TCW 2023-1A A1N 2023-1A B1				1.C FE	5,000,000	99.9940	4,999,695	5,000,000	5,000,000	0	0	0	0	8.190	6.910	JAJO	73,931	259,531	01/24/2023	04/28/2036
87285#-AA-7	COSTCO WHOLESALE			1	1.E	2,405,945	103.6600	2,420,282	2,334,820	2,348,026	0	(3,580)	0	0	7.510	7.280	MON	7,793	175,345	05/21/2002	06/15/2027
87342R-AC-8	BELL 2016-1A A23			4	2.B FE	9,799,736	98.2370	9,117,613	9,281,250	9,799,736	0	197,737	0	0	4.970	5.362	FMAN	46,128	461,278	07/30/2020	05/25/2046
87342R-AJ-3	BELL 2021-1A A23			4	2.B FE	7,296,291	80.9550	6,363,094	7,860,000	7,389,355	0	51,588	0	0	2.542	3.486	FMAN	19,980	199,801	02/16/2022	08/25/2051
88150*-AD-5	TERRENO REALTY			1	2.B	15,000,000	98.4860	14,772,898	15,000,000	15,000,000	0	0	0	0	3.750	3.750	JJ	260,938	562,500	05/25/2017	07/14/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
88150*-AH-6	TERRENO REALTY				2.B FE	11,000,000	82.2270	9,044,982	11,000,000	11,000,000	0	0	0	0	2.380	2.380	FA	97,448	261,800	07/28/2021	08/17/2030
881943-AD-6	TEVT 2023-1 A3 2023-1 A3			2	1.A FE	1,505,893	100.9000	1,519,559	1,506,000	1,506,000	0	107	0	0	5.380	5.441	MON	2,476	0	12/13/2023	06/20/2028
88240T-AC-5	TEXAS ELECTRIC MKT STABL				1.A FE	1,999,802	99.5840	1,991,686	2,000,000	1,999,899	0	(47)	0	0	5.057	5.057	FA	42,142	114,063	06/08/2022	08/01/2046
88315L-AE-8	TMCL 2020-1A A			4	1.F FE	2,638,491	93.0020	2,454,275	2,638,938	2,638,631	0	34	0	0	2.730	2.749	MON	2,201	72,043	08/04/2020	08/21/2045
88315L-AF-5	TMCL 2020-1A B			4	2.B FE	2,511,979	95.0990	2,389,620	2,512,777	2,512,777	0	0	0	0	4.940	4.774	MON	3,793	124,256	08/04/2020	08/21/2045
88576N-AB-4	HENDR 2006-1A A2			4	1.B FE	2,367,614	96.2480	2,279,937	2,368,818	2,368,475	0	28	0	0	5.560	5.630	MON	5,854	131,706	03/23/2006	03/15/2047
88576N-AM-0	HENDR 2007-2A A2			4	1.E FE	2,911,504	101.2550	2,950,338	2,913,777	2,912,390	0	8	0	0	6.210	6.299	MON	8,042	180,946	06/15/2007	06/15/2048
88576P-AD-5	HENDR 2004-A A2			4	1.A FE	1,512,729	98.7700	1,494,224	1,512,834	1,512,813	0	4	0	0	5.538	5.603	MON	3,724	83,781	11/08/2004	09/15/2045
88576U-AA-0	HENDR 2008-2A A			4	1.A FE	4,188,262	100.7100	4,219,785	4,190,039	4,189,296	0	106	0	0	6.270	6.359	MON	11,676	262,715	05/01/2008	11/15/2037
88576X-AA-4	HENDR 2010-1A A			4	1.A FE	1,346,695	99.1250	1,335,269	1,347,051	1,346,950	0	26	0	0	5.560	5.629	MON	3,329	74,896	04/15/2010	07/15/2059
89255#-AA-9	VANDERBILT UNIVERSITY				1.F PL	27,956,283	94.3960	26,389,579	27,956,283	27,956,283	0	0	0	0	4.920	4.971	MON	114,621	1,375,449	06/07/2018	07/01/2048
902738-AA-7	UNIVERSITY OF IOWA			1	1.B	8,752,596	89.3590	7,821,198	8,752,596	8,752,596	0	0	0	0	3.190	3.211	MON	12,409	279,208	04/23/2015	03/15/2036
90783W-AA-1	UNION PACIFIC RAILROAD			1	1.C FE	3,500,108	102.7420	3,596,078	3,500,108	3,500,108	0	0	0	0	5.866	5.865	JJ	102,088	205,354	07/20/2006	07/02/2030
918286-AC-9	VSTNA 2018-A C			4	2.B FE	949,240	97.4070	924,750	949,364	949,245	0	5	0	0	4.020	4.057	MON	1,166	38,164	08/07/2018	02/20/2036
918288-AC-5	VSTNA 2017-A C			4	2.B FE	773,669	99.2880	768,161	773,670	773,670	0	0	0	0	2.930	2.948	MON	693	22,669	09/13/2017	03/20/2035
91845#-AA-2	VERIZON COMMUNICATIONS			1	2.A	14,909,262	93.6780	13,966,630	14,909,262	14,909,262	0	0	0	0	3.812	3.842	MON	25,260	568,341	04/29/2015	05/15/2035
91854*-AA-4	VERIZON HIDDEN RIDGE TEXAS			1	2.A	31,582,769	91.9180	29,030,201	31,582,769	31,582,769	0	0	0	0	3.620	3.647	MON	50,813	1,143,296	09/26/2018	08/15/2036
91863*-AA-3	VPC SYNTHESIS CLASS A-1				2.A PL	57,640,060	85.3700	49,207,319	57,640,060	57,640,060	0	0	0	0	6.500	6.604	FMAN	472,175	3,750,873	03/21/2022	06/11/2028
91863*-AB-1	VPC SYNTHESIS CLASS A-2				2.C PL	29,486,585	46.2000	13,622,802	29,486,585	29,486,585	0	0	0	0	6.500	6.716	FMAN	241,548	1,911,552	03/21/2022	06/11/2028
92212K-AC-0	VDC 2020-2A A2			4	1.G FE	6,500,000	86.9160	5,649,534	6,500,000	6,500,000	0	0	0	0	1.992	2.001	MON	5,755	129,480	09/22/2020	09/15/2045
92277G-AG-2	VENTAS REALTY			1	2.A FE	7,569,966	97.7830	7,040,354	7,200,000	7,386,281	0	(100,298)	0	0	4.125	2.636	JJ	136,950	297,000	02/24/2022	01/15/2026
92277G-AT-4	VENTAS REALTY			1	2.A FE	4,972,700	96.9550	4,847,770	5,000,000	4,994,528	0	5,092	0	0	2.650	2.757	JJ	61,097	132,500	06/24/2019	01/15/2025
92348K-BC-6	VZMT 2022-7 A1A 2022-7 A1A			2	1.A FE	2,129,621	99.9980	2,129,948	2,130,000	2,129,818	0	185	0	0	5.230	5.297	MON	3,404	111,399	11/17/2022	11/22/2027
92535V-AF-9	VBTOW 2020-2A A			4	1.D FE	17,470,125	93.8170	16,380,415	17,460,000	17,470,125	0	4,839	0	0	2.636	2.866	MON	20,455	460,246	10/15/2020	09/15/2050
92564R-AA-3	VICI PROPERTIES			1	2.C FE	751,616	96.2360	720,807	749,000	749,510	0	(545)	0	0	4.250	4.172	JD	2,653	31,833	11/21/2019	12/01/2026
92564R-AB-1	VICI PROPERTIES			2	2.C FE	1,270,390	94.2250	1,177,812	1,250,000	1,261,872	0	(2,735)	0	0	4.625	4.358	JD	4,818	57,813	09/22/2020	12/01/2029
92564R-AD-7	VICI PROPERTIES			1	2.C FE	873,263	94.3950	821,240	870,000	870,755	0	(671)	0	0	3.750	3.667	FA	12,325	32,625	01/23/2020	02/15/2027
92564R-AE-5	VICI PROPERTIES			1	2.C FE	17,658,952	91.0930	17,157,277	18,835,000	17,854,255	0	109,707	0	0	4.125	5.048	FA	293,512	776,944	02/09/2023	08/15/2030
92564R-AH-8	VICI PROPERTIES			1	2.C FE	492,500	96.7920	483,962	500,000	495,195	0	1,638	0	0	4.500	4.886	MS	7,500	22,500	04/29/2022	09/01/2026
92564R-AK-1	VICI PROPERTIES			1	2.C FE	1,149,167	95.3870	1,112,848	1,166,667	1,153,732	0	2,833	0	0	4.500	4.805	JJ	24,208	52,500	04/29/2022	01/15/2028
92968#-AA-1	WAL-MART RIO GRANDE NJ			1	1.C	11,151,469	95.6200	10,558,168	11,041,752	11,120,134	0	(5,068)	0	0	3.600	3.516	MON	17,667	397,503	04/24/2017	07/15/2037
931188-AA-0	WAL-MART			1	1.C	2,865,636	103.2160	2,887,321	2,797,356	2,822,261	0	(2,885)	0	0	5.700	5.520	MON	7,087	159,449	04/13/2006	11/15/2031
93141#-AA-9	WALGREENS			1	2.C	617,351	101.2260	624,922	617,351	617,351	0	0	0	0	6.310	6.394	MON	1,731	38,955	02/12/2003	09/15/2027
93267*-AA-1	WAL-MART			1	1.C	20,188,500	91.6030	18,493,177	20,188,500	20,188,500	0	0	0	0	3.320	3.343	MON	29,789	670,258	03/23/2016	07/15/2035
939653-A*-2	WASHINGTON REAL ESTATE				2.B YE	11,000,000	87.2360	9,595,906	11,000,000	11,000,000	0	0	0	0	3.440	3.439	JJ	174,484	378,400	09/22/2020	12/29/2030
94108F-AC-4	WAT 2021-A C				2.C PL	19,943,036	99.0600	19,755,572	19,943,036	19,943,036	0	0	0	0	10.226	10.446	MON	95,673	1,643,026	12/29/2023	02/18/2031
948741-AK-9	WEINGARTEN REALTY			1	2.A FE	12,852,844	99.8970	12,819,842	12,833,000	12,832,543	0	(5,767)	0	0	4.450	4.482	JJ	263,326	571,069	01/01/2019	01/15/2024
948741-AL-7	WEINGARTEN REALTY			1	2.A FE	20,875,394	97.4280	20,459,983	21,000,000	20,977,108	0	15,049	0	0	3.850	3.928	JD	67,375	808,500	10/22/2018	06/01/2025
948741-AM-5	WEINGARTEN REALTY			1	2.A FE	9,419,725	94.7090	8,997,383	9,500,000	9,476,101	0	8,494	0	0	3.250	3.350	FA	116,639	308,750	08/02/2016	08/15/2026
94978#-AR-8	INTL FLAVORS & FRAGRANCES			1	2.C	3,730,432	100.3010	3,741,662	3,730,432	3,730,432	0	0	0	0	7.251	7.361	MON	15,778	270,475	05/23/2002	07/10/2024
94978#-AX-5	CVS			1	2.B	463,000	100.0070	461,520	461,487	461,724	0	(292)	0	0	6.640	6.598	MON	1,787	30,643	09/26/2018	10/10/2024
94978#-AY-3	SCHLUMBERGER HOLDINGS			1	2.A	8,477,533	99.8350	8,463,534	8,477,533	8,477,533	0	0	0	0	6.080	6.158	MON	31,499	515,434	09/04/2002	11/09/2024
94978#-ED-5	DOW CHEMICAL LEVERAGED			1	1.G FE	358,402	99.5070	356,634	358,402	358,402	0	0	0	0	5.670	5.670	JJ	10,048	20,321	04/03/2006	01/03/2029
94978#-EF-0	DOW CHEMICAL LEVERAGED			1	2.A	707,143	99.6010	704,319	707,143	707,143	0	0	0	0	5.670	5.670	JJ	19,825	39,526	03/24/2006	01/03/2025
94978#-EH-6	DOW CHEMICAL LEVERAGED			1	2.A	245,056	101.0520	247,634	245,056	245,056	0	0	0	0	5.670	5.670	JJ	6,870	13,895	03/24/2006	09/29/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
94978#-EJ-2	DOW CHEMICAL LEVERAGED			1	2.A	97,661	99.7690	97,435	97,661	97,661	0	0	0	0	5.670	5.669	JJ	2,738	5,537	09/27/2006	01/03/2025
94978#-FB-8	DOW CHEMICAL LEVERAGED			1	2.A	64,429	100.2640	64,598	64,429	64,429	0	0	0	0	5.670	5.670	JJ	1,806	3,653	04/03/2006	01/03/2029
94978#-GQ-4	DOW CHEMICAL LEVERAGED			1	2.A	198,931	101.9320	202,774	198,931	198,931	0	0	0	0	5.670	5.669	JJ	5,577	11,279	12/08/2006	07/03/2029
95040Q-AJ-3	WELLTOWER			1	2.A FE	7,924,392	90.1830	7,159,616	7,939,000	7,929,797	0	1,354	0	0	3.100	3.121	JJ	113,484	246,109	08/08/2019	01/15/2030
95058X-AE-8	WEN 2018-1A A211			4	2.B FE	4,157,114	93.8370	3,692,453	3,934,947	4,152,867	0	56,593	0	0	3.884	3.608	MJSD	6,793	152,833	09/22/2020	03/15/2048
962166-AW-4	WEYERHAEUSER				2.B FE	7,878,356	106.9660	9,462,201	8,846,000	8,303,171	0	106,384	0	0	6.950	8.811	AO	153,699	614,797	10/22/2018	10/01/2027
962166-BX-1	WEYERHAEUSER			1	2.B FE	6,365,568	95.5360	6,114,286	6,400,000	6,378,889	0	3,088	0	0	4.000	4.063	MN	32,711	256,000	02/21/2019	11/15/2029
962166-CB-8	WEYERHAEUSER			1	2.B FE	2,963,703	82.2900	2,481,865	3,016,000	2,965,235	0	941	0	0	4.000	4.101	MS	37,532	120,640	02/23/2022	03/09/2052
96328D-BV-5	WHLS 2020-1A B				2.B	2,021,481	96.0950	2,066,047	2,150,000	2,118,753	0	44,294	0	0	0.000	2.172	MON	0	0	10/26/2021	08/20/2029
96328D-BW-3	WHLS 2020-1A C				2.B	1,515,640	94.1620	1,517,895	1,612,000	1,585,605	0	35,191	0	0	0.000	2.085	MON	0	0	10/26/2021	08/20/2029
96925@-AA-6	BEAUMONT HOSPITAL			1	1.D	4,818,478	103.7970	4,836,157	4,659,225	4,686,946	0	(6,854)	0	0	7.325	7.100	MON	15,168	341,288	09/10/2001	10/15/2027
96925@-AB-4	BEAUMONT HOSPITAL			1	1.D	2,066,276	103.7970	1,923,380	1,853,013	1,893,131	0	(10,048)	0	0	7.325	6.226	MON	6,033	135,733	09/28/2005	10/15/2027
96928*-AB-3	WALGREENS			1	2.C	4,172,618	102.1210	4,261,125	4,172,618	4,172,618	0	0	0	0	6.353	6.438	MON	11,782	265,086	11/30/2004	11/15/2029
96928*-AS-6	SPECTRUM HEALTH HOSPITAL			1	1.D	8,127,706	103.6010	8,344,821	8,054,772	8,083,577	0	(2,508)	0	0	5.714	5.701	MON	20,456	529,014	11/16/2023	10/15/2033
96928*-BF-3	LOWES FERN PARK FLORIDA			1	2.A	1,808,784	100.9180	1,825,389	1,808,784	1,808,784	0	0	0	0	6.030	6.106	MON	1,818	109,070	06/01/2007	01/25/2028
96928*-DZ-7	BANK OF AMERICA			1	1.E	15,484,709	100.4150	15,407,012	15,343,335	15,391,014	0	(7,891)	0	0	5.600	5.553	MON	38,188	859,227	02/23/2011	10/15/2029
96928*-EP-8	CUMMINS COLUMBUS INDIANA			1	1.F	12,584,402	95.4720	12,014,602	12,584,402	12,584,402	0	0	0	0	3.800	3.830	MON	21,254	478,207	01/06/2012	12/15/2030
96928*-ER-4	CVS ALLENTOWN			1	2.B	1,874,423	107.8910	2,022,331	1,874,423	1,874,423	0	0	0	0	6.120	6.199	MON	5,098	114,715	01/26/2012	01/15/2039
96928*-FB-8	FEDEX WOODBRIDGE NJ			1	2.B	6,164,160	95.5020	5,886,906	6,164,160	6,164,154	0	0	0	0	3.900	3.932	MON	10,685	240,402	09/26/2018	07/15/2030
96928*-FE-2	CUMMINS COLUMBUS INDIANA			1	1.F	342,630	95.9060	328,602	342,630	342,630	0	0	0	0	3.800	3.821	MON	579	13,020	12/19/2012	12/15/2030
96928*-FT-9	WAL-MART HOLLYWOOD			1	1.C	5,118,757	95.3930	4,836,535	5,070,090	5,099,914	0	(2,221)	0	0	3.880	3.792	MON	8,743	196,720	09/26/2018	06/15/2035
96928*-FU-6	WAL-MART TAMARAC FLORIDA			1	1.C	1,625,500	95.5260	1,538,001	1,610,028	1,619,210	0	(751)	0	0	3.880	3.801	MON	2,776	62,469	09/26/2018	03/15/2035
96928*-FZ-5	CUMMINS COLUMBUS INDIANA				1.F	4,567,395	94.1490	4,300,136	4,567,395	4,567,395	0	0	0	0	3.330	3.353	MON	6,760	152,094	08/24/2016	12/15/2030
97181#-KV-4	UNION PACIFIC RAILROAD			1	1.D	1,096,642	102.4870	1,123,914	1,096,642	1,096,642	0	0	0	0	5.360	5.358	JJ	29,227	58,780	09/26/2018	11/30/2028
97181#-KW-2	UNION PACIFIC RAILROAD			1	1.D	77,483	100.2420	77,670	77,483	77,483	0	0	0	0	4.920	4.920	JJ	1,895	3,812	06/29/2005	07/02/2028
97181#-KX-0	UNION PACIFIC RAILROAD			1	1.D	286,985	99.1660	284,590	286,985	286,985	0	0	0	0	4.920	4.920	JJ	7,021	14,120	06/29/2005	01/02/2026
97181#-KY-8	UNION PACIFIC RAILROAD			1	1.D	628,785	102.5510	644,845	628,803	628,804	0	1	0	0	5.360	5.360	JJ	16,758	33,704	09/26/2018	12/29/2028
97181#-KZ-5	UNION PACIFIC RAILROAD			1	1.D	453,533	102.1540	463,301	453,533	453,533	0	0	0	0	5.360	5.359	JJ	12,087	24,309	09/26/2018	07/02/2028
97181#-LA-9	UNION PACIFIC RAILROAD			1	1.D	239,146	102.2340	244,493	239,151	239,153	0	0	0	0	5.380	5.379	JJ	6,397	12,866	09/26/2018	07/02/2028
97181#-LD-3	UNION PACIFIC RAILROAD			1	1.D	92,636	100.3900	92,998	92,636	92,636	0	0	0	0	4.920	4.919	JJ	2,266	4,558	09/22/2005	07/02/2028
97181#-LE-1	UNION PACIFIC RAILROAD			1	1.D	219,646	99.1270	217,729	219,646	219,646	0	0	0	0	4.920	4.919	JJ	5,373	12,822	09/22/2005	01/02/2026
97181#-LK-7	UNION PACIFIC RAILROAD			1	1.D	70,492	100.2670	70,680	70,492	70,492	0	0	0	0	4.920	4.920	JJ	1,724	3,468	12/28/2005	07/02/2028
97181#-LL-5	UNION PACIFIC RAILROAD			1	1.D	439,191	99.1120	435,291	439,191	439,191	0	0	0	0	4.920	4.920	JJ	10,744	21,608	12/21/2005	01/02/2026
974153-AB-4	WSTOP 2020-1A A2			4	2.B FE	12,131,783	90.0850	10,914,262	12,115,500	12,121,248	0	(10,535)	0	0	2.841	3.393	MJSD	24,859	344,201	10/13/2020	12/05/2050
97750*-AA-6	WAL-MART ADDISON ILLINOIS			1	1.C	6,713,735	96.1010	6,451,998	6,713,735	6,713,735	0	0	0	0	3.820	3.851	MON	4,274	256,465	10/05/2011	11/25/2031
97770*-AA-2	WOLF ENTERTAINMENT				2.B PL	44,526,201	97.4440	43,388,325	44,526,201	44,526,201	0	0	0	0	2.990	2.207	MON	114,643	1,224,087	03/25/2021	05/27/2045
97988P-BG-0	WDMNT 2017-1A CRR				1.F FE	14,700,000	95.5020	14,038,794	14,700,000	14,700,000	0	0	0	0	8.327	7.560	JAJO	255,028	1,133,529	09/24/2021	10/18/2033
97988P-BJ-4	WDMNT 2017-1A DRR				2.C FE	9,750,000	92.1000	8,979,770	9,750,000	9,750,000	0	0	0	0	9.527	8.834	JAJO	193,526	870,455	09/24/2021	10/18/2033
97988Q-AS-3	WDMNT 2017-2A CR				1.F FE	44,250,000	96.3750	42,645,849	44,250,000	44,250,000	0	0	0	0	8.427	7.064	JAJO	756,186	3,464,557	02/05/2021	04/20/2033
97988Q-AU-8	WDMNT 2017-2A DR				2.B FE	25,750,000	92.9340	23,930,531	25,750,000	25,750,000	0	0	0	0	9.427	8.153	JAJO	492,256	2,277,174	02/05/2021	04/20/2033
97988W-AE-1	WOODMONT TRUST 2020-7A A2			4	1.A FE	3,750,000	99.1860	3,719,471	3,750,000	3,750,000	0	0	0	0	7.905	6.350	JAJO	63,409	272,000	11/20/2020	01/15/2032
97988W-AG-6	WOODMONT TRUST 2020-7A B			4	1.C FE	8,750,000	99.1790	8,678,171	8,750,000	8,750,000	0	0	0	0	8.255	6.786	JAJO	154,504	665,612	11/20/2020	01/15/2032
97988W-AJ-0	WOODMONT TRUST 2020-7A C			4	1.F FE	10,000,000	98.4570	9,845,650	10,000,000	10,000,000	0	0	0	0	9.455	8.146	JAJO	202,242	882,032	11/20/2020	01/15/2032
97988W-AL-5	WOODMONT TRUST 2020-7A D			4	2.C FE	5,000,000	96.6710	4,833,535	5,000,000	5,000,000	0	0	0	0	11.055	9.952	JAJO	118,232	521,905	11/20/2020	01/15/2032
BCC2CT-DR-6	PALMP 1A			4	1.B FE	3,821,484	98.8550	3,546,593	3,587,675	3,587,675	0	10,304	0	107,580	5.575	4.033	JAJO	41,669	152,011	10/19/2020	04/18/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
BCC2H8-DV-8	RPARK 1A			4	1.A FE	397,433	98.6530	367,003	372,014	372,014	0	1,860	0	11,073	5.465	4.400	JAJO	4,348	15,367	11/06/2020	07/14/2031
G00618-AA-5	ABSOT 2020-1X A			4	1.F	17,991,100	96.6500	17,388,398	17,991,100	17,991,100	0	0	0	0	2.950	2.556	MJSD	16,217	545,600	09/24/2020	09/20/2025
G00618-AB-3	ABSOT 2020-1X B			4	2.C	15,744,659	96.8900	15,255,000	15,744,659	15,744,659	0	0	0	0	5.200	4.259	MJSD	27,291	852,956	09/24/2020	09/20/2025
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS			4	1.D PL	252,589,580	91.3720	232,993,570	254,995,296	253,599,463	0	79,262	0	0	3.800	3.895	MJSD	26,916	9,876,067	09/24/2020	09/30/2045
G77418-AB-6	SVF II FINCO				1.F	124,570,830	98.5000	122,702,267	124,570,830	124,570,830	0	0	0	0	5.000	5.480	JD	103,809	7,099,723	03/11/2022	12/22/2025
136055-AA-8	CANADIAN IMPERIAL BANK			1	1.C FE	9,164,031	108.9600	9,985,118	9,164,031	9,164,031	0	0	0	0	7.262	7.262	AO	149,736	665,492	04/16/2002	04/10/2032
428357-AA-5	HIFI 2022-1A A2			4	1.F FE	21,628,117	93.0180	20,118,380	21,628,571	21,628,117	0	0	0	0	3.939	3.959	FMAN	141,992	851,949	02/18/2022	02/01/2062
000806-AJ-8	ABPCI 2020-9A A1R		C	4	1.A FE	10,000,000	99.7000	9,969,990	10,000,000	10,000,000	0	0	0	0	7.050	5.119	JAJO	129,241	651,035	11/24/2021	11/18/2031
000806-AL-3	ABPCI 2020-9A A2R		C	4	1.C FE	3,000,000	97.9850	2,939,541	3,000,000	3,000,000	0	0	0	0	7.450	5.665	JAJO	40,972	243,329	11/24/2021	11/18/2031
000848-AC-5	ABPCI 2020-10A A1B		C	4	1.A FE	12,000,000	94.8300	11,379,600	12,000,000	12,000,000	0	0	0	0	2.340	2.380	JAJO	55,380	280,800	11/24/2020	01/20/2032
000848-AG-6	ABPCI 2020-10A A2B		C	4	1.A FE	3,500,000	92.5260	3,238,414	3,500,000	3,500,000	0	0	0	0	2.620	2.659	JAJO	18,085	91,700	11/24/2020	01/20/2032
00110D-AG-3	AG CBO 2021-1 Class D		C		2.C FE	10,482,069	88.6320	9,350,687	10,550,000	10,496,298	0	6,200	0	0	5.750	5.851	AO	111,215	606,625	12/16/2021	04/25/2038
00119H-AN-0	AGL 2019-1A DR		C		2.C FE	15,300,000	98.6350	15,091,109	15,300,000	15,300,000	0	0	0	0	8.710	7.222	JAJO	270,230	1,244,452	10/26/2021	10/20/2034
00119T-AP-9	AGL 2020-5A DR		C		2.C FE	6,899,871	98.6610	6,807,595	6,900,000	6,900,000	0	0	0	0	8.760	7.896	JAJO	122,568	564,721	12/08/2021	07/20/2034
00119V-AU-3	AGL 2020-6A DR		C		2.C FE	17,999,684	98.3030	17,694,558	18,000,000	18,000,000	0	316	0	0	8.927	8.213	JAJO	325,851	1,500,561	12/08/2021	07/20/2034
00120J-AJ-2	AGL 2021-13A D		C		2.C FE	1,800,000	97.0140	1,746,254	1,800,000	1,800,000	0	0	0	0	8.810	8.051	JAJO	32,157	148,231	09/24/2021	10/20/2034
008511-AS-6	AGL 2020-7A DR		C		2.C FE	7,999,856	98.5730	7,885,816	8,000,000	8,000,000	0	144	0	0	8.755	8.060	JAJO	149,816	649,004	12/08/2021	07/15/2034
01448T-AB-0	ALESC 5A A2		C		1.B FE	2,297,565	88.5000	2,222,235	2,511,000	2,505,069	0	142,513	0	0	6.010	6.401	MJSD	2,515	151,661	03/24/2021	12/23/2034
01449B-AC-3	ALESC 14A A2		C		1.E FE	5,625,768	74.7500	5,202,600	6,960,000	6,089,531	0	354,002	0	0	5.748	7.629	MJSD	6,668	402,539	09/24/2021	09/23/2037
01450A-AB-6	ALESC 11A A2		C		1.C FE	3,967,687	78.0830	3,739,411	4,789,000	4,408,568	0	308,150	0	0	5.810	7.162	MJSD	4,637	279,431	03/24/2021	12/23/2036
01450A-AC-4	ALESC 11A B		C		2.A FE	378,237	70.7500	349,351	493,782	411,418	0	25,192	0	0	5.960	8.507	MJSD	491	29,571	10/28/2021	12/23/2036
017154-AL-9	ALLPK 2019-1A AR		C		1.A FE	11,466,250	99.7210	11,467,927	11,500,000	11,466,250	0	0	0	0	6.698	5.318	JAJO	156,205	704,711	01/12/2023	01/20/2035
01750L-AE-3	ALLEG 2018-2A B2		C	4	1.A FE	5,800,000	88.8400	5,152,743	5,800,000	5,800,000	0	0	0	0	2.560	3.042	JAJO	31,758	148,480	09/29/2020	07/15/2031
01750T-AJ-5	ALLEG 2020-1A C		C		1.F FE	10,311,506	100.0370	10,403,890	10,400,000	10,311,506	0	0	0	0	8.124	3.869	JAJO	164,276	218,470	09/20/2023	01/21/2032
03328L-AG-7	ANCHC 2014-4RA D		C		2.C FE	3,349,969	97.8350	3,424,229	3,500,000	3,500,000	0	88,215	0	0	8.252	7.517	JAJO	50,541	271,909	01/19/2021	01/28/2031
03329L-AS-0	ANCHF 15-2		C	4	1.A FE	4,522,500	94.1950	4,238,766	4,500,000	4,510,588	0	(3,392)	0	0	3.928	3.829	AO	32,406	176,760	01/19/2021	04/25/2038
03330H-AA-5	ANCHF 19-9		C	4	1.A FE	2,311,500	94.5660	2,175,027	2,300,000	2,304,948	0	(1,821)	0	0	3.793	3.690	AO	15,994	87,239	10/21/2020	10/25/2037
03330H-BW-6	ANCHF 2019-9A DR		C		2.B FE	1,000,000	91.5550	915,545	1,000,000	1,000,000	0	0	0	0	5.204	5.626	JAJO	9,541	52,040	10/15/2021	10/25/2037
03331A-AL-5	ANCHC 2021-18A D		C		2.C FE	4,750,000	97.2010	4,617,029	4,750,000	4,750,000	0	0	0	0	9.105	8.484	JAJO	92,509	402,156	02/23/2021	04/15/2034
03331K-AE-9	ANCHC 2021-21A C		C		1.F FE	8,000,000	99.2040	7,936,344	8,000,000	8,000,000	0	0	0	0	8.060	7.266	JAJO	130,752	597,972	09/21/2021	10/20/2034
03331K-AG-4	ANCHC 2021-21A D		C		2.B FE	4,800,000	98.6440	4,734,898	4,800,000	4,800,000	0	0	0	0	9.210	8.446	JAJO	89,645	414,750	09/21/2021	10/20/2034
03331Q-AA-4	ANCHC 2021-20A D		C		2.B FE	650,000	97.8470	636,004	650,000	650,000	0	0	0	0	9.327	8.714	JAJO	12,294	56,823	10/20/2021	01/20/2035
03332A-AA-8	ACNHF 2020-10A AV		C	4	1.A FE	653,250	95.0750	617,988	650,000	651,495	0	(512)	0	0	3.619	3.538	JAJO	4,313	23,524	10/06/2020	04/25/2038
03665A-AJ-6	ANTR 2017-2A AR		C	4	1.A FE	19,592,144	97.4490	19,248,833	19,752,684	19,672,130	0	(15,510)	0	0	7.157	5.844	JAJO	286,684	1,292,195	05/05/2022	10/20/2033
03665A-AN-7	ANTR 17-2A-CR		C	4	1.F FE	13,500,000	96.6740	13,051,017	13,500,000	13,500,000	0	0	0	0	8.277	6.435	JAJO	226,595	1,036,452	10/26/2021	10/20/2033
03665A-AQ-0	ANTR 2017-2A DR		C		2.C FE	9,600,000	92.5870	8,888,304	9,600,000	9,600,000	0	0	0	0	9.410	8.758	JAJO	183,183	848,966	09/30/2021	10/20/2033
03665Y-AJ-4	ANTR 2019-2A D		C		2.C FE	999,990	95.3920	953,924	1,000,000	1,000,000	0	0	0	0	10.424	9.153	JAJO	20,268	98,633	07/28/2021	01/23/2032
03666L-AL-6	ANTR 20-1A-A1R		C	2	1.A FE	10,000,000	98.8990	9,889,860	10,000,000	10,000,000	0	0	0	0	7.134	5.487	JAJO	138,708	653,677	11/16/2021	10/23/2033
03767V-AQ-1	APID 2019-31A DR		C		2.C FE	2,500,000	98.7600	2,468,998	2,500,000	2,500,000	0	0	0	0	8.755	7.934	JAJO	46,818	202,814	04/28/2021	04/15/2031
03769H-AG-2	APID 2021-37A D		C		2.C FE	4,500,000	97.7520	4,398,827	4,500,000	4,500,000	0	0	0	0	8.710	8.108	JAJO	76,213	366,500	10/01/2021	10/22/2034
04009G-AC-1	ARES 2019-53A A2		C	4	1.A FE	6,000,000	99.8740	5,992,434	6,000,000	6,000,000	0	0	0	0	7.310	4.667	JAJO	84,066	404,865	03/29/2019	04/24/2031
04009G-AG-2	ARES 2019-53A C		C	4	1.F FE	3,400,000	99.6240	3,387,206	3,400,000	3,400,000	0	0	0	0	8.310	5.771	JAJO	54,154	263,896	03/29/2019	04/24/2031
04016Q-AD-8	ARES 2017-45A D		C		2.C FE	5,350,000	99.6040	5,328,825	5,350,000	5,350,000	0	0	0	0	8.705	7.757	JAJO	99,617	431,317	04/15/2021	10/15/2030
04018B-AU-1	ARES 2020-55A DR		C		2.C FE	5,249,906	98.3790	5,164,882	5,250,000	5,250,000	0	95	0	0	8.805	8.121	JAJO	98,878	428,563	12/08/2021	07/15/2034
04019L-AS-3	ARES 2019-51A DR		C		2.C FE	1,508,100	98.9200	1,483,800	1,500,000	1,508,100	0	610	0	0	9.005	8.143	JAJO	28,893	125,479	10/21/2021	07/15/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
04623T-AJ-4	ASRNT 18-2		C		1.B FE	15,000,000	88.8780	13,331,625	15,000,000	15,000,000	0	0	0	0	2.615	2.625	JAJO	77,360	392,250	10/15/2020	04/20/2031
04940B-AA-8	ATCLO 2023-22A A1 2023-22A A1		C		1.A FE	1,500,000	100.1430	1,502,145	1,500,000	1,500,000	0	0	0	0	7.396	7.393	JAJO	3,390	0	11/10/2023	01/20/2036
04940B-AG-5	ATCLO 2023-22A A1 2023-22A C		C		1.F FE	1,000,000	99.8880	998,878	1,000,000	1,000,000	0	0	0	0	9.016	9.045	JAJO	2,755	0	11/10/2023	01/20/2036
04965F-AL-5	ATRM 15A D		C		2.C FE	1,700,850	98.7860	1,679,359	1,700,000	1,700,850	0	0	0	0	8.674	7.740	JAJO	28,671	137,596	10/01/2021	01/23/2031
05071T-AG-4	AUDAX SENIOR DEBT CLO		C		2.A FE	999,988	96.8190	968,190	1,000,000	1,000,000	0	0	0	0	10.540	9.214	JAJO	20,786	100,150	07/28/2021	10/22/2029
05683N-AG-7	BCC 2021-3A D		C		2.C FE	17,998,128	97.9060	17,623,152	18,000,000	18,000,000	0	0	0	0	8.760	8.017	JAJO	302,223	1,479,219	10/26/2021	07/24/2034
05766B-AJ-7	BOBA 2020-1A AR		C	2	1.A FE	2,470,000	99.9300	2,498,253	2,500,000	2,470,000	0	0	0	0	6.797	5.909	JAJO	34,459	154,422	01/11/2023	01/20/2032
05766G-AJ-6	BOBA 2021-2A D		C		2.C FE	1,300,000	96.2210	1,250,878	1,300,000	1,300,000	0	0	0	0	8.927	8.242	JAJO	23,534	108,374	10/20/2021	01/20/2035
05876C-AQ-6	BALLY 2022-20A A2AR		C	2	1.C FE	15,000,000	99.8610	14,979,075	15,000,000	15,000,000	0	0	0	0	7.594	10.607	JAJO	243,637	0	09/15/2023	07/15/2034
06759M-AJ-0	BABSON CLO LTD BA		C		1.A FE	7,500,000	96.5380	7,240,365	7,500,000	7,500,000	0	0	0	0	4.580	4.604	JAJO	64,883	343,500	10/15/2020	07/23/2030
070252-AE-1	BARK 2021-1A C		C		1.F FE	13,895,812	97.4690	13,645,604	14,000,000	14,000,000	0	91,298	0	0	7.310	6.652	JAJO	207,525	939,992	10/26/2021	04/20/2034
07135L-AC-0	BATLN 2022-23A B1		C		1.C FE	10,000,000	99.7510	9,975,110	10,000,000	10,000,000	0	0	0	0	7.495	5.983	JAJO	162,372	817,073	05/19/2022	05/19/2036
07135L-AG-1	BATLN 2022-23A C		C		1.F FE	10,000,000	98.8850	9,888,510	10,000,000	10,000,000	0	0	0	0	8.044	6.530	JAJO	174,333	889,490	05/19/2022	05/19/2036
072917-AA-5	BXCMM 2022-1A A1		C	4	1.A FE	10,000,000	98.5420	9,854,220	10,000,000	10,000,000	0	0	0	0	7.041	5.415	JAJO	142,777	648,279	02/10/2022	04/20/2035
072917-AE-7	BXCMM 2022-1A B		C	4	1.C FE	10,000,000	96.3360	9,633,610	10,000,000	10,000,000	0	0	0	0	7.395	5.786	JAJO	149,951	683,765	02/10/2022	04/20/2035
08182N-AC-6	BSP 2021-24A B		C	4	1.C FE	5,000,000	99.0580	4,952,885	5,000,000	5,000,000	0	0	0	0	7.377	5.596	JAJO	74,799	338,246	09/17/2021	10/20/2034
08186P-AJ-2	BSP 2019-18A A1R		C	4	1.A FE	8,000,000	99.8420	7,987,320	8,000,000	8,000,000	0	0	0	0	6.843	4.932	JAJO	118,605	492,888	11/02/2021	10/15/2034
08186P-AQ-6	BSP 2019-18A CR		C	4	1.F FE	10,000,000	98.8630	9,886,340	10,000,000	10,000,000	0	0	0	0	7.823	5.917	JAJO	169,490	715,199	11/02/2021	10/15/2034
087598-AG-3	BETHP 2021-1A D		C		2.C FE	7,200,000	95.6170	6,884,402	7,200,000	7,200,000	0	0	0	0	8.614	8.446	JAJO	132,662	573,183	09/24/2021	10/15/2036
12481H-AU-9	CBAM 2017-3A CR		C		1.F FE	23,084,962	98.4850	22,651,573	23,000,000	23,084,962	0	0	0	0	8.108	7.331	JAJO	393,709	1,719,848	10/26/2021	07/17/2034
12481H-AW-5	CBAM 2017-3A DR		C		2.C FE	2,999,937	98.6700	2,960,106	3,000,000	3,000,000	0	63	0	0	9.164	8.469	JAJO	58,041	256,266	12/08/2021	07/17/2034
12551Y-AG-8	CIFC 2018-3A D		C		2.C FE	1,000,510	99.1590	991,585	1,000,000	1,000,510	0	0	0	0	8.507	7.080	JAJO	17,722	79,133	02/23/2021	07/18/2031
12572G-AA-5	CIFC 2022-5A B1 2022-5A A1		C		1.A FE	14,850,000	99.9490	14,992,395	15,000,000	14,850,000	0	(43,446)	0	0	7.145	6.372	JAJO	229,237	1,131,878	06/13/2022	07/16/2033
12572G-AC-1	CIFC 2022-5A B1 2022-5A B1		C		1.C FE	5,500,000	99.7520	5,486,360	5,500,000	5,500,000	0	0	0	0	7.947	6.730	JAJO	93,474	470,144	06/13/2022	07/16/2033
127628-AA-9	VOLKSWAGEN CTL		C		1.G	20,000,000	106.1940	21,238,774	20,000,000	20,000,000	0	0	0	0	6.294	6.376	MON	55,947	1,238,685	09/28/2022	03/15/2044
13876L-AQ-0	CANYC 2020-1A DR		C		2.C FE	6,750,000	97.5860	6,587,075	6,750,000	6,750,000	0	0	0	0	8.805	8.175	JAJO	127,129	551,009	04/29/2021	07/15/2034
13876N-AU-7	CANYC 2020-2A DR		C		2.C FE	9,000,000	97.2740	8,754,651	9,000,000	9,000,000	0	0	0	0	8.814	8.424	JAJO	169,678	734,679	09/15/2021	10/15/2034
13887P-AR-6	CANYC 2016-1A DR		C		2.C FE	496,863	97.4060	487,029	500,000	500,000	0	1,906	0	0	8.464	7.466	JAJO	9,052	39,050	08/05/2021	07/15/2031
15674E-AG-7	CERB 2021-1A D		C		1.G FE	4,999,805	96.5730	4,828,630	5,000,000	5,000,000	0	0	0	0	9.255	7.533	JAJO	98,982	430,905	05/25/2021	04/15/2032
171518-AA-1	CHMML 2021-1A E		C		3.C FE	4,704,000	90.8200	4,359,350	4,800,000	4,800,000	0	0	0	0	13.801	12.638	JAJO	126,971	640,711	10/01/2021	10/24/2033
171519-AA-9	CHMML 2021-2A A		C	4	1.A FE	10,000,000	99.0500	9,904,970	10,000,000	10,000,000	0	0	0	0	6.845	5.456	JAJO	167,318	635,696	12/07/2021	10/01/2032
171519-AC-5	CHMML 2021-2A B		C	4	1.C FE	31,940,000	96.7140	30,948,512	32,000,000	32,000,000	0	0	0	0	7.290	6.020	JAJO	569,653	2,180,228	03/10/2022	10/01/2032
17151K-AG-1	CHMML 2021-1A C		C	4	1.C FE	15,000,000	95.8140	14,372,040	15,000,000	15,000,000	0	0	0	0	7.579	5.538	JAJO	217,898	1,050,183	10/01/2021	10/24/2033
17275G-AL-0	CIRUS 2018-1A BR		C		1.A FE	15,750,000	92.2390	14,527,595	15,750,000	15,750,000	0	0	0	0	3.214	3.758	JJ	219,356	506,205	01/11/2021	01/25/2037
17275G-AN-6	CIRUS 2018-1A CR		C		1.B FE	3,750,000	91.2820	3,423,083	3,750,000	3,750,000	0	0	0	0	3.514	3.793	JJ	57,103	131,775	01/11/2021	01/25/2037
17275G-AQ-9	CIRUS 2018-1A DR		C		1.E FE	7,275,000	93.8600	6,828,279	7,275,000	7,275,000	0	0	0	0	5.514	5.955	JJ	173,829	401,144	01/11/2021	01/25/2037
22845X-AJ-9	CRNPT 2018-4A C		C		1.E FE	986,074	97.4010	974,009	1,000,000	1,000,000	0	6,690	0	0	7.577	6.419	JAJO	15,365	69,677	04/15/2021	04/20/2031
25253Y-AA-4	DCF 2 19-2A		C	4	1.A FE	2,010,000	93.8500	1,876,994	2,000,000	2,004,622	0	(1,552)	0	0	3.940	3.840	JJ	34,147	78,800	10/21/2020	01/25/2038
25255A-AA-4	DCF 2 19-1A		C	4	1.A FE	9,472,125	94.5250	8,908,972	9,425,000	9,445,245	0	(7,441)	0	0	4.600	4.492	JJ	187,872	433,550	10/21/2020	07/25/2037
25255C-AA-0	DCF 2020-3A A		C	4	1.A FE	90,300,000	92.1850	83,243,145	90,300,000	90,300,000	0	0	0	0	2.940	2.873	JAJO	486,717	2,654,820	09/16/2020	10/25/2038
25255C-AE-2	DCF 2020-3A C		C	4	1.G FE	9,131,723	90.8330	8,265,758	9,100,000	9,122,963	0	(3,406)	0	0	4.540	4.512	JAJO	75,742	413,140	08/05/2021	10/25/2038
25255C-AG-7	DCF 2020-3A D		C	4	2.C FE	9,100,000	87.9380	8,002,358	9,100,000	9,100,000	0	0	0	0	6.140	6.162	JAJO	102,436	558,740	09/16/2020	10/25/2038
25255D-AJ-9	DCLO 2021-1A C		C		2.C FE	9,999,590	97.3370	9,733,740	10,000,000	10,000,000	0	410	0	0	8.955	8.270	JAJO	191,548	831,477	12/08/2021	07/15/2036
25255L-AE-2	DCLO 2021-2A B		C		1.G PL	17,999,586	99.1930	17,854,686	18,000,000	18,000,000	0	414	0	0	7.755	7.181	JAJO	298,586	1,278,258	12/16/2021	10/15/2036
25255L-AG-7	DCLO 2021-2A C		C		2.C FE	13,500,000	97.2700	13,131,410	13,500,000	13,500,000	0	0	0	0	8.905	8.775	JAJO	257,146	1,115,669	09/15/2021	10/15/2036

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26252N-AU-3	DRSLF 2019-72A DR		C		2.C FE	1,000,000	96.5750	965,754	1,000,000	1,000,000	0	0	0	0	8.641	7.477	FMAN	11,282	82,187	04/29/2021	05/15/2032
269330-AA-4	E3 2019-1 A		C		1.A FE	5,782,910	85.6490	4,953,161	5,783,085	5,782,601	0	(15)	0	0	3.100	3.101	MS	50,297	183,525	06/21/2019	09/20/2055
29001V-AQ-2	ELMWI6 2020-3A CR		C	4	1.F FE	8,025,000	99.2460	7,964,516	8,025,000	8,025,000	0	0	0	0	7.727	5.950	JAJO	125,748	571,363	09/23/2021	10/20/2034
29001V-AS-8	ELMWI6 2020-3A DR		C		2.C FE	4,500,000	99.1720	4,462,749	4,500,000	4,500,000	0	0	0	0	8.777	7.994	JAJO	80,094	368,297	09/23/2021	10/20/2034
29246A-AA-8	EMPWR 2022-1A A1 2022-1A A1		C		1.A FE	20,000,000	100.0920	20,018,480	20,000,000	20,000,000	0	0	0	0	7.616	6.496	JAJO	308,864	1,404,697	09/23/2022	10/20/2034
30191E-AA-3	FDF 2 19-5A		C	4	1.A FE	1,507,500	94.2970	1,414,460	1,500,000	1,503,287	0	(1,270)	0	0	3.970	3.866	JJ	25,805	59,550	10/21/2020	01/25/2038
30258U-AN-9	FDF 2018-4A DR		C	4	1.D FE	10,000,000	92.4410	9,244,050	10,000,000	10,000,000	0	0	0	0	5.729	5.643	JJ	248,257	572,900	12/09/2020	07/25/2036
30259A-AN-2	FDF 2017-3A BR		C	4	1.A FE	15,000,000	92.8410	13,926,135	15,000,000	15,000,000	0	0	0	0	3.374	3.400	JJ	219,310	506,100	11/30/2020	01/25/2036
33829W-AC-3	MORGN 2019-5A AR		C	4	1.A FE	10,000,000	99.2530	9,925,320	10,000,000	10,000,000	0	0	0	0	6.725	5.265	JAJO	145,704	609,870	02/09/2022	04/15/2035
33829W-AE-9	MORGN 2019-5A BR		C	4	1.C FE	7,350,000	98.1320	7,212,673	7,350,000	7,350,000	0	0	0	0	7.245	5.770	JAJO	115,374	486,899	02/09/2022	04/15/2035
33829W-AG-4	MORGN 2019-5A CR		C	4	1.F FE	6,000,000	97.0190	5,821,152	6,000,000	6,000,000	0	0	0	0	7.595	6.112	JAJO	98,733	418,702	02/09/2022	04/15/2035
33835A-AN-9	MORGN 2020-6A CR		C	4	1.F FE	13,000,000	98.8080	12,845,092	13,000,000	13,000,000	0	0	0	0	7.734	5.546	JAJO	195,500	927,332	11/09/2021	10/23/2034
34918Q-AS-1	FWIA 2019-1A DR		C		2.C FE	3,600,000	97.4440	3,507,966	3,600,000	3,600,000	0	0	0	0	8.960	8.252	JAJO	65,409	301,937	10/04/2021	10/20/2032
34918R-AE-0	LPSLT 2021-2A C		C	4	1.F FE	10,000,000	96.7550	9,675,530	10,000,000	10,000,000	0	0	0	0	7.927	6.137	JAJO	160,751	732,256	08/04/2021	10/20/2034
34960N-AW-6	FCBSL 2015-1A B2R2		C	4	1.C FE	6,500,000	90.7550	5,899,075	6,500,000	6,500,000	0	0	0	0	2.865	2.875	JAJO	37,762	186,225	08/20/2020	04/18/2031
34961J-BE-3	FCO 2017-9A BR		C		1.C FE	50,000,000	94.8650	47,432,700	50,000,000	50,000,000	0	0	0	0	7.614	6.731	JAJO	814,322	3,474,885	10/26/2021	10/15/2033
34961J-BG-8	FCO 2017-9A CR		C		1.G FE	28,940,012	95.4440	27,678,673	29,000,000	29,000,000	0	59,988	0	0	8.464	7.936	JAJO	525,030	2,264,672	04/28/2022	10/15/2033
34961J-BJ-2	FCO 2017-9A DR		C		2.C FE	38,400,000	92.0120	35,332,723	38,400,000	38,400,000	0	0	0	0	9.605	9.257	JAJO	788,930	3,445,245	09/20/2021	10/15/2033
34961P-AL-4	FCBSL 2017-2A B2R		C	4	1.B FE	2,500,000	92.2230	2,305,563	2,500,000	2,500,000	0	0	0	0	2.723	2.730	JAJO	15,128	68,075	09/14/2020	07/11/2030
34961W-AN-5	FCO 2018-11A D		C	4	2.C FE	14,785,905	94.7140	14,207,040	15,000,000	15,000,000	0	75,089	0	0	9.394	7.834	JAJO	301,405	1,312,432	12/09/2020	04/15/2031
34962D-AJ-5	FORTRESS CREDIT BSL L		C	4	2.C FE	2,212,978	100.0160	2,200,350	2,200,000	2,212,978	0	0	0	0	10.010	8.325	JAJO	44,656	207,938	10/21/2020	10/20/2032
34963D-AG-0	FCBSL 2021-2A D		C		2.C FE	11,599,745	96.5130	11,195,462	11,600,000	11,600,000	0	255	0	0	9.227	8.517	JAJO	217,050	1,002,312	12/08/2021	07/20/2034
34963Q-AJ-5	FCBSL 2021-3A D		C		2.C FE	10,999,340	98.7170	10,858,815	11,000,000	11,000,000	0	660	0	0	9.327	8.620	JAJO	208,054	961,621	12/08/2021	07/20/2034
38172R-AE-2	GOCAP 2021-56A C 2		C		1.F FE	15,000,000	95.4330	14,314,920	15,000,000	15,000,000	0	0	0	0	8.349	7.533	JAJO	236,558	1,172,778	09/14/2021	10/25/2033
38172R-AG-7	GOCAP 2021-56A D		C		2.A FE	12,250,000	91.9150	11,259,526	12,250,000	12,250,000	0	0	0	0	9.599	8.805	JAJO	222,113	1,113,020	09/14/2021	10/25/2033
38175C-AG-7	GOCAP 2014-21A DR		C		2.C FE	1,181,563	95.1390	1,129,780	1,187,500	1,187,500	0	0	0	0	9.390	7.916	JAJO	21,062	105,487	02/09/2021	01/25/2031
38177J-AJ-4	GOLUB CAPITAL 2020-52A D		C	4	2.C FE	5,003,390	99.8000	4,990,005	5,000,000	5,003,390	0	0	0	0	9.777	8.903	JAJO	99,132	459,913	09/30/2021	01/20/2034
38178H-AA-6	GCPAF 2021-1A A2		C		1.F FE	11,199,910	93.8330	10,509,161	11,199,910	11,199,910	0	0	0	0	2.773	2.590	JAJO	61,252	310,574	03/19/2021	04/20/2029
38178M-AA-5	GCPAF 2019-1 AR		C		1.F FE	11,000,000	91.7500	10,092,500	11,000,000	11,000,000	0	0	0	0	3.100	3.188	JAJO	67,253	341,000	06/03/2021	07/20/2030
38218G-AA-0	GOODG 2018-1A A		C		1.A FE	11,178,918	88.2900	9,870,850	11,180,073	11,180,073	0	1,549	0	0	3.930	3.933	AO	92,757	194,215	04/20/2018	10/15/2053
38218Q-AA-8	GOODG 2017-2A A		C		1.A FE	5,688,290	91.0200	5,178,045	5,688,892	5,688,128	0	19	0	0	3.260	3.262	AO	39,152	175,466	11/08/2017	10/15/2053
39055V-AB-9	GRTLK 2021-5A-A		C	4	1.A FE	5,410,971	99.6830	5,553,778	5,571,428	5,480,040	0	20,596	0	0	7.355	7.110	JAJO	88,778	374,709	06/15/2022	04/15/2033
402512-AE-7	GSM 2021-IIIA B		C		1.F FE	3,839,896	99.2560	3,811,442	3,840,000	3,840,000	0	0	0	0	7.955	6.790	JAJO	65,341	280,470	04/16/2021	04/15/2034
402562-AG-7	GSM 2021-4A C		C		2.C FE	10,500,000	97.8700	10,276,350	10,500,000	10,500,000	0	0	0	0	8.805	8.173	JAJO	197,756	857,126	04/29/2021	07/15/2034
402563-AG-5	GSM 2020-IA C		C		1.F FE	2,005,830	98.4470	1,968,934	2,000,000	2,005,830	0	0	0	0	8.157	6.842	JAJO	35,341	150,118	03/31/2021	04/15/2033
40256G-AG-6	GSM 2021-6A C		C		2.C FE	7,200,000	97.7390	7,037,186	7,200,000	7,200,000	0	0	0	0	8.764	8.619	JAJO	134,972	584,103	09/27/2021	01/15/2037
42772B-AA-1	HERO 2020-1A A		C		1.A FE	2,597,062	82.3160	2,180,351	2,648,761	2,605,811	0	8,738	0	0	2.590	3.037	MS	19,247	70,135	02/10/2023	09/20/2057
42772G-AB-8	HERO 2018-1A A2		C		1.A FE	5,444,350	94.0350	4,995,427	5,312,285	5,411,009	0	(6,555)	0	0	4.670	4.093	MS	69,601	253,998	05/17/2018	09/20/2048
46603P-AA-6	MCA 18A A		C	4	1.A FE	5,000,000	98.6990	4,934,930	5,000,000	5,000,000	0	0	0	0	7.174	4.960	JAJO	69,743	328,861	03/22/2021	04/22/2033
46603P-AE-8	MCA 18A B2		C	4	1.C FE	5,000,000	88.3000	4,414,980	5,000,000	5,000,000	0	0	0	0	3.240	3.252	JAJO	31,050	162,000	03/22/2021	04/22/2033
481939-AJ-5	KKR		C		1.F FE	19,500,000	99.6270	19,427,168	19,500,000	19,500,000	0	0	0	0	8.898	7.502	JAJO	351,860	1,952,375	06/02/2022	07/20/2035
48250E-AW-5	KKR 30A DR		C		2.C FE	1,200,000	98.8900	1,186,681	1,200,000	1,200,000	0	0	0	0	8.664	7.888	JAJO	21,950	96,423	10/18/2021	10/17/2031
48250R-BL-9	KKR 12 DR2		C		2.B FE	2,176,544	99.5150	2,164,451	2,175,000	2,176,544	0	0	0	0	8.755	7.292	JAJO	40,731	176,448	02/23/2021	10/15/2030
48251B-BA-7	KKR 16 BR2		C		1.F FE	25,000,000	99.1980	24,799,400	25,000,000	25,000,000	0	0	0	0	7.910	6.823	JAJO	400,997	1,830,641	10/26/2021	10/20/2034
48254Q-AE-4	KKR 33A D		C		2.C FE	3,500,000	98.6600	3,453,100	3,500,000	3,500,000	0	0	0	0	8.777	7.785	JAJO	62,295	286,453	05/07/2021	07/20/2034

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
48255A-AG-3	KKR 36A D		C		2.C FE	5,000,000	98.1590	4,907,935	5,000,000	5,000,000	0	0	0	0	9.064	8.967	JAJO	96,939	420,794	09/20/2021	10/15/2034
48661Q-AL-5	KAYNE 2020-9A		C	4	2.C FE	7,000,000	99.0330	6,932,275	7,000,000	7,000,000	0	0	0	0	9.655	8.736	JAJO	144,564	631,578	10/30/2020	01/15/2034
50204A-AJ-5	LCM 32A D		C		2.C FE	1,827,907	94.3290	1,724,334	1,828,000	1,828,000	0	0	0	0	9.060	8.149	JAJO	33,584	155,170	08/05/2021	07/20/2034
55820V-AG-8	MDPK 2021-49A D		C		2.C FE	9,250,000	99.1150	9,168,101	9,250,000	9,250,000	0	0	0	0	8.874	7.415	JAJO	168,721	766,018	10/08/2021	10/19/2034
56564R-AA-8	MAPSL 2018-1A A		C		1.G FE	1,638,277	91.2910	1,467,821	1,607,845	1,621,487	0	(6,647)	0	0	4.212	3.506	MON	3,010	67,722	09/24/2021	05/15/2043
56564R-AB-6	MAPSL 2018-1A B		C		2.C FE	325,194	77.1110	274,056	355,403	339,752	0	6,033	0	0	5.193	9.003	MON	820	18,456	10/12/2021	05/15/2043
565923-AQ-2	MP25 2022-2A A1A 2022-2A A1R		C		1.A FE	10,000,000	100.3420	10,034,210	10,000,000	10,000,000	0	0	0	0	7.342	5.910	JAJO	81,577	0	11/09/2023	10/20/2036
59803T-AA-9	MIDO 2023-12A A1 2023-12A A1		C		1.A FE	14,981,250	100.0840	15,012,660	15,000,000	14,981,250	0	0	0	0	7.395	6.333	JAJO	231,095	530,259	03/15/2023	04/18/2034
59982V-AA-7	MCSLT 2019-2GS A		C	4	1.F FE	4,668,004	88.2480	4,119,699	4,668,322	4,668,004	0	(46)	0	0	3.690	3.719	MON	5,264	172,261	07/23/2019	07/20/2043
59982W-AA-5	MCSLT 2019-1A A		C	4	1.F FE	9,141,947	91.5010	8,266,270	9,034,050	9,141,947	0	2,510	0	0	4.340	4.122	MON	11,980	392,078	06/11/2020	03/20/2043
64135B-AA-7	NEUB 2022-51A A1 2022-51A A1		C		1.A FE	10,000,000	100.0800	10,008,020	10,000,000	10,000,000	0	0	0	0	7.612	6.512	JAJO	148,010	753,239	07/28/2022	10/23/2035
64755R-AW-3	NMC CLO-1A DR		C		2.C FE	7,000,000	97.3080	6,811,532	7,000,000	7,000,000	0	0	0	0	8.864	8.274	JAJO	132,720	574,956	10/08/2021	10/15/2034
67111V-AG-1	OZLM 2018-22A C		C		1.D FE	993,389	98.5540	985,535	1,000,000	1,000,000	0	1,529	0	0	7.464	6.185	JAJO	15,758	68,186	04/15/2021	01/17/2031
67402C-AY-2	OAKCL 2019-4A D1R		C		2.A FE	3,900,000	99.3100	3,873,074	3,900,000	3,900,000	0	0	0	0	9.010	8.319	JAJO	71,255	329,076	09/28/2021	10/20/2032
67591J-AL-6	OCTAGON INVESTMENT		C	4	1.A FE	33,015,300	99.9480	32,982,741	33,000,000	33,015,300	0	0	0	0	6.840	4.541	JAJO	432,635	2,069,502	11/16/2021	01/24/2033
67592C-AJ-5	OCTAGON INVESTMENT		C		2.C FE	1,864,974	97.4670	1,803,132	1,850,000	1,864,974	0	1,642	0	0	8.610	7.523	JAJO	32,300	148,597	09/30/2021	10/20/2030
67592F-AQ-2	OCTAGON INVESTMENT		C	2	1.A FE	5,500,000	99.9530	5,497,399	5,500,000	5,500,000	0	0	0	0	7.105	5.385	JAJO	84,661	354,432	09/24/2021	10/15/2033
67592F-AS-8	OCTAGON INVESTMENT		C	2	1.C FE	7,500,000	99.4960	7,462,208	7,500,000	7,500,000	0	0	0	0	7.355	5.516	JAJO	119,527	502,274	09/24/2021	10/15/2033
67690A-AL-5	OAKC 2021-9A D		C		2.C FE	2,000,000	99.3530	1,987,050	2,000,000	2,000,000	0	0	0	0	8.608	7.630	JAJO	35,390	160,556	04/28/2021	07/19/2035
67707E-AY-0	OAKC 2019-2A BR		C	4	1.C FE	9,000,000	99.3770	8,943,966	9,000,000	9,000,000	0	0	0	0	7.012	5.255	JAJO	126,176	604,442	04/14/2021	04/21/2034
69355D-AA-5	PPMC 2018-1A A		C	4	1.A FE	16,563,333	100.0020	16,583,581	16,583,233	16,583,233	0	0	0	0	6.805	3.822	JAJO	241,388	1,018,356	07/02/2018	07/15/2031
69355D-AG-2	PPMC 2018-1A D		C		2.C FE	448,719	96.5290	434,382	450,000	450,000	0	1,008	0	0	8.914	7.989	JAJO	8,580	37,202	09/30/2021	07/15/2031
69355D-AL-1	PPMC 2018-1A B2		C	2	1.B FE	16,014,880	99.1780	15,868,416	16,000,000	16,014,880	0	0	0	0	7.514	5.809	JAJO	257,161	1,095,785	12/01/2021	07/15/2031
69355E-AN-5	PPMC 2019-3A-BR		C	4	1.C FE	23,250,000	97.4200	22,650,173	23,250,000	23,250,000	0	0	0	0	7.214	4.986	JAJO	354,109	1,526,386	03/11/2021	04/17/2034
69355E-AS-4	PPMC 2019-3A-DR		C	4	2.C FE	6,500,000	92.9310	6,040,496	6,500,000	6,500,000	0	0	0	0	8.764	6.711	JAJO	120,268	528,881	03/11/2021	04/17/2034
69356A-AN-2	PPMC 2020-4A BR		C	2	1.C FE	5,000,000	98.7570	4,937,845	5,000,000	5,000,000	0	0	0	0	7.307	5.540	JAJO	76,111	334,860	09/29/2021	10/18/2034
693976-AC-6	PPMC 2022-6RA FR 2022-6RA FR		C		4.C FE	229,975	91.9900	229,975	250,000	230,018	0	43	0	0	13.928	16.352	JAJO	1,064	0	12/01/2023	01/20/2037
69701X-AG-9	PLMRS 2021-2A D		C		2.C FE	3,624,873	98.9750	3,587,858	3,625,000	3,625,000	0	0	0	0	8.564	7.636	JAJO	66,404	286,749	08/05/2021	07/15/2034
700162-AQ-3	PAIA 2016-1A BR		C		2.C FE	981,908	94.2830	942,829	1,000,000	1,000,000	0	7,332	0	0	8.472	7.733	FMAN	8,943	83,618	04/15/2021	08/23/2031
70016W-AA-2	PKBLU 2022-1A A1		C		1.A FE	8,000,000	100.4450	8,035,592	8,000,000	8,000,000	0	0	0	0	7.866	7.394	JAJO	127,601	627,768	08/05/2022	10/20/2034
70017T-AL-4	PAIA 2022-2A A1 2022-2A A1R		C	2	1.A FE	15,000,000	100.2170	15,032,565	15,000,000	15,000,000	0	0	0	0	7.312	5.763	JAJO	82,259	0	11/13/2023	01/20/2037
70019A-AA-7	PKBLU 2023-3A A1 2023-3A A1		C		1.A FE	17,000,000	100.1700	17,028,815	17,000,000	17,000,000	0	0	0	0	7.416	6.526	JAJO	255,640	643,502	02/24/2023	04/20/2036
70019A-AG-4	PKBLU 2023-3A A1 2023-3A C		C		1.E FE	5,000,000	99.9280	4,996,385	5,000,000	5,000,000	0	0	0	0	8.566	7.258	JAJO	86,848	219,772	02/24/2023	04/20/2036
72132U-BG-7	PIPK 2019-3A DRR		C		2.C FE	20,399,959	98.6340	20,121,397	20,400,000	20,400,000	0	0	0	0	8.849	8.130	JAJO	340,985	1,698,394	10/26/2021	10/25/2034
72132Y-AS-4	PIPK 2020-6A DR2		C		2.C FE	5,375,000	99.5240	5,349,415	5,375,000	5,375,000	0	0	0	0	8.467	7.706	FMAN	53,096	451,868	04/23/2021	05/18/2034
72134A-AG-0	PIPK 2021-9A D		C		2.C FE	6,600,000	98.6390	6,510,141	6,600,000	6,600,000	0	0	0	0	8.895	8.320	JAJO	107,627	553,479	10/01/2021	10/27/2034
74042F-AA-9	PREFERRED TERM SECURITIES		C	4	1.C FE	978,301	85.7080	948,404	1,106,548	1,035,273	0	55,210	0	0	5.675	7.154	MJSD	1,744	61,770	07/19/2021	06/22/2037
74042J-AB-9	PRETSL PRETSL 21-A2		C	4	1.B FE	8,822,693	76.9380	8,831,086	11,478,260	10,166,275	0	813,772	0	0	5.771	7.621	MJSD	18,400	653,546	12/14/2020	03/22/2038
74042M-AG-1	PRETSL XXII		C		1.E FE	11,672,218	71.7500	10,702,641	14,916,572	13,145,143	0	942,922	0	0	6.001	7.891	MJSD	24,865	884,100	04/13/2021	09/22/2036
74971C-AG-8	RRAM 2021-16A C		C		2.C FE	16,750,000	98.3930	16,480,761	16,750,000	16,750,000	0	0	0	0	8.655	8.015	JAJO	310,095	1,341,915	04/30/2021	07/15/2036
74980F-AL-9	RRAM 2020-8A B		C		1.F FE	989,435	99.6590	996,588	1,000,000	1,000,000	0	2,318	0	0	7.755	6.471	JAJO	16,588	71,014	12/23/2020	04/15/2033
74980F-AN-5	RRAM		C	4	2.C FE	1,926,815	98.3790	1,967,588	2,000,000	2,000,000	0	42,049	0	0	8.757	7.758	JAJO	37,941	162,251	12/23/2020	04/15/2033
74980P-AG-8	RRAM 2021-14A C		C		2.C FE	16,250,000	98.4270	15,994,420	16,250,000	16,250,000	0	0	0	0	8.555	7.736	JAJO	297,362	1,285,428	02/10/2021	04/15/2036
74980X-AG-1	RRAM 2021-15A C		C		2.C FE	14,000,000	95.7310	13,402,340	14,000,000	14,000,000	0	0	0	0	8.555	7.736	JAJO	256,189	1,107,445	02/19/2021	04/15/2036
74988L-AG-9	RRAM		C	4	2.C FE	821,250	97.5020	877,517	900,000	900,000	0	49,752	0	0	8.157	7.739	JAJO	15,904	67,553	06/22/2020	01/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74989H-AE-2	RRAM 2020-12A A2R2		C		1.C FE	2,670,000	99.8280	2,665,410	2,670,000	2,670,000	0	0	0	0	7.355	6.205	JAJO	42,006	178,810	12/23/2020	01/15/2036
74989H-AG-7	RRAM 2020-12A BR2		C		1.F FE	1,650,000	100.2420	1,653,985	1,650,000	1,650,000	0	0	0	0	7.955	6.896	JAJO	28,076	120,510	12/23/2020	01/15/2036
74989K-AL-9	RRAM 2017-2A CR		C		2.C FE	24,000,000	97.9170	23,500,056	24,000,000	24,000,000	0	0	0	0	8.455	7.636	JAJO	434,048	1,874,211	03/12/2021	04/15/2036
75009P-AG-2	RAD 2021-12A D		C		2.C FE	5,400,000	96.6860	5,221,017	5,400,000	5,400,000	0	0	0	0	8.681	8.121	JAJO	82,222	441,537	10/01/2021	10/30/2034
75973L-AA-6	RENEW 2017-1A A		C		1.A FE	5,421,133	91.7750	4,976,564	5,422,563	5,420,911	0	4	0	0	3.670	3.675	MS	55,833	195,913	04/21/2017	09/20/2052
77342M-AW-6	ROCKT 2019-1A DR		C		2.C FE	4,250,000	95.1210	4,042,630	4,250,000	4,250,000	0	0	0	0	8.777	7.746	JAJO	75,644	347,836	02/18/2021	04/20/2034
773663-AG-4	ROCKP 2021-1A D		C		2.C FE	7,999,888	96.9300	7,754,416	8,000,000	8,000,000	0	112	0	0	8.627	7.886	JAJO	139,956	642,583	11/19/2021	04/20/2034
78110K-AQ-1	RRAM 2019-6A CR		C		2.C FE	14,900,000	98.3800	14,658,680	14,900,000	14,900,000	0	0	0	0	8.555	7.729	JAJO	272,658	1,178,638	02/17/2021	04/15/2036
80306A-AA-8	SAPA 2018-1A A		C		3.B FE	369,695	90.4740	335,108	370,394	370,109	0	157	0	0	4.250	4.370	MON	700	15,742	04/21/2021	03/15/2040
81785E-AA-8	NIML 2023-1A A1 2023-1A A1		C		1.A FE	35,000,000	100.2920	35,102,235	35,000,000	35,000,000	0	0	0	0	7.494	6.310	JAJO	560,999	1,396,176	02/15/2023	04/15/2036
81785E-AG-5	NIML 2023-1A A1 2023-1A C		C		1.F FE	5,500,000	99.9260	5,495,908	5,500,000	5,500,000	0	0	0	0	8.694	7.468	JAJO	102,274	256,066	02/15/2023	04/15/2036
81883A-AG-4	SHACK 2015-7RA D		C		2.C FE	1,463,085	96.7640	1,451,462	1,500,000	1,500,000	0	20,528	0	0	8.985	7.898	JAJO	28,828	125,180	01/19/2021	07/15/2031
83438L-AA-9	SOLRR 2021-1 A		C		1.E FE	7,697,258	87.1890	6,711,284	7,697,424	7,697,270	0	12	0	0	2.636	2.651	MON	9,018	202,903	11/05/2021	10/15/2046
83438L-AB-7	SOLRR 2021-1 B		C		2.B FE	5,113,214	84.5660	4,324,092	5,113,293	5,113,214	0	0	0	0	3.432	3.457	MON	7,799	175,488	11/05/2021	10/15/2046
87190M-AJ-7	LPSLT 2021-2A C		C	4	1.F FE	10,000,000	98.1940	9,819,440	10,000,000	10,000,000	0	0	0	0	7.478	5.825	JAJO	141,255	721,019	06/21/2021	07/25/2034
87232A-AS-3	TFLAT 2018-1A DR		C		2.A FE	1,375,000	99.7200	1,371,143	1,375,000	1,375,000	0	0	0	0	8.140	7.132	JAJO	19,587	108,257	02/12/2021	01/29/2032
87250A-AQ-4	TICP 2019-13A DR		C		2.C FE	1,999,974	99.2710	1,985,414	2,000,000	2,000,000	0	0	0	0	8.814	7.866	JAJO	37,706	163,262	08/05/2021	04/15/2034
87250R-AA-2	TICP 2020-15A		C	4	1.A FE	25,000,000	99.9990	24,999,800	25,000,000	25,000,000	0	0	0	0	6.957	4.379	JAJO	352,703	1,584,773	01/23/2020	04/20/2033
87250R-AC-8	TICP 2020-15A C		C		1.F FE	1,205,812	99.6520	1,195,818	1,200,000	1,205,812	0	0	0	0	7.827	6.507	JAJO	19,047	86,654	04/15/2021	04/20/2033
886313-AG-0	CHURCHILL 2016-1A ER		C	4	3.C FE	949,832	92.8380	928,381	1,000,000	1,000,000	0	0	0	0	13.647	12.948	JAJO	27,674	131,220	12/11/2020	10/20/2030
89641J-AG-1	TRNTS 2018-9A D		C		2.C FE	10,039,230	92.8670	9,286,680	10,000,000	10,039,230	0	14,804	0	0	9.127	8.260	JAJO	185,084	853,923	12/16/2021	01/20/2032
89642J-AE-5	TRNTS 2021-17A C		C		1.F FE	5,500,000	98.2140	5,401,781	5,500,000	5,500,000	0	0	0	0	7.977	7.152	JAJO	88,971	405,529	09/17/2021	10/20/2034
89642J-AG-0	TRNTS 2021-17A D		C		2.C FE	2,000,000	97.8750	1,957,500	2,000,000	2,000,000	0	0	0	0	9.177	8.377	JAJO	37,220	171,798	09/17/2021	10/20/2034
90342W-AC-1	USCAP 2006-5A A2		C		1.F FE	1,728,069	75.5000	1,608,150	2,130,000	1,870,181	0	96,226	0	0	5.806	7.573	JAJO	28,511	112,551	09/24/2021	10/10/2040
91734K-AC-1	BLKMM 2021-8A A		C	4	1.A FE	10,000,000	98.5880	9,858,820	10,000,000	10,000,000	0	0	0	0	7.140	5.279	JAJO	154,696	646,444	12/08/2021	01/15/2034
91734K-AE-7	BLKMM 2021-8A B		C	4	1.C FE	10,000,000	95.3660	9,536,570	10,000,000	10,000,000	0	0	0	0	7.570	5.698	JAJO	164,013	689,921	12/08/2021	01/15/2034
92332T-AF-9	VENTR 2020-39A D		C	4	2.C FE	9,683,438	98.2040	9,574,880	9,750,000	9,750,000	0	10,972	0	0	9.905	8.538	JAJO	206,571	904,344	12/08/2020	04/15/2033
92557D-AL-9	VIBR 2021-13A C		C		2.C FE	10,740,325	98.6940	10,609,637	10,750,000	10,750,000	0	9,675	0	0	9.505	8.529	JAJO	218,560	953,620	04/21/2021	07/15/2034
92558F-AL-3	VIBR 18-8A		C	4	1.E FE	7,125,000	93.8480	6,686,684	7,125,000	7,125,000	0	0	0	0	4.383	4.407	JAJO	61,590	312,289	10/15/2020	01/20/2031
92917R-AC-3	VOYA 2019-2A A		C	4	1.A FE	8,000,000	99.9500	7,995,968	8,000,000	8,000,000	0	0	0	0	6.947	4.468	JAJO	112,703	506,316	06/20/2019	07/20/2032
92919A-AG-9	VOYA 2021-2A D		C		2.C FE	5,000,000	98.3560	4,917,790	5,000,000	5,000,000	0	0	0	0	8.927	8.285	JAJO	90,514	416,823	09/20/2021	10/20/2034
94949G-AJ-0	WELF 2020-1A C		C		2.C FE	2,005,600	96.0090	1,920,176	2,000,000	2,005,600	0	0	0	0	9.355	8.094	JAJO	40,021	174,389	04/15/2021	04/15/2033
94949J-AG-0	WELF 2018-2A C		C	4	2.C FE	1,800,000	94.6660	1,893,312	2,000,000	2,000,000	0	123,225	0	0	8.877	8.700	JAJO	36,003	165,715	06/24/2020	10/20/2031
94950H-AE-5	WELF 2017-3A B		C	4	1.E FE	4,333,442	96.3410	4,335,341	4,500,000	4,500,000	0	87,503	0	0	7.614	6.490	JAJO	72,337	313,680	10/06/2020	01/17/2031
94950H-AG-0	WELF 2017-3A C		C		2.C FE	2,191,694	90.1170	2,027,628	2,250,000	2,250,000	0	48,574	0	0	8.414	7.968	JAJO	39,969	175,090	10/29/2021	01/17/2031
94951D-AG-8	WELF 2018-3A C		C		2.C FE	2,129,754	91.6890	2,017,156	2,200,000	2,200,000	0	53,881	0	0	8.810	8.324	JAJO	39,303	181,171	08/05/2021	01/20/2032
96525Y-AG-4	WITEH 2018-12A C		C		1.F FE	1,700,012	98.6310	1,676,719	1,700,000	1,700,012	0	0	0	0	8.325	6.822	JAJO	30,272	130,526	01/19/2021	10/15/2031
97988A-AN-9	WDMNT 17-3		C	4	1.A FE	1,796,590	98.6360	1,775,446	1,800,000	1,801,775	0	0	0	0	7.560	5.716	JAJO	27,594	125,419	12/23/2020	04/20/2032
97988A-AQ-2	WDMNT 17-3		C	4	1.C FE	2,177,332	98.0730	2,157,602	2,200,000	2,200,000	0	6,354	0	0	7.860	6.197	JAJO	35,065	159,981	12/23/2020	04/20/2032
97988A-AS-8	WDMNT 2017-3A CR		C	4	1.F FE	2,960,729	97.6320	2,928,948	3,000,000	3,000,000	0	11,761	0	0	8.877	7.313	JAJO	54,004	248,573	12/23/2020	04/20/2032
97988A-AU-3	WDMNT 2017-3A DR		C		2.C FE	515,442	94.2730	509,076	540,000	540,000	0	15,391	0	0	9.877	9.052	JAJO	10,816	50,218	12/23/2020	04/20/2032
BCC2DW-AJ-9	CORDA 5A		B	4	1.C FE	4,119,581	98.0200	3,787,157	3,863,650	3,863,650	0	8,992	0	116,054	5.469	3.953	JAJO	41,087	162,065	10/19/2020	07/21/2030
BCC2DW-AQ-3	CORDA 5A CR		B	4	1.F FE	574,271	96.8200	534,400	551,950	551,950	0	8,154	0	16,040	6.019	4.748	JAJO	6,460	26,204	10/01/2020	07/21/2030
BCC2DW-AT-7	CORDA 5A DR		B	4	2.B FE	1,725,337	96.3490	1,595,402	1,655,850	1,655,850	0	31,158	0	47,143	6.919	5.952	JAJO	22,277	93,594	10/01/2020	07/21/2030
BCC2EZ-ZS-4	ALME 4A		B	4	1.B FE	3,496,503	97.2510	3,220,671	3,311,700	3,311,700	0	21,624	0	98,164	5.165	3.900	JAJO	36,586	126,256	10/19/2020	01/15/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
BCC2EZ-ZV-7	ALME 4A CR		B	4	1.E FE	572,948	96.6040	533,207	551,950	551,950	0	8,401	0	15,931	5.615	4.614	JAJO	6,629	23,523	10/01/2020	01/15/2032
BCC2F4-EE-6	CORDA CORDA 10A B1		B	4	1.C FE	2,311,520	97.0870	2,143,491	2,207,800	2,207,800	0	26,760	0	64,417	5.152	3.938	JAJO	21,169	87,522	10/19/2020	01/27/2031
BCC2F4-EK-2	CORDA CORDA 10A C		B	4	1.F FE	280,272	95.5060	263,572	275,975	275,975	0	8,338	0	7,635	5.541	4.883	JAJO	2,846	12,045	10/29/2020	01/27/2031
BCC2F5-C7-0	OZLME 3A D		B		2.B FE	4,791,607	94.0880	4,362,296	4,636,380	4,636,380	0	55,096	0	136,236	6.523	5.763	FMAN	31,923	251,448	10/12/2021	08/24/2030
BCC2G0-SR-9	VOYE 1A		B	4	1.B FE	383,167	96.4000	351,172	364,287	364,287	0	3,497	0	10,689	5.115	3.864	JAJO	3,985	13,707	10/20/2020	10/15/2030
BCC2G2-VJ-9	CORDA CORDA_6A		B	4	2.B FE	831,832	94.6390	783,536	827,925	827,925	0	29,340	0	22,414	6.375	5.760	JAJO	11,289	41,475	10/01/2020	04/15/2032
BCC2GH-80-3	MILPK 1A		B	4	2.A FE	961,757	95.4150	916,361	960,393	960,393	0	29,134	0	26,726	6.615	5.982	JAJO	13,588	50,506	10/27/2020	01/15/2031
BCC2GH-EH-9	CORDA 3A		B	4	1.B FE	285,603	97.7410	269,740	275,975	275,975	0	4,218	0	7,988	5.302	4.318	FMAN	1,910	11,519	10/29/2020	08/15/2032
BCC2GH-EP-1	CORDA 3A DRR		B	4	2.B FE	909,676	94.7140	857,352	905,198	905,198	0	43,951	0	23,532	6.552	6.194	FMAN	7,743	49,038	10/28/2020	08/15/2032
BCC2H3-9B-8	ARBOUR CLO ARBR_5A		B	4	2.B FE	4,938,357	94.5050	4,384,755	4,639,692	4,644,511	0	61,390	0	134,976	6.670	5.680	MJSD	14,614	268,599	02/08/2021	09/15/2031
BCC2H7-1X-9	ALME 5A		B	4	1.B FE	2,124,938	98.1660	1,950,578	1,987,020	1,987,020	0	0	0	60,120	5.565	3.951	JAJO	23,651	83,682	10/27/2020	07/15/2031
BCC2H9-6I-3	BECLO 6A B1		B	4	1.B FE	2,497,500	98.0390	2,705,642	2,759,750	2,759,750	0	2,500	0	83,676	5.615	4.051	JAJO	33,144	117,602	10/05/2020	07/15/2032
BCC2H9-6Y-8	BECLO 6A D		B	4	2.B FE	2,436,755	96.1940	2,123,778	2,207,800	2,207,800	0	12,245	0	65,260	7.065	5.694	JAJO	33,363	126,016	12/10/2020	07/15/2032
BCC2HB-S1-1	AVOCA CLO AVOCA_16A 16A C1R		B	4	1.E FE	2,333,034	98.1460	2,166,867	2,207,800	2,207,800	0	6,807	0	66,177	6.215	4.862	JAJO	29,349	107,353	10/06/2020	07/15/2031
BCC2HB-S3-7	AVOCA CLO AVOCA		B	4	2.A FE	575,543	99.0650	546,788	551,950	551,950	0	6,337	0	16,116	7.185	6.004	JAJO	8,482	32,070	10/01/2020	07/15/2031
BCC2HR-RE-9	AVOCA CLO AVOCA_19A 19A C		B	4	1.E FE	877,716	98.2960	813,816	827,925	827,925	0	620	0	24,993	6.335	4.962	JAJO	11,218	41,255	10/01/2020	10/15/2031
BCC2IO-D7-7	PHNXP PHNXP 1A A21		B	4	1.B FE	3,490,357	98.1830	3,251,540	3,311,700	3,311,700	0	4,193	0	99,860	5.698	4.271	JAJO	33,023	149,713	10/08/2020	10/29/2031
BCC2IA-4Y-6	GLME GLME 2A B1A		B	4	1.B FE	1,737,141	98.2690	1,627,194	1,655,850	1,655,850	0	0	0	50,100	5.743	4.191	JAJO	19,283	73,174	10/23/2020	01/20/2032
BCC2IA-57-4	GLME 2A		B	4	2.B FE	1,065,364	93.8410	1,035,907	1,103,900	1,097,167	0	58,427	0	28,089	6.843	6.766	JAJO	15,318	60,917	10/28/2020	01/20/2032
BCC2J6-VT-5	ARBR 6A D		B	4	2.C FE	737,400	98.6100	816,415	827,925	827,925	0	9,517	0	25,721	7.902	6.932	FMAN	8,541	55,975	10/01/2020	11/15/2031
BCC2M4-UC-4	HOLLAND PARK 1A A2RR		B	4	1.C FE	12,119,645	96.6890	10,673,455	11,039,000	11,039,000	0	21,855	0	331,414	5.642	4.463	FMAN	83,043	499,174	12/02/2020	11/14/2032
BCC2M5-3C-1	MADISON 8A BRN		B	4	1.C FE	1,511,456	97.6490	1,335,582	1,367,732	1,367,732	0	0	0	41,383	5.665	4.534	JAJO	16,573	59,000	12/04/2020	04/15/2032
BCC2MY-75-9	CIFCE 2A DN		B		2.C FE	3,205,586	93.3160	2,704,064	2,897,738	2,912,226	0	15,948	0	86,216	6.965	5.732	JAJO	43,169	162,506	02/24/2021	04/15/2033
BCC2MZ-Z0-6	VOYE EURO CLO 3A		B	4	2.B FE	1,176,238	95.2670	1,104,239	1,159,095	1,159,095	0	31,807	0	32,366	7.115	6.379	JAJO	17,639	66,746	10/06/2020	04/15/2033
BCC2NO-NN-5	AVOCA 21A C		B	4	1.F FE	1,150,318	95.9170	1,058,826	1,103,900	1,103,900	0	11,227	0	32,428	6.065	4.963	JAJO	14,320	52,034	10/01/2020	04/15/2033
BCC2NO-NP-0	AVOCA 21A D		B		2.B FE	1,587,923	94.0290	1,349,375	1,435,070	1,442,604	0	4,780	0	43,079	7.115	5.724	JAJO	21,839	82,664	02/23/2021	04/15/2033
BCC2PQ-1Q-5	BAST BAST 2020-3A B1		B	4	1.C FE	5,026,263	99.0720	4,648,042	4,691,575	4,691,575	0	0	0	141,950	6.135	4.992	JAJO	61,563	223,330	10/09/2020	01/15/2034
BCC2PR-Y1-0	SCULE SCULE 7A D		B	4	2.C FE	7,613,232	98.7080	6,864,738	6,954,570	6,954,570	0	0	0	210,420	8.465	6.773	JAJO	125,917	494,077	10/22/2020	01/15/2034
BCC2PV-X8-7	SCULE SCULE 7A B2		B	4	1.C FE	7,016,030	91.0160	5,827,415	6,402,620	6,396,858	0	0	0	193,546	2.100	2.267	JAJO	28,364	132,655	10/22/2020	01/15/2034
BCC2Q8-6B-0	JUBILEE 2020-24A		B	4	2.C FE	3,040,125	98.0130	2,704,908	2,759,750	2,759,750	0	0	0	83,500	7.865	6.837	JAJO	46,426	179,544	12/02/2020	01/16/2034
BCC2QB-6Y-3	CIFCE 3A D		B	4	1.F FE	3,647,400	97.1720	3,218,029	3,311,700	3,311,700	0	0	0	100,200	7.565	6.742	JAJO	53,586	205,542	12/10/2020	01/15/2034
BCC2QB-71-4	CIFCE 3A C		B	4	2.C FE	3,647,400	96.6890	3,202,060	3,311,700	3,311,700	0	0	0	100,200	6.465	5.637	JAJO	45,794	169,203	12/10/2020	01/15/2034
BCC2QS-YJ-8	CORDA 4A DRRR		B		2.C FE	9,580,184	94.8040	8,323,152	8,779,317	8,779,317	0	0	0	265,630	7.062	6.376	FMAN	68,888	525,859	02/05/2021	02/22/2034
BCC2QW-ZD-1	BECLO 7A DR		B		2.B FE	9,022,118	94.8040	7,770,553	8,196,458	8,196,458	0	0	0	247,995	6.865	5.881	JAJO	120,352	451,483	02/23/2021	10/15/2031
BCC2QX-6A-7	CORDA 7A DRR		B		2.B FE	5,893,235	95.1410	5,093,774	5,353,915	5,353,915	0	0	0	161,990	6.825	3.525	MJSD	17,255	317,892	02/23/2021	09/15/2031
BCC2QZ-8A-0	AVOCA 10A DRR		B		2.C FE	11,239,675	94.3310	9,632,230	10,211,075	10,211,075	0	0	0	308,950	7.065	6.254	JAJO	154,302	583,094	02/23/2021	04/15/2035
L8367#-AG-8	SHURGARD		B		2.C	14,510,400	80.0010	10,597,552	13,246,800	13,246,800	0	0	0	400,800	1.240	1.240	JJ	72,092	163,643	02/12/2021	07/23/2031
07448@-AA-3	AUSTRALIAN AUTO		B		2.A FE	21,447,712	99.7500	18,890,027	18,937,370	18,937,370	0	0	0	(2,780)	9.061	5.356	MON	71,494	1,704,069	01/23/2021	12/19/2024
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						7,019,321,481	XXX	6,452,423,436	7,042,210,149	7,004,753,547	(2,707,215)	6,288,521	2,957,128	8,572,397	XXX	XXX	XXX	57,221,076	328,019,916	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						32,328,375,603	XXX	29,084,202,592	31,690,371,460	32,114,040,806	(3,416,049)	(28,867,834)	23,131,142	19,563,458	XXX	XXX	XXX	296,520,737	1,303,438,425	XXX	XXX
97263C-AA-9	WILTON RE			2	3.A FE	18,000,000	88.9380	16,008,750	18,000,000	18,000,000	2,277,000	0	0	0	6.000	6.000	AO	207,000	1,080,000	10/15/2020	01/01/9999
06738C-82-8	BARCLAYS BANK PERPETUAL		C	2	3.A FE	3,754,377	100.1680	3,689,190	3,683,000	3,754,377	334,182	0	0	0	6.278	6.159	JD	10,276	231,219	10/01/2018	01/01/9999
902613-AD-0	UBS GROUP		C	2	2.C FE	4,700,000	79.3430	3,729,118	4,700,000	4,700,000	1,109,733	0	0	0	4.380	4.380	FA	80,629	205,625	02/01/2021	01/01/9999
1219999999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						26,454,377	XXX	23,427,058	26,383,000	26,454,377	3,720,915	0	0	0	XXX	XXX	XXX	297,905	1,516,844	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
1309999999. Total - Hybrid Securities						26,454,377	XXX	23,427,058	26,383,000	26,454,377	3,720,915	0	0	0	XXX	XXX	XXX	297,905	1,516,844	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
01608U-AE-7	ALI GROUP SRL ALIGRP TL B 1L				3.A FE	539,821	100.2880	553,724	552,137	575,314	0	34,832	0	0	7.357	6.551	MON	451	44,452	01/21/2022	07/22/2029
04538F-AD-1	ASPLUNDH TREE EXPERT LLC				3.A FE	404,689	100.2370	408,255	407,292	447,758	0	41,773	0	0	7.108	4.254	MON	1,126	31,229	08/19/2020	09/04/2027
05350N-AL-8	AVANTOR				3.A FE	187,469	100.3480	190,021	189,363	208,901	0	20,984	0	0	7.703	4.840	MON	1,255	12,205	10/30/2020	11/06/2027
08579J-BG-6	BERRY GLOBAL				2.C FE	282,854	100.4380	284,091	282,854	282,854	0	0	0	0	7.146	7.252	MON	730	27,068	02/25/2021	07/01/2026
11823L-AK-1	HERCULES MERGER SUB				3.A FE	299,224	100.3700	300,332	299,224	299,224	0	0	0	0	7.591	7.705	MON	1,956	20,558	01/27/2021	11/01/2026
12685L-AG-5	CABLE ONE				3.B FE	611,946	99.7500	613,484	615,021	673,859	0	61,355	0	0	7.455	5.080	MON	764	48,561	04/30/2021	05/03/2028
13134M-BT-9	CALPINE TERM B5				3.A FE	138,894	100.3170	140,741	140,296	152,931	0	13,693	0	0	7.841	5.381	MON	856	9,788	12/02/2020	12/16/2027
14880B-AH-4	CATALENT PHARMA				3.C FE	307,102	98.3380	302,756	307,874	329,997	0	22,747	0	0	7.458	5.602	MON	1,973	22,361	09/24/2021	02/22/2028
15643X-AC-2	CENTURI GROUP INC SWX				4.A FE	294,236	100.1250	297,652	297,281	259,897	0	(34,777)	0	0	7.960	11.685	MON	1,709	26,546	08/18/2021	08/27/2028
22282G-AC-1	COVANTA HOLDING TL B 1L				3.B FE	324,805	100.1020	325,949	325,619	354,465	0	29,563	0	0	7.858	5.878	MON	995	24,754	11/17/2021	11/30/2028
22282G-AD-9	COVANTA HOLDING TL C 1L				3.B FE	23,902	100.1020	23,987	23,962	26,048	0	2,138	0	0	7.858	5.913	MON	73	3,667	11/17/2021	11/30/2028
30034U-AC-4	EVERI PAYMENTS TL 1L				3.A FE	298,541	100.4320	300,581	299,289	323,678	0	25,043	0	0	7.848	5.916	MON	2,088	22,460	06/30/2021	08/03/2028
33718F-AB-6	FIRST STUDENT & FIRST				4.A FE	124,136	99.4800	124,788	125,441	124,144	0	(182)	0	0	8.360	8.725	MJSD	907	7,930	07/13/2021	07/21/2028
33718F-AD-2	FIRST STUDENT & FIRST				4.A FE	332,924	99.4800	334,673	336,424	331,125	0	(2,310)	0	0	8.360	8.873	MJSD	2,431	32,255	07/13/2021	07/21/2028
33903R-AY-5	FLEETCOR TECHNOLOGIES				3.A FE	2,582,855	100.1960	2,607,460	2,602,372	2,646,895	0	61,725	0	0	5.355	4.969	MON	7,742	172,871	04/22/2021	04/30/2028
35670C-AB-4	FLNG LIQUEFACTION 2 TL B 1L				4.C FE	341,671	87.4990	301,980	345,122	367,816	0	25,754	0	0	8.860	7.410	MON	85	32,292	11/17/2021	12/21/2028
365556-AU-3	INGERSOLL RAND SERVICES				2.B FE	37,302	100.4060	38,463	38,308	41,039	0	3,481	0	0	7.098	4.741	MON	242	2,816	11/04/2020	02/28/2027
68278A-AA-7	ONESKY LOAN TRU			1	1.F PL	2,560,503	92.7720	2,362,012	2,546,042	2,557,516	0	(1,551)	0	0	3.875	3.735	JJ	45,493	98,892	01/28/2022	07/15/2029
72584D-AF-1	KFC HOLDINGS				2.C FE	972,563	100.2400	977,336	975,000	1,034,196	0	61,130	0	0	7.220	5.682	MON	2,149	66,984	03/10/2021	03/15/2028
72814C-AF-5	PLAYTIKA				3.B FE	328,221	100.0790	330,130	329,871	357,612	0	29,157	0	0	8.107	5.933	MON	1,560	27,722	03/04/2021	03/11/2028
78488C-AH-3	SEAWORLD PARKS				3.B FE	391,050	100.3250	396,284	395,000	434,272	0	42,647	0	0	8.480	6.128	MON	2,419	36,268	08/13/2021	08/25/2028
85350E-AB-2	STANDARD INDUSTRIES				2.C FE	180,792	100.3310	183,222	182,618	196,151	0	15,107	0	0	7.856	6.148	MON	239	14,614	08/06/2021	09/22/2028
87114U-AB-9	SYCAMORE BUYER				3.C FE	968,614	99.7920	985,441	987,500	1,023,909	0	54,273	0	0	7.648	6.839	MON	5,245	74,812	09/24/2021	09/24/2028
87159J-AH-7	SYNAPTICS INC SYNA TL B 1L				3.A FE	977,547	99.7500	977,550	980,000	896,208	0	(81,652)	0	0	7.722	10.151	MON	6,511	78,097	10/20/2021	10/20/2028
88687@-AA-1	TILLMAN NETWORKS				2.A PL	35,394,779	92.7500	32,882,957	35,453,438	35,406,810	0	6,000	0	0	0.435	0.455	MON	12,423	1,218,209	06/27/2022	08/31/2030
89705D-AG-7	TRONOX FINANCE				3.B FE	643,664	100.0240	645,429	645,277	711,369	0	67,424	0	0	7.707	5.074	MON	4,283	48,952	03/02/2021	03/11/2028
92929L-AV-0	WMG ACQUISITION				3.B FE	497,500	100.2130	501,063	500,000	546,689	0	48,708	0	0	7.482	5.018	MON	2,182	36,455	05/04/2021	01/20/2028
96208U-AT-8	WEX				3.C FE	1,018,631	100.4450	1,028,301	1,023,750	1,112,892	0	93,664	0	0	7.712	5.497	MON	3,728	76,050	01/21/2022	04/01/2028
98922A-AC-0	ZEBRA BUYER LLC ZEBWFC				3.C FE	444,867	99.8050	511,057	512,059	455,770	0	3,315	0	0	8.392	11.591	MON	3,700	25,901	04/22/2021	11/02/2028
BL3443-08-4	VIRGIN MEDIA BRISTOL LLC				3.C FE	455,145	100.0060	470,533	470,507	494,391	0	36,463	0	0	8.607	7.534	MON	2,474	39,503	09/10/2020	01/31/2029
BL3541-34-1	INEOS US PETROCHEM				3.B FE	470,969	100.2500	474,519	473,336	510,977	0	39,201	0	0	8.108	4.197	MON	3,298	40,113	01/21/2021	01/29/2026
BL3608-71-0	BEACON ROOFING SUPPLY				3.C FE	2,119,343	100.5570	2,141,857	2,129,993	2,344,401	0	223,142	0	0	7.856	5.367	MON	6,042	174,442	04/23/2021	05/19/2028
000000-00-0	TRINSEO MATERIALS		C		4.C FE	970,125	78.7330	767,647	975,000	971,852	0	827	0	0	2.600	2.693	MON	1,479	70,272	03/18/2021	05/03/2028
BL3556-13-3	JAZZ FINANCING LUX SARL		C		3.B FE	1,621,938	100.6460	1,640,610	1,630,088	1,779,680	0	156,705	0	0	8.955	6.642	MON	11,354	141,415	04/22/2021	05/05/2028
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						57,148,622	XXX	54,424,885	57,397,358	58,280,640	0	1,100,379	0	0	XXX	XXX	XXX	139,962	2,810,514	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						57,148,622	XXX	54,424,885	57,397,358	58,280,640	0	1,100,379	0	0	XXX	XXX	XXX	139,962	2,810,514	XXX	XXX
2419999999. Total - Issuer Obligations						29,448,420,540	XXX	26,029,818,810	28,806,137,188	29,327,519,655	3,228,270	(27,962,462)	18,040,255	10,966,276	XXX	XXX	XXX	276,063,431	1,046,690,279	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						386,657,313	XXX	350,009,204	422,325,481	357,339,974	(216,189)	(1,976,569)	2,090,509	0	XXX	XXX	XXX	1,427,252	14,936,836	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						1,397,601,271	XXX	1,239,365,052	1,352,275,468	1,376,755,011	0	(6,031,851)	43,250	0	XXX	XXX	XXX	4,708,437	63,827,574	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						7,152,775,389	XXX	6,576,931,135	7,176,926,485	7,137,884,522	(2,707,215)	6,277,966	4,970,363	8,572,397	XXX	XXX	XXX	57,634,656	333,329,834	XXX	XXX
2459999999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2469999999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
2479999999. Total - Unaffiliated Bank Loans						57,148,622	XXX	54,424,885	57,397,358	58,280,640	0	1,100,379	0	0	XXX	XXX	XXX	139,962	2,810,514	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999 - Total Bonds						38,442,603,135	XXX	34,250,549,086	37,815,061,980	38,257,779,802	304,866	(28,592,537)	25,144,377	19,538,673	XXX	XXX	XXX	339,973,738	1,461,595,037	XXX	XXX

1.

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

1A	1A ...$ 6,668,118,319	1B ..$ 914,102,931	1C ..$ 867,587,582	1D ..$ 1,918,325,344	1E ..$ 2,233,465,180	1F ..$ 4,955,656,710	1G ..$ 4,965,010,248
1B	2A ...$ 4,624,994,856	2B ..$ 6,318,335,447	2C ..$ 3,890,630,360				
1C	3A ...$ 254,395,875	3B ..$ 217,537,338	3C ..$ 267,903,326				
1D	4A ...$ 43,933,512	4B ..$ 82,872,444	4C ..$ 20,734,813				
1E	5A ...$ 2,582,685	5B ..$ 2,239,306	5C ..$ 1,917,306				
1F	6 .....$ 7,436,220						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value		Date Acquired
045412-2#-9	ASSET ALLIANCE			9,890.000	100.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	6. *	04/19/2012
04651L-30-5	AT&T			21,000,000.000	100.00	0.000	21,942,605	1.045	21,942,605	21,000,000	714,000	357,000	0	942,605	0	0	942,605	0	2.B PL	08/31/2023
14019T-AA-4	CAPITAL FARM CREDIT			7,482,000.000	1.00	0.000	6,752,505	0.903	6,752,505	7,508,199	93,525	187,050	0	(755,694)	0	0	(755,694)	0	3.C FE	05/31/2023
172967-MU-2	CITIGROUP			15,200,000.000	1.00	0.000	14,041,000	0.924	14,041,000	15,200,000	152,000	304,000	0	(1,159,000)	0	0	(1,159,000)	0	3.A FE	05/31/2023
249670-AB-6	DEPOSITORY TRUST & CLEAR			4,500,000.000	1.00	0.000	3,539,888	0.787	3,539,888	4,467,500	0	75,938	0	(927,612)	0	0	(927,612)	0	1.F FE	05/31/2023
25746U-DD-8	DOMINION ENERGY			3,500,000.000	100.00	0.000	3,344,250	0.956	3,344,250	3,244,375	0	81,375	0	99,875	0	0	99,875	0	2.C FE	11/28/2023
281020-AT-4	EDISON INTERNATIONAL			600,000.000	1.00	0.000	560,928	0.935	560,928	545,033	63,875	0	0	15,895	0	0	15,895	0	3.A FE	11/30/2023
29273V-AN-0	ENERGY TRANSFER			3,900,000.000	1.00	0.000	3,724,364	0.955	3,724,364	3,778,943	0	126,750	0	(54,580)	0	0	(54,580)	0	3.B FE	09/29/2023
302995-18-8	FEMME PHARMA			13,207.000	100.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	6. *	12/31/2018
302995-19-6	FEMME PHARMA			28,191.000	100.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	6. *	12/31/2018
30767E-AD-1	FARM CREDIT BK OF TEXAS			27,000,000.000	1.00	0.000	26,055,000	0.965	26,055,000	27,000,000	384,750	769,500	0	(945,000)	0	0	(945,000)	0	2.B FE	05/31/2023
314990-28-4	FEMME PHARMA			25,944.000	100.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	6. *	12/31/2018
314990-44-1	FEMME PHARMA			20,424.000	100.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	6. *	12/31/2018
38144G-AG-6	GOLDMAN SACHS GROUP INC			4,000,000.000	1.00	0.000	3,580,178	0.895	3,580,178	4,000,000	146,000	73,000	0	(419,822)	0	0	(419,822)	0	3.A FE	05/31/2023
46625H-JQ-4	JPMORGAN CHASE			930,000.000	1.00	0.000	930,372	1.000	930,372	954,217	62,775	31,388	0	(23,845)	0	0	(23,845)	0	2.B FE	05/31/2023
48128B-AN-1	JP MORGAN CHASE & CO			3,000,000.000	1.00	0.000	2,758,860	0.920	2,758,860	3,000,000	27,375	54,750	0	(241,140)	0	0	(241,140)	0	2.B FE	05/31/2023
59156R-CA-4	METLIFE			5,750,000.000	1.00	0.000	5,530,839	0.962	5,530,839	5,750,000	237,188	110,688	0	(219,161)	0	0	(219,161)	0	2.B FE	05/31/2023
68277@-12-7	ONLINE INSIGHT			569,949.000	100.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	6. *	01/01/2008
68277@-13-5	ONLINE INSIGHT			1,723,449.000	100.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	6. *	01/01/2008
74460W-53-7	PUBLIC STORAGE			400,000.000	1.00	0.000	7,627,000	19.068	7,627,000	10,000,000	0	412,501	0	891,000	0	0	891,000	0	2.A FE	08/11/2020
78486Q-AG-6	SVB FINANCIAL			8,625,000.000	1.00	0.000	102,422	0.012	102,422	555,234	176,813	0	0	(452,813)	0	0	(452,813)	0	6. *	05/31/2023
78486Q-AJ-0	SVB FINANCIAL			6,000,000.000	1.00	0.000	66,000	0.011	66,000	397,500	60,000	0	0	(331,500)	0	0	(331,500)	0	6. *	05/31/2023
808513-BJ-3	CHARLES SCHWAB			5,000,000.000	1.00	0.000	3,935,000	0.787	3,935,000	5,000,000	50,000	100,000	0	(1,065,000)	0	0	(1,065,000)	0	2.C FE	05/31/2023
808513-BK-0	CHARLES SCHWAB			11,270,000.000	1.00	0.000	9,940,140	0.882	9,940,140	11,270,000	112,700	225,400	0	(1,329,860)	0	0	(1,329,860)	0	2.C FE	05/31/2023
816300-50-3	SELECTIVE INSURANCE GROUP			348,000.000	1.00	0.000	6,130,455	17.616	6,130,455	8,700,000	0	400,200	0	301,455	0	0	301,455	0	3.A FE	12/02/2020
816851-BK-4	SEMPRA ENERGY			1,429,000.000	1.00	0.000	1,400,116	0.980	1,400,116	1,386,130	0	0	0	13,986	0	0	13,986	0	2.C FE	12/13/2023
902973-73-4	U.S. BANCORP 3 3/4 PERP			415,000.000	1.00	0.000	7,095,981	17.099	7,095,981	10,375,000	97,266	389,063	0	609,531	0	0	609,531	0	2.B FE	10/20/2020
949746-TD-3	WELLS FARGO & COMPANY			6,000,000.000	1.00	0.000	5,553,750	0.926	5,553,750	6,000,000	58,500	117,000	0	(446,250)	0	0	(446,250)	0	2.B FE	05/31/2023
EP0599-00-1	RENAISSANCERE HOLDINGS		C	1,280,000.000	1.00	0.000	22,646,400	17.693	22,646,400	32,000,000	0	1,344,000	0	1,718,400	0	0	1,718,400	0	2.B FE	07/07/2021
EP0599-51-4	TRITON INTERNATIONAL		C	800,000.000	1.00	0.000	15,554,000	19.443	15,554,000	20,000,000	0	1,150,000	0	1,089,200	0	0	1,089,200	0	3.B FE	08/11/2021
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							172,812,053	XXX	172,812,053	202,132,131	2,436,767	6,309,603	0	(2,689,330)	0	0	(2,689,330)	0	XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							172,812,053	XXX	172,812,053	202,132,131	2,436,767	6,309,603	0	(2,689,330)	0	0	(2,689,330)	0	XXX	XXX
4409999999. Total - Preferred Stock - Parent, Subsidiaries and Affiliates							0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999999 - Total Preferred Stocks							172,812,053	XXX	172,812,053	202,132,131	2,436,767	6,309,603	0	(2,689,330)	0	0	(2,689,330)	0	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:					
1A	1A ...$ 0	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 0	1F ..$ 3,539,888 1G ..$ 0
1B	2A ...$ 7,627,000	2B ..$ 92,513,807	2C ..$ 18,619,506			
1C	3A ...$ 24,312,561	3B ..$ 19,278,364	3C ..$ 6,752,505			
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0			
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0			
1F	6 .....$ 168,422					

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
02376R-10-2	AMERICAN AIRLINES			427.000	5,867	13.740	5,867	0	0	0	0	436	0	436	0	10/09/2018	
26414D-10-6	DUCKHORN PORTFOLIO			21,742.000	214,159	9.850	214,159	371,964	0	0	0	(130,431)	0	(130,431)	0	06/23/2023	
28413L-10-5	ELAH HOLDINGS			43.000	1,333	31.000	1,333	3,440	0	0	0	(1,204)	0	(1,204)	0	05/22/2018	
45174J-50-9	IHEARTCOMMUNICATIONS			2,328.000	6,216	2.670	6,216	25,048	0	0	0	(8,055)	0	(8,055)	0	01/08/2021	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					227,575	XXX	227,575	400,452	0	0	0	(139,254)	0	(139,254)	0	XXX	XXX
045412-10-3	ASSET ALLIANCE			30,465.000	0	0.000	0	0	0	0	0	0	0	0	0	06/24/2009	
05164B-10-6	AURORA FOODS			7,792.000	0	0.000	0	0	0	0	0	0	0	0	0	09/04/2012	
286991-49-2	ELIZABETH ARDEN SALON			97,000.000	0	0.000	0	0	0	0	0	0	0	0	0	12/31/2018	
31339*-10-7	FHLBI CLASS B-1	RF		1,080,186.000	108,018,600	100.000	108,018,600	108,018,600	0	482,941	0	0	0	0	0	11/30/2023	
314990-29-2	FEMME PHARMA			18,952.000	0	0.000	0	0	0	0	0	0	0	0	0	12/31/2018	
501836-86-0	ROC CAPITAL HOLDINGS LLC			1.000	2,740	4,981.236	2,740	0	0	0	0	2,740	0	2,740	0	12/27/2023	
501836-87-8	ROC CAPITAL HOLDINGS LLC			40.000	175,661	4,391.520	175,661	0	0	0	0	175,661	0	175,661	0	12/27/2023	
594991-13-5	MICELL TECHNOLOGIES			8,850.000	0	0.000	0	0	0	0	0	0	0	0	0	12/31/2018	
000000-00-0	FEMME PHARMA			2,256.000	0	0.000	0	0	0	0	0	0	0	0	0	12/31/2018	
000000-00-0	NIELSEN BIOSCIENCES INC			25,402.000	950,543	37.420	950,543	773,745	0	0	0	0	0	0	0	09/27/2018	
BBE05L-X5-1	WINDSTREAM SERVICES			156.000	1,755	11.250	1,755	1,872	0	0	0	(585)	0	(585)	0	11/30/2020	
BBE0DM-MA-1	NORDIC AVIATION CAPITAL		D	516,120.000	8,154,696	15.800	8,154,696	8,154,696	0	0	0	3,870,900	5,006,364	(1,135,464)	0	06/01/2022	
5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					117,303,995	XXX	117,303,995	116,948,913	0	482,941	0	4,048,716	5,006,364	(957,648)	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					117,531,570	XXX	117,531,570	117,349,365	0	482,941	0	3,909,462	5,006,364	(1,096,902)	0	XXX	XXX
316146-52-1	FIDELITY CONSERVATIVE			18,073,378.000	181,818,183	10.060	181,818,183	181,818,183	0	413,863	0	0	0	0	0	12/28/2023	
46644W-18-7	JNAM MULTI-MGR EMERGING			64.000	543	8.470	543	489	0	9	0	42	0	42	0	12/07/2023	
46644W-49-2	JNAM MULTI-MGR ALT FUND			98.000	1,173	11.980	1,173	983	0	0	0	121	0	121	0	04/24/2020	
46644W-62-5	JNAM MELLON CPTL MSCI KLD			48.000	1,079	22.300	1,079	514	0	0	0	226	0	226	0	10/30/2018	
46644W-67-4	JNAM CRESENT HIGH INCOME I			48.000	553	11.630	553	504	0	0	0	68	0	68	0	06/21/2019	
46648L-16-1	JNAM PIMPCO REAL RETURN			51.000	593	11.570	593	515	0	0	0	25	0	25	0	10/30/2018	
46648L-18-7	JNAM JNL/PIMCO INCOME			51.000	587	11.420	587	517	0	0	0	47	0	47	0	04/24/2020	
46648L-23-7	JNAM JNL/NEUBERGER BERMAN STRATEGIC			1,074.000	13,271	12.360	13,271	11,862	0	0	0	1,213	0	1,213	0	10/29/2019	
46648L-25-2	JNAM JNL/T ROWE PRICE MANAGED VOL I			175.000	2,964	16.910	2,964	2,117	0	0	0	447	0	447	0	06/21/2019	
46648L-61-7	JNAM JNL/S&P MANAGED MODERATE			33.000	650	19.590	650	500	0	0	0	72	0	72	0	09/22/2017	
46648L-63-3	JNAM JNL/S&P MANAGED CONSERVATIVE			38.000	584	15.480	584	500	0	0	0	48	0	48	0	09/22/2017	
46648M-62-3	JNAM JNL/MELLON S&P 400 MIDCAP INDX			494.000	16,170	32.710	16,170	8,587	0	0	0	2,244	0	2,244	0	04/24/2020	
46648M-86-2	JNAM JNL/BLACKROCK GLOBAL NAT RES			117.000	1,538	13.150	1,538	717	0	0	0	(21)	0	(21)	0	04/24/2020	
46649B-23-8	JNAM JNL Small Cap Index			50.000	509	10.180	509	500	0	0	0	71	0	71	0	04/30/2021	
46649B-27-9	JNAM JNL Mid Cap Index			50.000	528	10.550	528	500	0	0	0	74	0	74	0	04/30/2021	
46649B-34-5	JNAM JNL Bond Index			50.000	462	9.230	462	500	0	0	0	24	0	24	0	04/30/2021	
46649B-36-0	JNAM JNL/Morningstar PitchBook List			499,750.000	5,637,180	11.280	5,637,180	4,997,500	0	0	0	1,664,168	0	1,664,168	0	04/30/2021	
46649B-37-8	JNAM JNL/Morningstar PitchBook List			250.000	2,795	11.180	2,795	2,500	0	0	0	818	0	818	0	04/30/2021	
46649B-39-4	JNAM JNL/Baillie Gifford U.S. Equit			250.000	1,433	5.730	1,433	2,500	0	0	0	450	0	450	0	04/30/2021	
46649B-41-0	JNAM JNL/American Funds Bond Fund o			250.000	2,323	9.290	2,323	2,500	0	0	0	108	0	108	0	04/30/2021	
46649B-42-8	JNAM JNL/American Funds Bond Fund o			250.000	2,305	9.220	2,305	2,500	0	0	0	103	0	103	0	04/30/2021	
46649B-55-0	JNAM JNL/DFA INTL CORE EQUITY			117.000	1,310	11.230	1,310	1,142	0	22	0	155	0	155	0	12/07/2023	
46649B-59-2	JNAM JNL/AQR LARGE CAP DEF STYLE A			100.000	1,475	14.750	1,475	1,000	0	0	0	141	0	141	0	06/21/2019	
46649B-62-6	JNAM JNL/MORNINGSTAR WIDE MOAT INDX			80.000	1,002	12.490	1,002	850	0	44	0	194	0	194	0	12/07/2023	
46649B-63-4	JNAM JNL/LOOMIS SAYLES GLOBAL GRWTH			53.000	841	15.800	841	550	0	30	0	199	0	199	0	12/07/2023	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
46649B-64-2	JNAM JNL/LOOMIS SAYLES GLOBAL GRWTH			53.000	828	15.570	828	548	0	26	0	195	0	195	0	12/07/2023	
46649B-66-7	JNAM JNL/JPMORGAN HEDGED EQUITY			52.000	736	14.220	736	520	0	0	0	99	0	99	0	12/07/2022	
46649B-67-5	JNAM JNL/HEITMAN US FOCUSED RL EST			68.000	652	9.640	652	683	0	16	0	43	0	43	0	12/07/2023	
46649B-68-3	JNAM JNL/HEITMAN US FOCUSED RL EST			69.000	662	9.550	662	683	0	13	0	45	0	45	0	12/07/2023	
46649B-69-1	JNAM JNL MULTI-MANAGER INTL SM CAP			64.000	704	11.050	704	636	0	20	0	111	0	111	0	12/07/2023	
46649B-71-7	JNAM JNL/MULT-MANAGR INTL SMALL CAP			63.000	693	10.940	693	631	0	18	0	109	0	109	0	12/07/2023	
46649B-72-5	JNAM JNL/AM FUNDS CAP INCOME BUILDR			100.000	1,344	13.440	1,344	1,000	0	0	0	110	0	110	0	08/10/2018	
46649B-73-3	JNAM JNL/AM FUND CAP INCOME BUILDER			100.000	1,321	13.210	1,321	1,000	0	0	0	104	0	104	0	08/10/2018	
46649B-80-8	JNAM JNL/VANGUARD GRWTH ALLOC			100.000	1,516	15.100	1,516	1,480	0	0	0	195	0	195	0	04/23/2021	
46649U-15-2	JNAM JNL MULTI-MGR US SEL EQUITY A			100.000	1,200	12.000	1,200	1,000	0	0	0	223	0	223	0	11/15/2022	
46649U-16-0	JNAM WCM CHINA QUALITY GROWTH I			100.000	858	8.580	858	1,000	0	0	0	(184)	0	(184)	0	04/22/2022	
46649U-17-8	JNAM WCM CHINA QUALITY GROWTH A			499,900.000	4,269,146	8.540	4,269,146	4,999,000	0	0	0	(934,813)	0	(934,813)	0	04/22/2022	
46649U-18-6	JNAM NEUBERGER BERMAN GOLD PLUS I			100.000	1,056	10.560	1,056	1,000	0	0	0	124	0	124	0	04/22/2022	
46649U-19-4	JNAM NEUBERGER BERMAN GOLD PLUS A			333,233.000	3,498,950	10.500	3,498,950	3,332,333	0	0	0	403,212	0	403,212	0	04/22/2022	
46649U-20-2	JNAM JNL/JNL GUIDANCE CONSERVATIVE			85.000	1,186	13.920	1,186	1,003	0	0	0	104	0	104	0	08/10/2018	
46649U-21-0	JNAM AB SUSTAIN GLOBAL THEMATIC I			100.000	1,086	10.860	1,086	1,000	0	0	0	150	0	150	0	04/22/2022	
46649U-22-8	JNAM AB SUSTAIN GLOBAL THEMATIC A			658,769.000	7,114,709	10.800	7,114,709	6,587,694	0	0	0	961,803	0	961,803	0	04/22/2022	
46649U-60-8	JNAM JNL/JNL TACTICAL ETF MODERATE			54.000	636	11.880	636	639	0	16	0	41	0	41	0	12/07/2023	
46649U-69-9	JNAM JNL/NEUBERGER BERMAN RISK BAL			46.000	741	15.990	741	513	0	0	0	(43)	0	(43)	0	10/29/2019	
46649U-75-6	JNAM JNL/LORD ABBETT SHORT DUR INC			260.000	2,628	10.100	2,628	2,600	0	75	0	59	0	59	0	12/07/2023	
46816A-20-3	JACKSON CREDIT OPPORTUNITIES CLASS I			10,000.000	101,700	10.170	101,700	100,000	0	0	0	1,700	0	1,700	0	09/28/2023	
69355A-10-3	PPM PPM CORE PLUS			3,578,911.000	31,530,205	8.810	31,530,205	36,849,903	0	1,219,489	0	886,145	0	886,145	0	12/29/2023	
69355A-40-0	PPM PPM HIGH YIELD CORE			3,679,726.000	32,712,768	8.890	32,712,768	35,539,708	0	2,243,538	0	1,536,678	0	1,536,678	0	12/29/2023	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO					266,755,376	XXX	266,755,376	274,283,104	0	3,877,179	0	4,527,247	0	4,527,247	0	XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					266,755,376	XXX	266,755,376	274,283,104	0	3,877,179	0	4,527,247	0	4,527,247	0	XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
46852*-10-2	JACKSON NATIONAL LIFE INSURANCE COMPANY OF NEW YORK			2,000.000	720,061,326	360,030.663	720,061,326	494,547,901	0	0	0	116,933,474	0	116,933,474	0	05/31/1996	
01915*-10-2	ALLIED LIFE BROKERAGE			900,000.000	528,413	0.587	528,413	296,135	0	0	0	18,436	0	18,436	0	02/20/2008	
60510@-10-5	MISSION PLANS OF AMERICA			100.000	12,125	121.250	12,125	13,000	0	0	0	(63)	0	(63)	0	09/04/2012	
75001@-10-9	ROP			100.000	198,287	1,982.870	198,287	208,236	0	0	0	(1,033)	0	(1,033)	0	09/04/2012	
75604#-10-8	REALIC OF JACKSONVILLE			10,000.000	1,276	0.127	1,276	1,806	0	0	0	(245)	0	(245)	0	07/20/1998	
G9310*-10-9	VFL INTERNATIONAL LIFE			100.000	1,192,334	11,923.340	1,192,334	717,477	0	0	0	(54,850)	0	(54,850)	0	09/04/2012	
G4987#-10-8	JACKSON NATIONAL LIFE (BERMUDA) LTD		C	250,000.000	4,283,965	17.135	4,283,965	4,158,747	0	0	0	203,397	0	203,397	0	08/04/2003	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					726,277,725	XXX	726,277,726	499,943,303	0	0	0	117,099,116	0	117,099,116	0	XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					726,277,725	XXX	726,277,726	499,943,303	0	0	0	117,099,116	0	117,099,116	0	XXX	XXX
5989999999 - Total Common Stocks					1,110,564,671	XXX	1,110,564,672	891,575,772	0	4,360,120	0	125,535,825	5,006,364	120,529,461	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					1,283,376,724	XXX	1,283,376,725	1,093,707,903	2,436,767	10,669,723	0	122,846,495	5,006,364	117,840,131	0	XXX	XXX

1.

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

1A — 1A ...$ .....0 1B ..$ .....0 1C ..$ .....0 1D ..$ .....0 1E ..$ .....0 1F ..$ .....0 1G ..$ 0

1B — 2A ...$ .....0 2B ..$ .....0 2C ..$ 0

1C — 3A ...$ .....0 3B ..$ .....0 3C ..$ 0

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:							
1A	1A ...$ 0	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 0	1F ..$ 0	1G ..$ 0	
1B	2A ...$ 0	2B ..$ 0	2C ..$ 0					
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0					
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0					
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0					
1F	6 .....$ 0							

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
36179W-5C-8	GINNIE MAE		04/18/2023	CITICORP		227,941	250,970	397
36179W-NE-4	GINNIE MAE		03/23/2023	BANK OF AMERICA		1,397,711	1,567,985	2,069
36179W-QA-9	GINNIE MAE		04/26/2023	JP MORGAN SECURITIES		795,260	897,015	1,059
36179W-TY-4	GINNIE MAE		04/27/2023	JP MORGAN SECURITIES		735,698	833,358	984
36179X-2J-4	GNMA2 30YR		05/17/2023	GOLDMAN SACHS		984,634	1,007,781	2,393
36179X-FH-4	GNMA2 30YR		05/17/2023	CITICORP		959,833	981,299	2,331
36179X-LH-7	GNMA2 30YR		01/12/2023	CITICORP		676,028	671,203	1,864
36179X-TC-0	GNMA2 30YR		09/19/2023	GOLDMAN SACHS		1,060,154	1,097,539	3,354
36179X-TC-0	GNMA2 30YR		10/02/2023	GOLDMAN SACHS		494,612	524,701	1,603
36179X-TD-8	GNMA2 30YR		05/11/2023	CITICORP		966,211	958,127	2,488
36179X-VT-0	GNMA2 30YR		09/18/2023	MORGAN STANLEY		1,176,976	1,194,521	4,015
36179X-VT-0	GNMA2 30YR		09/29/2023	GOLDMAN SACHS		238,892	245,647	826
36179X-X5-0	GNMA2 30YR		04/26/2023	BANK OF AMERICA		555,685	556,729	1,315
36179X-X5-0	GNMA2 30YR		05/09/2023	BANK OF AMERICA		650,208	654,400	1,545
36179Y-AR-5	GNMA2 30YR		08/17/2023	BANK OF AMERICA		818,568	837,677	2,327
38375L-UQ-1	GNR 2007-57 Z		01/01/2023	Interest Capitalization		7,374	7,374	0
38375L-UQ-1	GNR 2007-57 Z		02/01/2023	Interest Capitalization		7,408	7,408	0
38375L-UQ-1	GNR 2007-57 Z		03/01/2023	Interest Capitalization		7,442	7,442	0
38375L-UQ-1	GNR 2007-57 Z		04/01/2023	Interest Capitalization		7,476	7,476	0
38375L-UQ-1	GNR 2007-57 Z		05/01/2023	Interest Capitalization		7,511	7,511	0
38375L-UQ-1	GNR 2007-57 Z		06/01/2023	Interest Capitalization		7,545	7,545	0
38375L-UQ-1	GNR 2007-57 Z		07/01/2023	Interest Capitalization		7,580	7,580	0
38375L-UQ-1	GNR 2007-57 Z		08/01/2023	Interest Capitalization		7,614	7,614	0
38375L-UQ-1	GNR 2007-57 Z		09/01/2023	Interest Capitalization		7,649	7,649	0
38375L-UQ-1	GNR 2007-57 Z		10/01/2023	Interest Capitalization		7,684	7,684	0
38375L-UQ-1	GNR 2007-57 Z		11/01/2023	Interest Capitalization		7,719	7,719	0
38375L-UQ-1	GNR 2007-57 Z		12/01/2023	Interest Capitalization		7,755	7,755	0
912810-SE-9	US TREASURY NOTES		12/18/2023	JP MORGAN SECURITIES		1,646,996	1,900,000	5,990
912810-SE-9	US TREASURY NOTES		12/21/2023	BANK OF MONTREAL		610,179	700,000	2,401
912810-TF-5	US TREASURY NOTES		10/02/2023	BANK OF MONTREAL		1,020,768	1,500,000	4,840
912810-TK-4	US TREASURY NOTES		04/11/2023	NOMURA		947,348	1,000,000	5,221
912810-TK-4	US TREASURY NOTES		04/12/2023	BANK OF MONTREAL		945,551	1,000,000	5,314
912810-TK-4	US TREASURY NOTES		04/12/2023	BANK OF MONTREAL		1,894,071	2,000,000	10,628
912810-TK-4	US TREASURY NOTES		04/13/2023	BARCLAYS CAPITAL		1,412,174	1,500,000	8,111
912810-TK-4	US TREASURY NOTES		04/21/2023	BARCLAYS CAPITAL		650,182	700,000	4,438
912810-TL-2	US TREASURY NOTES		01/06/2023	BANK OF MONTREAL		724,147	700,000	4,254
912810-TL-2	US TREASURY NOTES		01/20/2023	JP MORGAN SECURITIES		320,755	300,000	2,287
912810-TL-2	US TREASURY NOTES		01/20/2023	BANK OF MONTREAL		637,502	600,000	4,575
912810-TL-2	US TREASURY NOTES		01/20/2023	BANK OF MONTREAL		643,948	600,000	4,575
912810-TL-2	US TREASURY NOTES		01/24/2023	CITICORP		1,068,324	1,000,000	7,956
912810-TL-2	US TREASURY NOTES		01/31/2023	CITICORP		529,768	500,000	4,309
912810-TL-2	US TREASURY NOTES		06/08/2023	NOMURA		2,019,227	2,000,000	5,435
912810-TL-2	US TREASURY NOTES		06/13/2023	BARCLAYS CAPITAL		1,012,738	1,000,000	3,261
912810-TL-2	US TREASURY NOTES		08/10/2023	JP MORGAN SECURITIES		4,361,678	4,500,000	44,511
912810-TM-0	US TREASURY NOTES		08/16/2023	BANK OF AMERICA		1,871,961	2,000,000	20,435
912810-TM-0	US TREASURY NOTES		08/31/2023	NOMURA		1,896,102	2,000,000	23,696
912810-TQ-1	US TREASURY NOTES		04/21/2023	HSBC SECURITIES (USA)		1,497,252	1,500,000	10,919
912810-TQ-1	US TREASURY NOTES		05/01/2023	GOLDMAN SACHS		2,011,102	2,000,000	16,271
912810-TT-5	US TREASURY NOTES		11/30/2023	MORGAN STANLEY		2,816,848	3,000,000	36,318
912810-TU-2	US TREASURY NOTES		09/25/2023	BANK OF MONTREAL		4,248,299	4,500,000	23,004
912810-TU-2	US TREASURY NOTES		09/26/2023	BANK OF MONTREAL		1,126,083	1,200,000	6,277
912810-TU-2	US TREASURY NOTES		09/27/2023	BANK OF MONTREAL		279,060	300,000	1,569
91282C-EW-7	US TREASURY		01/27/2023	JP MORGAN SECURITIES		4,418,101	4,500,000	12,524
91282C-EW-7	US TREASURY		02/01/2023	BNP PARIBAS		1,964,772	2,000,000	5,925
91282C-EW-7	US TREASURY		02/10/2023	GOLDMAN SACHS		1,456,177	1,500,000	6,195

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
91282C-FU-0	US TREASURY		09/14/2023	DEUTSCHE BANK SECURITIES		1,970,554	2,000,000	30,938
91282C-FU-0	US TREASURY		09/14/2023	JP MORGAN SECURITIES		2,461,434	2,500,000	38,672
91282C-FV-8	US TREASURY		07/20/2023	BARCLAYS CAPITAL		2,546,787	2,500,000	19,616
91282C-FV-8	US TREASURY		07/20/2023	NOMURA		3,561,811	3,500,000	26,286
91282C-FV-8	US TREASURY		07/25/2023	BNP PARIBAS		4,057,985	4,000,000	32,283
91282C-FV-8	US TREASURY		11/22/2023	BANK OF MONTREAL		1,951,805	2,000,000	2,720
91282C-FV-8	US TREASURY		11/27/2023	BANK OF MONTREAL		3,408,549	3,500,000	5,950
91282C-FV-8	US TREASURY		12/08/2023	BANK OF MONTREAL		3,960,469	4,000,000	12,692
91282C-FV-8	US TREASURY		12/11/2023	BANK OF MONTREAL		2,467,783	2,500,000	7,649
91282C-FX-4	US TREASURY		11/09/2023	JP MORGAN SECURITIES		1,387,317	1,400,000	28,057
91282C-FX-4	US TREASURY		11/13/2023	BANK OF MONTREAL		1,981,569	2,000,000	41,066
91282C-GQ-8	US TREASURY		06/09/2023	HSBC SECURITIES (USA)		302,439	300,000	3,391
91282C-GQ-8	US TREASURY		07/20/2023	BANK OF MONTREAL		2,494,346	2,500,000	38,859
91282C-GQ-8	US TREASURY		07/20/2023	JP MORGAN SECURITIES		5,492,932	5,500,000	85,489
91282C-GQ-8	US TREASURY		07/26/2023	BARCLAYS CAPITAL		2,491,416	2,500,000	40,761
91282C-GR-6	US TREASURY		06/21/2023	HSBC SECURITIES (USA)		2,013,522	2,000,000	25,136
91282C-GR-6	US TREASURY		07/05/2023	CITICORP		2,996,143	3,000,000	42,982
91282C-GR-6	US TREASURY		08/09/2023	SG AMERICAS		2,004,069	2,000,000	37,452
91282C-GR-6	US TREASURY		08/11/2023	BANK OF MONTREAL		2,498,153	2,500,000	47,758
91282C-GR-6	US TREASURY		08/23/2023	DEUTSCHE BANK SECURITIES		997,074	1,000,000	20,360
91282C-GR-6	US TREASURY		08/23/2023	SG AMERICAS		2,991,924	3,000,000	61,457
91282C-GR-6	US TREASURY		09/27/2023	JP MORGAN SECURITIES		1,981,569	2,000,000	3,304
91282C-GR-6	US TREASURY		11/13/2023	DEUTSCHE BANK SECURITIES		1,985,319	2,000,000	15,247
91282C-HE-4	US TREASURY		06/08/2023	BANK OF MONTREAL		3,462,961	3,500,000	3,120
91282C-HE-4	US TREASURY		06/09/2023	JP MORGAN SECURITIES		1,974,304	2,000,000	2,377
91282C-HE-4	US TREASURY		06/13/2023	DEUTSCHE BANK SECURITIES		985,433	1,000,000	1,486
91282C-HE-4	US TREASURY		06/14/2023	JP MORGAN SECURITIES		1,478,032	1,500,000	2,228
91282C-HE-4	US TREASURY		06/15/2023	BARCLAYS CAPITAL		2,465,438	2,500,000	3,962
91282C-HE-4	US TREASURY		06/21/2023	JP MORGAN SECURITIES		2,457,919	2,500,000	5,447
91282C-HE-4	US TREASURY		06/29/2023	BNP PARIBAS		1,956,725	2,000,000	5,943
91282C-HK-0	US TREASURY		07/17/2023	BANK OF MONTREAL		6,996,469	7,000,000	13,696
91282C-HK-0	US TREASURY		08/23/2023	DEUTSCHE BANK SECURITIES		1,868,018	1,900,000	11,359
91282C-HX-2	US TREASURY		12/18/2023	NOMURA		2,542,294	2,500,000	33,053
91282C-JE-2	US TREASURY		12/22/2023	TD SECURITIES (USA)		132,225,954	130,800,000	1,006,154
91282C-JE-2	US TREASURY		12/26/2023	BANK OF MONTREAL		42,633,680	42,200,000	330,412
91282C-JM-4	US TREASURY		12/18/2023	JP MORGAN SECURITIES		3,582,455	3,500,000	7,949
91282C-JM-4	US TREASURY		12/21/2023	BANK OF MONTREAL		1,542,604	1,500,000	4,662
0109999999. Subtotal - Bonds - U.S. Governments						320,037,536	320,969,709	2,419,782
135087-Q2-3	CANADIAN GOVERNMENT BOND		06/16/2023	BMO CAPITAL MARKETS		5,962,167	6,287,879	9,001
135087-Q2-3	CANADIAN GOVERNMENT BOND		06/16/2023	BMO CAPITAL MARKETS		1,652,167	1,742,424	2,494
298785-JU-1	EUROPEAN INVESTMENT BANK	C	01/04/2023	TD SECURITIES (USA)		994,940	1,000,000	0
46514B-RA-7	ISRAEL STATE OF	C	01/10/2023	CITICORP		1,342,157	1,350,000	0
500769-JW-5	KFW INTERNATL	C	01/10/2023	CITICORP		516,566	519,000	0
500769-JZ-8	KFW INTERNATL	C	08/30/2023	BARCLAYS CAPITAL		6,994,190	7,000,000	0
910869-AS-7	MEXICO UNITED MEXICAN	C	12/13/2023	JP MORGAN SECURITIES		526,600	500,000	7,313
0309999999. Subtotal - Bonds - All Other Governments						17,988,787	18,399,303	18,808
3132D6-AQ-3	Freddie Mac		04/24/2023	CITICORP		1,357,569	1,505,274	1,254
3132D6-CU-2	Freddie Mac		01/01/2023	JP MORGAN SECURITIES		659,895	681,622	1,060
3132D6-EP-1	Freddie Mac		08/22/2023	CITICORP		1,896,065	1,964,198	4,174
3132DN-YF-4	FHLMC 30YR UMBS SUPER		05/15/2023	MORGAN STANLEY		265,939	272,747	409
3132DW-DJ-9	FN		03/17/2023	CITICORP		1,276,853	1,465,279	1,221
3132DW-GZ-0	FN		03/27/2023	WELLS FARGO SECURITIES		1,403,354	1,390,751	2,550
3132DW-JS-3	FN		10/12/2023	MORGAN STANLEY		963,711	985,224	1,806
3132DW-JS-3	FN		10/12/2023	MORGAN STANLEY		963,711	985,224	1,806
3132DW-JS-3	FN		10/12/2023	MORGAN STANLEY		963,711	985,224	1,806

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
3132DW-JS-3	FN		10/12/2023	MORGAN STANLEY		963,711	985,224	1,806
3132DW-JS-3	FN		10/12/2023	MORGAN STANLEY		963,711	985,224	1,806
3132DW-JS-3	FN		10/12/2023	MORGAN STANLEY		963,711	985,224	1,806
3132DW-JS-3	FN		10/12/2023	MORGAN STANLEY		216,835	221,676	406
3133B0-YQ-0	FHLMC 30YR UMBS		04/18/2023	WELLS FARGO SECURITIES		1,456,463	1,770,103	983
3133BH-A2-2	FHLMC 30YR UMBS		11/09/2023	BANC OF AMERICA SECURITIES		4,434,557	4,978,278	7,467
3133BH-A2-2	FHLMC 30YR UMBS		11/09/2023	BANC OF AMERICA SECURITIES		323,723	363,414	545
3133GG-2J-1	FHLMC 15YR UMBS		04/13/2023	JP MORGAN SECURITIES		833,318	927,681	825
3133GG-2J-1	FHLMC 15YR UMBS		04/13/2023	JP MORGAN SECURITIES		833,318	927,681	825
3133GG-2J-1	FHLMC 15YR UMBS		04/13/2023	JP MORGAN SECURITIES		191,663	213,367	190
3133KM-E8-4	FR		10/10/2023	WELLS FARGO SECURITIES		2,307,835	2,973,056	2,271
3133KM-E8-4	FR		10/10/2023	WELLS FARGO SECURITIES		165,395	213,069	163
3133KP-WS-3	FHLMC 30YR UMBS		01/01/2023	CITICORP		746,897	782,347	956
3133KQ-T6-3	FHLMC 30YR UMBS		10/30/2023	JP MORGAN SECURITIES		651,386	686,913	1,259
3140MW-XQ-4	FNMA 30YR UMBS		01/06/2023	BANK OF AMERICA		733,454	732,310	1,119
3140N3-AS-8	FNMA 30YR UMBS		01/23/2023	JP MORGAN SECURITIES		474,240	472,910	788
3140QQ-QM-0	FNMA 30YR UMBS		03/07/2023	MORGAN STANLEY		571,250	595,828	894
3140QR-LM-3	FNMA 30YR UMBS		03/20/2023	CITICORP		1,630,102	1,619,474	2,969
3140QS-3Q-2	FNMA 30YR UMBS		10/31/2023	WELLS FARGO SECURITIES		1,730,133	1,817,903	3,333
3140QS-FW-6	FNMA 30YR UMBS		09/28/2023	WELLS FARGO SECURITIES		1,324,749	1,371,687	2,305
3140X8-MU-8	FN		10/10/2023	WELLS FARGO SECURITIES		696,389	932,404	570
3140X8-MU-8	FN		10/12/2023	WELLS FARGO SECURITIES		2,954,679	3,967,676	2,425
3140X8-MU-8	FN		10/12/2023	WELLS FARGO SECURITIES		22,160	29,758	18
3140XK-W7-1	FNMA 30YR UMBS SUPER		09/12/2023	BANK OF AMERICA		658,943	827,883	598
31418D-4X-7	FANNIE MAE POOL		03/14/2023	JP MORGAN SECURITIES		1,912,652	2,331,392	1,554
31418D-4X-7	FANNIE MAE POOL		03/23/2023	MITSUBISHI		1,146,624	1,370,894	914
31418D-6B-3	FANNIE MAE POOL		04/25/2023	WELLS FARGO SECURITIES		1,508,498	1,808,954	1,005
31418D-7E-6	FANNIE MAE POOL		04/17/2023	WELLS FARGO SECURITIES		750,205	912,971	507
31418E-AM-2	FNMA 15YR UMBS		04/20/2023	WELLS FARGO SECURITIES		654,626	793,486	441
31418E-CU-2	FNMA 15YR UMBS		04/20/2023	JP MORGAN SECURITIES		1,303,517	1,452,386	1,210
31418E-JF-8	FNMA 15YR UMBS		03/14/2023	BARCLAYS CAPITAL		415,051	419,111	699
31418E-JN-1	FNMA 15YR UMBS		04/11/2023	CITICORP		829,026	960,320	800
31418E-MT-4	FNMA 15YR UMBS		09/22/2023	GOLDMAN SACHS		1,042,909	1,066,915	1,793
31418E-PB-0	FNMA 15YR UMBS		04/11/2023	BANK OF AMERICA		2,421,991	2,474,971	3,712
31418E-RQ-5	FNMA 15YR UMBS		10/02/2023	MORGAN STANLEY		243,078	258,787	489
31418E-U7-3	FNMA 15YR UMBS		10/10/2023	BANK OF AMERICA		1,390,385	1,533,161	2,108
47770V-BR-0	JOBS OHIO BEVERAGE		01/19/2023	CITICORP		215,000	215,000	0
0909999999. Subtotal - Bonds - U.S. Special Revenues						49,432,992	55,214,981	67,645
00196#-AA-8	AOP CLASS A NOTES		01/18/2023	Interest Capitalization		361,675	361,675	0
00196#-AA-8	AOP CLASS A NOTES		05/06/2023	Interest Capitalization		368,430	368,430	0
00196#-AA-8	AOP CLASS A NOTES		05/07/2023	Interest Capitalization		43,305	43,305	0
00196#-AA-8	AOP CLASS A NOTES		09/22/2023	DIRECT		1,211,082	1,211,082	0
00196#-AA-8	AOP CLASS A NOTES		10/05/2023	DIRECT		1,298,841	1,298,841	0
00196#-AA-8	AOP CLASS A NOTES		10/20/2023	DIRECT		1,316,393	1,316,393	0
00196#-AA-8	AOP CLASS A NOTES		11/08/2023	Interest Capitalization		436,485	436,485	0
00196#-AA-8	AOP CLASS A NOTES		11/28/2023	DIRECT		486,188	486,188	0
00196#-AB-6	AOP CLASS B NOTES		01/18/2023	Interest Capitalization		212,598	212,598	0
00196#-AB-6	AOP CLASS B NOTES		05/05/2023	Interest Capitalization		213,601	213,601	0
00196#-AB-6	AOP CLASS B NOTES		07/18/2023	Interest Capitalization		221,971	221,971	0
00196#-AB-6	AOP CLASS B NOTES		09/22/2023	DIRECT		591,647	591,647	0
00196#-AB-6	AOP CLASS B NOTES		10/05/2023	DIRECT		634,520	634,520	0
00196#-AB-6	AOP CLASS B NOTES		10/05/2023	DIRECT		643,095	643,095	0
00196#-AB-6	AOP CLASS B NOTES		11/28/2023	DIRECT		237,517	237,517	0
00196#-AB-6	AOP CLASS B NOTES		11/28/2023	Interest Capitalization		232,458	232,458	0
00206R-KA-9	AT&T		02/02/2023	CITICORP		236,958	300,000	1,977

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
00206R-MT-6	AT&T		05/30/2023	BNP PARIBAS		6,976,970	7,000,000	0
00287Y-BX-6	ABBVIE		03/02/2023	CITICORP		77,393	88,000	821
02079K-AE-7	ALPHABET		09/21/2023	MORGAN STANLEY		640,480	1,000,000	2,111
02079K-AF-4	ALPHABET		12/14/2023	JP MORGAN SECURITIES		1,578,250	2,500,000	17,510
02079K-AG-2	ALPHABET		05/24/2023	PARIBAS		580,220	1,000,000	6,313
02079K-AG-2	ALPHABET		09/15/2023	MARKET AXESS		423,150	750,000	1,594
023135-BS-4	AMAZON		12/19/2023	MARKET AXESS		1,263,915	1,500,000	1,125
023771-T3-2	AM AIRLIN 16-3 A		04/28/2023	BANK OF AMERICA		581,100	596,000	9,242
023771-T3-2	AM AIRLIN 16-3 A		04/28/2023	BANK OF AMERICA		290,550	298,000	4,621
023771-T3-2	AM AIRLIN 16-3 A		05/01/2023	BANK OF AMERICA		128,370	132,000	2,074
023771-T3-2	AM AIRLIN 16-3 A		05/01/2023	BANK OF AMERICA		264,520	272,000	4,273
023771-T3-2	AM AIRLIN 16-3 A		05/01/2023	BANK OF AMERICA		64,185	66,000	1,037
023771-T3-2	AM AIRLIN 16-3 A		05/01/2023	BANK OF AMERICA		132,260	136,000	2,136
03065U-AB-5	AMCAR 2023-2 A2A 2023-2 A2A		09/12/2023	DEUTSCHE BANK SECURITIES		1,697,976	1,698,000	0
03076C-AN-6	AMERIPRISE FINANCIAL		11/07/2023	CITICORP		1,497,495	1,500,000	0
031162-DQ-0	AMGEN		03/15/2023	WELLS FARGO SECURITIES		303,903	300,000	656
031162-DQ-0	AMGEN		03/21/2023	WELLS FARGO SECURITIES		707,924	700,000	2,144
031162-DR-8	AMGEN		02/15/2023	CITICORP		27,352,567	27,439,000	0
031162-DT-4	AMGEN		02/15/2023	CITICORP		748,920	750,000	0
031162-DT-4	AMGEN		02/15/2023	CITICORP		6,662,392	6,672,000	0
032654-AW-5	ANALOG DEVICES		01/20/2023	STIFEL NICOLAUS		257,928	333,000	2,927
03666H-AD-3	ANTARES		03/30/2023	SG AMERICAS		284,858	350,000	2,085
03740L-AG-7	AON CORP/AON GLOBAL HOLD		02/23/2023	MORGAN STANLEY		3,696,150	3,697,000	0
03764#-AA-4	APOLLO CORE		06/30/2023	Interest Capitalization		425,871	425,871	0
03764#-AB-2	APOLLO CORE		06/30/2023	Interest Capitalization		355,296	355,296	0
039936-AA-7	ARES FINANCE CO IV LLC		09/28/2023	BANK OF AMERICA		1,034,138	1,742,000	10,774
039936-AA-7	ARES FINANCE CO IV LLC		10/03/2023	JANE STREET ES		149,681	258,000	1,674
04016*-AA-2	ARGLASS YAMAMURA SE LLC		04/28/2023	JEFFERIES & COMPANY		7,500,000	7,500,000	0
04364V-AG-8	ASCENT RESOURCES		02/14/2023	BARCLAYS CAPITAL		214,875	225,000	4,594
04364V-AG-8	ASCENT RESOURCES		02/15/2023	BARCLAYS CAPITAL		143,250	150,000	3,092
04621X-AP-3	ASSURANT		02/23/2023	WELLS FARGO SECURITIES		2,998,950	3,000,000	0
04621X-AP-3	ASSURANT		02/23/2023	WELLS FARGO SECURITIES		3,331,833	3,333,000	0
05946X-NN-9	BAFC 2004-5 1A1		01/01/2023	BAFC		9,997	9,997	0
054989-AD-0	BAT CAPITAL CORP		07/31/2023	BANK OF AMERICA		900,000	900,000	0
05607U-AB-5	BXGNT 2018-A B		02/09/2023	DEUTSCHE BANK SECURITIES		543,944	574,818	694
05610C-AB-0	BMO 2023-C4 A2 2023-C4 A2		01/20/2023	BMO CAPITAL MARKETS		4,120,000	4,000,000	7,884
05610C-AE-4	BMO 2023-C4 A2 2023-C4 A5		01/20/2023	BMO CAPITAL MARKETS		7,724,998	7,500,000	13,857
06051G-JL-4	BANK OF AMERICA		02/21/2023	JP MORGAN SECURITIES		7,757,900	10,000,000	63,533
06051G-JL-4	BANK OF AMERICA		04/18/2023	GOLDMAN SACHS		797,980	1,000,000	9,396
06051G-LS-6	BANK OF AMERICA		09/12/2023	BANK OF AMERICA		4,500,000	4,500,000	0
06406R-BP-1	BANK OF NEW YORK MELLON		01/24/2023	BANK OF AMERICA		5,000,000	5,000,000	0
06406R-BT-3	BANK OF NEW YORK MELLON		10/18/2023	MORGAN STANLEY		1,500,000	1,500,000	0
06406R-BT-3	BANK OF NEW YORK MELLON		10/18/2023	MORGAN STANLEY		10,000,000	10,000,000	0
06406R-BT-3	BANK OF NEW YORK MELLON		10/18/2023	MORGAN STANLEY		6,000,000	6,000,000	0
073096-A#-6	BAYPORT POLYMERS LLC		01/19/2023	CITIGROUP		22,000,000	22,000,000	0
073914-WC-3	BSMSI 1997-6 3A		01/01/2023	BSMSI		89	89	0
09581#-AA-2	BLUE OWL GP STAKE ISSUER A		08/24/2023	GOLDMAN SACHS		1,996,000	1,996,000	0
09581@-AA-4	BLUE OWL GP STAKES ISSUER B		08/24/2023	GOLDMAN SACHS		2,004,000	2,004,000	0
10373Q-BU-3	BP CAP MARKETS AMERICA		02/09/2023	JP MORGAN SECURITIES		1,653,000	1,653,000	0
115637-AU-4	BROWN-FORMAN CORP		03/21/2023	BANK OF AMERICA		4,985,200	5,000,000	0
12189L-BK-6	BURLINGTON NORTHERN		06/05/2023	BARCLAYS CAPITAL		999,460	1,000,000	0
126650-BQ-2	CVS		11/01/2023	PIK		26,094	26,094	0
126650-DT-4	CVS		02/13/2023	JP MORGAN SECURITIES		13,906,620	14,000,000	0
126650-DT-4	CVS		02/13/2023	JP MORGAN SECURITIES		14,899,950	15,000,000	0
126650-DT-4	CVS		02/13/2023	JP MORGAN SECURITIES		9,933,300	10,000,000	0

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
12767@-AA-4	SHERWIN-WILLIAMS		01/01/2023	CGA SECURITIES		10,000,000	10,000,000	0
12769G-AB-6	CAESARS ENTERTAIN INC		01/24/2023	CREDIT SUISSE FIRST BOSTON		251,875	250,000	0
131347-CQ-7	CALPINE		03/27/2023	CITICORP		830,000	1,000,000	8,056
131347-CQ-7	CALPINE		03/27/2023	CITICORP		415,000	500,000	4,028
14855W-AA-4	CLAKE 23-1-A		03/16/2023	GOLDMAN SACHS		17,400,291	17,853,704	0
14855W-AA-4	CLAKE 23-1-A		03/16/2023	GOLDMAN SACHS		8,700,146	8,926,852	0
15089Q-AX-2	CELANESE US HOLDINGS LLC		08/10/2023	BANK OF AMERICA		717,641	718,000	0
15135B-AV-3	CENTENE		02/22/2023	BANK OF AMERICA		679,224	800,000	675
15135B-AW-1	CENTENE		01/27/2023	MORGAN STANLEY		6,319,051	7,392,000	65,296
16411Q-AP-6	CHENIERE ENERGY		06/06/2023	MORGAN STANLEY		406,080	407,000	0
17325F-BB-3	CITIBANK NA		09/26/2023	CITICORP		3,000,000	3,000,000	0
17325F-BB-3	CITIBANK NA		09/26/2023	CITICORP		5,000,000	5,000,000	0
17325F-BC-1	CITIBANK NA		11/27/2023	CITICORP		3,500,000	3,500,000	0
184496-AQ-0	CLEAN HARBORS		01/17/2023	GOLDMAN SACHS		1,000,000	1,000,000	0
18685@-AS-1	CLIFFWATER CORPORATE		12/18/2023	US BANCORP INVESTMENTS		5,000,000	5,000,000	0
20030N-CR-0	COMCAST		02/03/2023	MARKET AXESS		494,065	500,000	5,756
20030N-CR-0	COMCAST		02/16/2023	WELLS FARGO SECURITIES		985,400	1,000,000	12,950
20030N-DU-2	COMCAST		01/01/2023	DIRECT		21,747	30,000	0
20826F-BE-5	CONOCOPHILLIPS		05/09/2023	TD SECURITIES (USA)		993,770	1,000,000	0
20826F-BH-8	CONOCOPHILLIPS		09/25/2023	BANK OF AMERICA		721,845	750,000	4,750
209111-GE-7	CONSOLIDATED EDISON OF NY		02/21/2023	WELLS FARGO SECURITIES		2,498,800	2,500,000	0
209111-GG-2	CONSOLIDATED EDISON OF NY		11/20/2023	MIZUHO SECURITIES USA		1,486,275	1,500,000	0
21036P-BP-2	CONSTELLATION BRANDS		04/27/2023	BANK OF AMERICA		472,697	476,000	0
210385-AD-2	CONSTELLATION EN GEN LLC		09/26/2023	BANK OF AMERICA		384,665	385,000	0
210385-AE-0	CONSTELLATION EN GEN LLC		09/26/2023	BANK OF AMERICA		478,808	479,000	0
22160K-AQ-8	COSTCO WHOLESALE		09/21/2023	BANK OF AMERICA		776,240	1,000,000	7,535
224092-AA-4	CPEF 2023-1A A 2023-1A A		11/10/2023	TRUIST		3,797,701	3,816,628	0
237194-AN-5	DARDEN RESTAURANTS		10/04/2023	BANK OF AMERICA		1,489,815	1,500,000	0
24582@-AA-2	DELAWARE BASIN RESIDUE		01/01/2023	TCG		4,512,650	4,512,650	0
24702E-AB-6	DEFT 2023-3 A2 2023-3 A2		10/10/2023	SG AMERICAS		1,471,918	1,472,000	0
24703G-AC-8	DEFT 2023-2 A3 2023-2 A3		06/12/2023	RBS SECURITIES		972,940	973,000	0
25755T-AH-3	DPABS 2017-1A A23		01/18/2023	BARCLAYS CAPITAL		2,465,926	2,591,875	25,201
25755T-AN-0	DPABS 2021-1A A2I		02/09/2023	JP MORGAN SECURITIES		4,222,017	4,875,000	6,489
25755T-AN-0	DPABS 2021-1A A2I		02/10/2023	JP MORGAN SECURITIES		294,421	341,250	479
25755T-AP-5	DPABS 2021-1A A2II		01/17/2023	BANK OF AMERICA		3,312,563	3,900,000	28,674
257812-AA-5	DONLEN DFLF II CLASS B		03/31/2023	DIRECT		663,000	663,000	0
257812-AA-5	DONLEN DFLF II CLASS B		04/14/2023	DIRECT		666,510	666,510	0
257812-AB-3	DONLEN DFLF II CLASS C		03/31/2023	DIRECT		219,000	219,000	0
257812-AB-3	DONLEN DFLF II CLASS C		04/14/2023	DIRECT		224,170	224,170	0
277432-AX-8	EASTMAN CHEMICAL		02/22/2023	JP MORGAN SECURITIES		7,498,875	7,500,000	0
277432-AX-8	EASTMAN CHEMICAL		02/22/2023	JP MORGAN SECURITIES		9,285,607	9,287,000	0
281020-AZ-0	EDISON INTERNATIONAL		12/04/2023	MIZUHO SECURITIES USA		1,500,000	1,500,000	0
28622H-AB-7	ELEVANCE HEALTH INC		01/30/2023	JP MORGAN SECURITIES		15,191,807	15,216,000	0
292505-AE-4	ENCANA		04/27/2023	MORGAN STANLEY		1,518,615	1,500,000	20,979
29273V-AQ-3	ENERGY TRANSFER		02/13/2023	WELLS FARGO SECURITIES		5,029,700	5,000,000	48,715
29273V-AT-7	ENERGY TRANSFER		10/10/2023	MIZUHO SECURITIES USA		1,115,715	1,117,000	0
29273V-AU-4	ENERGY TRANSFER		10/10/2023	MITSUBISHI		499,430	500,000	0
29336T-AD-2	ENLINK MIDSTREAM		03/30/2023	TRUMID		137,626	138,000	797
29336T-AD-2	ENLINK MIDSTREAM		03/30/2023	WELLS FARGO SECURITIES		205,920	208,000	1,202
29379V-BR-3	ENTERPRISE PRODUCTS		09/20/2023	APOLLO		7,624,713	9,010,000	47,084
29379V-CD-3	ENTERPRISE PRODUCTS		01/03/2023	JP MORGAN SECURITIES		4,990,150	5,000,000	0
30161N-BL-4	EXELON		02/16/2023	BARCLAYS CAPITAL		897,219	900,000	0
30225V-AL-1	EXTRA SPACE STORAGE LP		07/25/2023	Tax Free Exchange		9,386,526	10,000,000	23,333
30225V-AP-2	EXTRA SPACE STORAGE LP		07/25/2023	Tax Free Exchange		3,610,499	4,500,000	27,500
302491-AX-3	FMC		05/15/2023	BANK OF AMERICA		2,499,625	2,500,000	0

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
30303M-8G-0	META PLATFORMS INC		07/19/2023	MORGAN STANLEY		956,270	1,000,000	15,167
30303M-8K-1	META PLATFORMS INC		06/16/2023	BANK OF AMERICA		219,063	250,000	4,069
30303M-8K-1	META PLATFORMS INC		07/31/2023	BANK OF AMERICA		443,120	500,000	10,785
30303M-8Q-8	META PLATFORMS INC		05/01/2023	MORGAN STANLEY		249,308	250,000	0
30303M-8Q-8	META PLATFORMS INC		06/07/2023	JP MORGAN SECURITIES		250,698	250,000	1,400
31359U-VL-6	FNW 1998-W6 B1		01/01/2023	FNW		627	627	0
314353-AA-1	FEDEX		01/01/2023	FEDEX		141,437	141,437	0
32055R-A#-4	FIRST INDUSTRIAL		11/17/2023	SEAPORT GROUP		3,097,468	3,400,000	27,842
32055R-B*-7	FIRST INDUSTRIAL		11/17/2023	SEAPORT GROUP		8,495,597	9,350,000	132,334
344940-AD-3	FORDO 2023-C A3 2023-C A3		11/16/2023	SMBC Nikko		4,464,041	4,465,000	0
345397-B9-3	FORD MOTOR CREDIT		06/06/2023	JP MORGAN SECURITIES		310,083	377,000	3,584
345397-B9-3	FORD MOTOR CREDIT		06/06/2023	JP MORGAN SECURITIES		290,343	353,000	3,355
345397-B9-3	FORD MOTOR CREDIT		06/14/2023	MORGAN STANLEY		309,124	373,000	3,786
345397-B9-3	FORD MOTOR CREDIT		06/14/2023	MORGAN STANLEY		289,234	349,000	3,542
345397-C9-2	FORD MOTOR CREDIT		04/03/2023	MORGAN STANLEY		1,211,842	1,212,000	0
345397-D5-9	FORD MOTOR CREDIT		11/02/2023	CITICORP		491,000	491,000	0
345397-D5-9	FORD MOTOR CREDIT		11/02/2023	CITICORP		5,000,000	5,000,000	0
35908M-AE-0	FRONTIER COMMUNICATIONS		11/27/2023	CITICORP		491,250	500,000	8,865
361448-BN-2	GATX		10/31/2023	MORGAN STANLEY		1,197,972	1,200,000	0
362548-AB-5	GMALT 2023-2 A2A 2023-2 A2A		05/09/2023	TD SECURITIES (USA)		1,163,520	1,163,570	0
36270G-AA-9	GSMS 2023-SHIP A 2023-SHIP A		08/04/2023	GOLDMAN SACHS		1,086,986	1,135,000	3,098
37045X-EH-5	GENERAL MOTORS FINANCIAL		06/20/2023	CITICORP		499,895	500,000	0
375558-CA-9	GILEAD SCIENCES		09/07/2023	BARCLAYS CAPITAL		605,634	607,000	0
38217D-AA-8	GOODG 2023-1A A 2023-1A A		04/03/2023	CANTOR FITZGERALD		36,738,585	37,576,899	0
38237H-AA-5	GOOD 2021-5CS A		03/24/2023	CITICORP		146,395	187,329	96
38237V-AA-4	GOOD 2023-1GS		01/25/2023	GOLDMAN SACHS		4,694,706	4,696,142	0
38237V-AA-4	GOOD 2023-1GS		01/31/2023	GOLDMAN SACHS		588,508	587,018	0
38237V-AB-2	GOOD 2023-1GS		01/25/2023	GOLDMAN SACHS		1,374,688	1,375,000	0
40428D-CT-4	HSBC HOLDINGS		12/28/2023	HSBC SECURITIES (USA)		1,255,170	1,500,000	4,440
41242*-CG-5	NATL BASKETBALL ASSOCIATION		01/11/2023	BANC OF AMERICA SECURITIES		6,000,000	6,000,000	0
41757B-AA-2	HSLT 2023-1 A 2023-1 A		11/28/2023	GUGGENHEIM CAPITAL		4,930,705	4,930,705	0
44328U-AB-2	HPEFS 2023-2A A2 2023-2A A2		09/19/2023	WELLS FARGO SECURITIES		1,209,907	1,210,000	0
444859-BY-7	HUMANA		11/02/2023	JP MORGAN SECURITIES		1,477,875	1,500,000	0
45258L-AA-5	IMOLA MERGER CORP		02/27/2023	JEFFERIES & COMPANY		62,050	73,000	1,021
45258L-AA-5	IMOLA MERGER CORP		03/01/2023	MARKET AXESS		21,250	25,000	356
45258L-AA-5	IMOLA MERGER CORP		03/15/2023	MORGAN STANLEY		126,108	146,000	2,350
45866F-AN-4	INTERCONTINENTAL EXCHANGE		02/15/2023	FIFTH THIRD		1,918,875	2,500,000	19,528
459200-KX-8	IBM		01/30/2023	GOLDMAN SACHS		10,982,950	11,000,000	0
46617A-AB-1	HENDR 2012-3A B		01/01/2023	HENDR		18,859	18,859	0
46617J-AB-2	HENDR 2013-2A B		01/01/2023	HENDR		11,614	11,614	0
46629C-AB-3	JPMMT 2006-A5 2A1		01/01/2023	JPMMT		5,518	5,518	0
46647P-AV-8	JPMORGAN CHASE		08/23/2023	JP MORGAN SECURITIES		3,756,880	4,000,000	14,944
46647P-CJ-3	JPMORGAN CHASE		03/14/2023	JANE STREET ES		425,585	500,000	3,017
46647P-DA-1	JPMORGAN CHASE		03/14/2023	TD SECURITIES (USA)		957,230	1,000,000	16,812
46647P-DX-1	JPMORGAN CHASE		10/16/2023	JP MORGAN SECURITIES		2,000,000	2,000,000	0
46647P-DX-1	JPMORGAN CHASE		10/16/2023	JP MORGAN SECURITIES		750,000	750,000	0
469814-AA-5	JACOBS ENGINEERING GROUP		02/13/2023	JP MORGAN SECURITIES		14,984,850	15,000,000	0
47214B-AA-6	JBS USA/FOOD/FINANCE		09/05/2023	RBS SECURITIES		1,298,284	1,300,000	0
47214B-AA-6	JBS USA/FOOD/FINANCE		10/06/2023	BARCLAYS CAPITAL		471,350	500,000	2,063
48125L-RU-8	JP MORGAN CHASE BANK NA		12/05/2023	JP MORGAN SECURITIES		2,500,000	2,500,000	0
48253M-10-4	KKR GROUP		08/31/2023	Tax Free Exchange		2,500,000	100,000	0
48253M-10-4	KKR GROUP		08/31/2023	Tax Free Exchange		5,000,000	200,000	0
48255G-AA-3	KKR GROUP FINAN CO XII		02/03/2023	JP MORGAN SECURITIES		1,472,760	1,500,000	16,167
48255G-AA-3	KKR GROUP FINAN CO XII		04/06/2023	CITICORP		487,275	500,000	9,700
49456B-AX-9	KINDER MORGAN		01/26/2023	BARCLAYS CAPITAL		6,839,251	6,861,000	0

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
49461M-AA-8	KINETIK HOLDINGS LP		02/16/2023	MORGAN STANLEY		43,481	47,000	506
49461M-AA-8	KINETIK HOLDINGS LP		02/16/2023	JANE STREET ES		69,433	75,000	808
49461M-AA-8	KINETIK HOLDINGS LP		02/16/2023	GOLDMAN SACHS		349,650	378,000	4,071
502431-AQ-2	L3HARRIS TECH		07/27/2023	BANK OF AMERICA		1,728,149	1,730,000	0
50246*-AF-6	LVNV FUNDING LLC		10/03/2023	DIRECT		5,000,000	5,000,000	0
52532X-AJ-4	LEIDOS INC		02/16/2023	BANK OF AMERICA		9,929,700	10,000,000	0
536797-AF-0	LITHIA MOTORS		03/02/2023	BMO CAPITAL MARKETS		59,400	72,000	446
536797-AF-0	LITHIA MOTORS		03/02/2023	MARKET AXESS		60,234	73,000	452
55292R-AC-5	MAPSL 2021-1A C		03/15/2023	Interest Capitalization		10,671	10,671	0
55292R-AC-5	MAPSL 2021-1A C		04/15/2023	Interest Capitalization		16,424	16,424	0
55292R-AC-5	MAPSL 2021-1A C		05/15/2023	Interest Capitalization		16,498	16,498	0
55292R-AC-5	MAPSL 2021-1A C		11/01/2023	Interest Capitalization		100,569	100,569	0
55292R-AC-5	MAPSL 2021-1A C		12/15/2023	Interest Capitalization		17,028	17,028	0
55336V-BV-1	MPLX		02/02/2023	MITSUBISHI		11,266,704	11,361,000	0
55336V-BW-9	MPLX		02/02/2023	JP MORGAN SECURITIES		352,357	354,000	0
571903-BF-9	MARRIOTT INTERNATIONAL		12/05/2023	SUSQUEHANNA INTL GROUP		1,294,305	1,500,000	7,583
575767-AR-9	MASS MUTUAL LIFE		12/18/2023	WELLS FARGO SECURITIES		978,990	1,500,000	2,533
57708#-AB-7	MATTERHORN EXPRESS		01/19/2023	DIRECT		9,251,620	9,251,620	0
57708#-AB-7	MATTERHORN EXPRESS		01/19/2023	BLACKROCK		23,966,636	23,966,636	0
59020U-NZ-4	MLCC 2004-G A1		01/01/2023	MLCC		414	414	0
59568@-AA-6	MIDCAP FUNDING Midcap		01/04/2023	DIRECT		378,081	378,081	0
59568@-AA-6	MIDCAP FUNDING Midcap		01/30/2023	DIRECT		689,490	689,490	0
59568@-AA-6	MIDCAP FUNDING Midcap		02/06/2023	DIRECT		408,918	408,918	0
59568@-AA-6	MIDCAP FUNDING Midcap		02/13/2023	DIRECT		395,004	395,004	0
59568@-AA-6	MIDCAP FUNDING Midcap		02/21/2023	DIRECT		427,986	427,986	0
59568@-AA-6	MIDCAP FUNDING Midcap		02/27/2023	DIRECT		2,339,936	2,339,936	0
59568@-AA-6	MIDCAP FUNDING Midcap		03/28/2023	DIRECT		540,385	540,385	0
59568@-AA-6	MIDCAP FUNDING Midcap		04/03/2023	DIRECT		594,763	594,763	0
59568@-AA-6	MIDCAP FUNDING Midcap		04/11/2023	DIRECT		588,787	588,787	0
59568@-AA-6	MIDCAP FUNDING Midcap		05/02/2023	DIRECT		2,002,275	2,002,275	0
59568@-AA-6	MIDCAP FUNDING Midcap		05/09/2023	DIRECT		32,765	32,765	0
59568@-AA-6	MIDCAP FUNDING Midcap		06/05/2023	DIRECT		619,265	619,265	0
59568@-AA-6	MIDCAP FUNDING Midcap		06/20/2023	DIRECT		1,894,817	1,894,817	0
59568@-AA-6	MIDCAP FUNDING Midcap		07/05/2023	DIRECT		4,516,275	4,516,275	0
59568@-AA-6	MIDCAP FUNDING Midcap		07/31/2023	DIRECT		3,680,348	3,680,348	0
59568@-AA-6	MIDCAP FUNDING Midcap		08/07/2023	DIRECT		244,354	244,354	0
59568@-AA-6	MIDCAP FUNDING Midcap		08/14/2023	DIRECT		1,979,481	1,979,481	0
59568@-AA-6	MIDCAP FUNDING Midcap		09/05/2023	DIRECT		4,572,630	4,572,630	0
59568@-AA-6	MIDCAP FUNDING Midcap		09/25/2023	DIRECT		820,730	820,730	0
59568@-AA-6	MIDCAP FUNDING Midcap		10/02/2023	DIRECT		10,071,800	10,071,800	0
59568@-AA-6	MIDCAP FUNDING Midcap		11/06/2023	DIRECT		8,996,193	8,996,193	0
59568@-AA-6	MIDCAP FUNDING Midcap		11/13/2023	DIRECT		2,215,579	2,215,579	0
59568@-AA-6	MIDCAP FUNDING Midcap		11/27/2023	DIRECT		1,276,797	1,276,797	0
59568@-AA-6	MIDCAP FUNDING Midcap		12/04/2023	DIRECT		99,206	99,206	0
59568@-AA-6	MIDCAP FUNDING Midcap		12/11/2023	DIRECT		238,202	238,202	0
59568@-AA-6	MIDCAP FUNDING Midcap		12/26/2023	DIRECT		901,276	901,276	0
61747Y-FB-6	MORGAN STANLEY		01/17/2023	MORGAN STANLEY		749,000	749,000	0
61747Y-FD-2	MORGAN STANLEY		04/19/2023	MORGAN STANLEY		2,409,000	2,409,000	0
61747Y-FD-2	MORGAN STANLEY		05/04/2023	MORGAN STANLEY		595,161	591,000	1,441
61747Y-FD-2	MORGAN STANLEY		09/21/2023	MORGAN STANLEY		965,810	1,000,000	22,090
61747Y-FG-5	MORGAN STANLEY		07/19/2023	MORGAN STANLEY		1,176,000	1,176,000	0
61747Y-FH-3	MORGAN STANLEY		10/30/2023	MORGAN STANLEY		8,231,000	8,231,000	0
61747Y-FH-3	MORGAN STANLEY		10/30/2023	MORGAN STANLEY		2,469,000	2,469,000	0
61747Y-FH-3	MORGAN STANLEY		10/30/2023	MORGAN STANLEY		617,000	617,000	0
61945W-AA-7	MSAIC 2023-2A A 2023-2A A		03/23/2023	DEUTSCHE BANK SECURITIES		14,176,345	14,362,851	0

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61946R-AA-7	MSAIC 2021-2A A		02/09/2023	JP MORGAN SECURITIES		514,522	621,016	651
61947D-AA-7	MSAIC 2021-1A A 2021-1A A		02/08/2023	DEUTSCHE BANK SECURITIES		805,752	973,810	817
61947D-AA-7	MSAIC 2021-1A A 2021-1A A		02/08/2023	BANK OF AMERICA		11,014,265	13,220,423	11,090
62877V-AA-9	NBM		01/12/2023	BBVA Securities Inc.		999,000	1,000,000	12,250
62886E-BA-5	NCR		03/17/2023	JEFFERIES & COMPANY		623,438	750,000	16,656
637432-PA-7	NATIONAL RURAL UTILITIES		02/02/2023	MIZUHO SECURITIES USA		2,087,095	1,917,000	7,412
63743H-FH-0	NATIONAL RURAL UTIL COOP		02/02/2023	SCOTIA CAPITAL (USA)		999,290	1,000,000	0
637639-AJ-4	NATIONAL SECURITIES		05/22/2023	CITICORP		2,998,860	3,000,000	0
640695-AA-0	NEPTUNE BIDCO US INC		02/06/2023	BANK OF AMERICA		735,000	750,000	16,838
641062-BK-9	NESTLE		03/07/2023	BANK OF AMERICA		1,999,340	2,000,000	0
641423-CG-1	NEVADA POWER		09/11/2023	JP MORGAN SECURITIES		458,233	459,000	0
651639-AP-1	NEWMONT MINING		12/04/2023	SUSQUEHANNA INTL GROUP		1,385,010	1,500,000	16,453
651639-AW-6	NEWMONT MINING		12/19/2023	JEFFERIES & COMPANY		530,857	493,000	6,436
651639-AW-6	NEWMONT MINING		12/19/2023	MORGAN STANLEY		686,648	638,000	8,329
65339K-BP-4	NEXTERA ENERGY CAPITAL		02/22/2023	JP MORGAN SECURITIES		4,436,063	4,425,000	0
666807-CH-3	NORTHROP GRUMMAN		02/06/2023	WELLS FARGO SECURITIES		13,735,975	13,750,000	0
67103B-70-4	OFS CAPITAL		08/31/2023	Tax Free Exchange		1,250,000	50,000	497
67403A-AA-7	OAKTREE STRATEGIC CREDIT		11/07/2023	SMBC Nikko		1,492,440	1,500,000	0
674599-CX-1	OCCIDENTAL PETROLEUM		01/12/2023	CITICORP		825,000	1,000,000	18,156
682691-AC-4	ONEMAIN FINANCE CORP		03/13/2023	JEFFERIES & COMPANY		111,650	145,000	0
682691-AC-4	ONEMAIN FINANCE CORP		03/14/2023	JP MORGAN SECURITIES		278,675	355,000	38
68622T-AB-7	ORGANON FINANCE 1 LLC		05/01/2023	WELLS FARGO SECURITIES		439,110	492,000	210
68622T-AB-7	ORGANON FINANCE 1 LLC		05/01/2023	WELLS FARGO SECURITIES		377,528	423,000	181
68622T-AB-7	ORGANON FINANCE 1 LLC		05/02/2023	WELLS FARGO SECURITIES		229,620	258,000	147
68622T-AB-7	ORGANON FINANCE 1 LLC		05/02/2023	WELLS FARGO SECURITIES		196,690	221,000	126
69047Q-AB-8	OVINTIV INC		05/16/2023	GOLDMAN SACHS		1,499,595	1,500,000	0
69047Q-AC-6	OVINTIV INC		05/16/2023	MARKET AXESS		1,496,895	1,500,000	0
69047Q-AC-6	OVINTIV INC		05/16/2023	GOLDMAN SACHS		6,409,704	6,423,000	0
69120E-AA-7	OR 2023-10A A		02/14/2023	DEUTSCHE BANK SECURITIES		10,000,000	10,000,000	0
69331C-AH-1	PACIFIC GAS & ELECTRIC		02/21/2023	BANK OF AMERICA		184,620	204,000	1,473
693475-BT-1	PNC FINANCIAL SERVICES		10/17/2023	CITICORP		13,407,000	13,407,000	0
693475-BT-1	PNC FINANCIAL SERVICES		10/17/2023	CITICORP		5,363,000	5,363,000	0
693475-BT-1	PNC FINANCIAL SERVICES		10/17/2023	CITICORP		503,000	503,000	0
693475-BT-1	PNC FINANCIAL SERVICES		10/17/2023	CITICORP		2,682,000	2,682,000	0
693475-BT-1	PNC FINANCIAL SERVICES		10/17/2023	CITICORP		1,341,000	1,341,000	0
69351U-BB-8	PPL ELECTRIC UTILITIES		02/27/2023	BARCLAYS CAPITAL		1,598,005	1,631,000	0
69354N-AE-6	PRA GROUP INC		01/23/2023	BANK OF AMERICA		625,000	625,000	0
69354N-AE-6	PRA GROUP INC		01/24/2023	BANK OF AMERICA		377,344	375,000	0
69371R-S3-1	PACCAR FINANCIAL		01/04/2023	JP MORGAN SECURITIES		10,850,740	10,869,000	0
69371R-S7-2	PACCAR FINANCIAL		11/03/2023	JP MORGAN SECURITIES		1,688,699	1,690,000	0
694308-KH-9	PACIFIC GAS & ELECTRIC		01/04/2023	BARCLAYS CAPITAL		744,260	748,000	0
694308-KK-2	PACIFIC GAS & ELECTRIC		03/28/2023	WELLS FARGO SECURITIES		1,162,810	1,167,000	0
694308-KL-0	PACIFIC GAS & ELECTRIC		06/01/2023	JP MORGAN SECURITIES		1,114,554	1,115,000	0
69432*-AA-1	PDX FUEL		07/14/2023	US BANCORP INVESTMENTS		10,500,000	10,500,000	0
70932M-AA-5	PENNYMAC		03/01/2023	MARKET AXESS		20,035	22,000	453
70932M-AA-5	PENNYMAC		03/01/2023	MARKET AXESS		35,517	39,000	804
70932M-AA-5	PENNYMAC		03/02/2023	JANE STREET ES		34,576	38,000	800
70932M-AA-5	PENNYMAC		03/02/2023	GOLDMAN SACHS		35,557	39,000	821
70932M-AA-5	PENNYMAC		03/23/2023	SUMRIDGE		15,518	17,000	411
70932M-AA-5	PENNYMAC		03/23/2023	MARKET AXESS		25,510	28,000	677
70932M-AA-5	PENNYMAC		03/23/2023	JEFFERIES & COMPANY		25,523	28,000	677
70932M-AA-5	PENNYMAC		03/23/2023	JEFFERIES & COMPANY		102,200	112,000	2,709
718172-DA-4	PHILIP MORRIS INTERNATIONAL		02/13/2023	CITICORP		8,787,171	8,860,000	0
718172-DA-4	PHILIP MORRIS INTERNATIONAL		02/13/2023	CITICORP		11,147,607	11,240,000	0
718172-DA-4	PHILIP MORRIS INTERNATIONAL		04/27/2023	WELLS FARGO SECURITIES		2,011,320	2,000,000	21,639

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718547-AM-4	PHILLIPS 66		05/02/2023	Tax Free Exchange		384,193	440,000	4,404
72147K-AL-2	PILGRIM'S PRIDE		09/27/2023	MIZUHO SECURITIES USA		1,470,615	1,500,000	0
74166M-AF-3	PRIME SECSRVC BRW		03/09/2023	MORGAN STANLEY		757,530	886,000	7,310
74166M-AF-3	PRIME SECSRVC BRW		03/09/2023	MORGAN STANLEY		108,585	127,000	1,048
74166M-AF-3	PRIME SECSRVC BRW		03/10/2023	CITICORP		443,538	518,000	4,322
74166M-AF-3	PRIME SECSRVC BRW		03/10/2023	CITICORP		63,363	74,000	617
74166M-AF-3	PRIME SECSRVC BRW		03/24/2023	SEAPORT GROUP		303,615	346,000	3,341
74166M-AF-3	PRIME SECSRVC BRW		03/24/2023	SEAPORT GROUP		42,998	49,000	473
74340X-CF-6	PROLOGIS		06/26/2023	CITICORP		486,740	500,000	948
74340X-CF-6	PROLOGIS		09/01/2023	MARKET AXESS		282,570	300,000	3,544
74340X-CF-6	PROLOGIS		12/14/2023	JP MORGAN SECURITIES		777,953	750,000	328
74460W-AH-0	PUBLIC STORAGE		07/24/2023	JP MORGAN SECURITIES		1,495,980	1,500,000	0
74460W-AH-0	PUBLIC STORAGE		07/27/2023	JP MORGAN SECURITIES		990,540	1,000,000	743
74460W-AH-0	PUBLIC STORAGE		08/16/2023	AMHERST SECURITIES GROUP		316,746	333,000	1,089
74460W-AH-0	PUBLIC STORAGE		08/17/2023	JANE STREET ES		313,556	334,000	1,241
75513E-CR-0	RAYTHEON TECH		02/23/2023	DEUTSCHE BANK SECURITIES		7,446,044	7,468,000	0
75513E-CS-8	RAYTHEON TECH		02/23/2023	CITICORP		998,220	1,000,000	0
75513E-CV-1	RAYTHEON TECH		11/06/2023	GOLDMAN SACHS		1,079,276	1,080,000	0
75513E-CW-9	RAYTHEON TECH		11/06/2023	GOLDMAN SACHS		7,359,139	7,373,000	0
758750-AC-7	REGAL REXNORD CORP		01/09/2023	JP MORGAN SECURITIES		6,990,130	7,000,000	0
758750-AD-5	REGAL REXNORD CORP		01/09/2023	JP MORGAN SECURITIES		1,289,174	1,290,000	0
758750-AF-0	REGAL REXNORD CORP		01/09/2023	JP MORGAN SECURITIES		6,978,580	7,000,000	0
760759-BB-5	REPUBLIC SERVICES		12/07/2023	BANK OF AMERICA		1,501,005	1,500,000	14,422
771196-CG-5	ROCHE HOLDINGS		11/06/2023	DEUTSCHE BANK SECURITIES		1,500,000	1,500,000	0
771196-CH-3	ROCHE HOLDINGS		11/06/2023	BARCLAYS CAPITAL		1,500,000	1,500,000	0
78398A-AB-9	SFAST 2023-1A A2A 2023-1A A2A		06/22/2023	JP MORGAN SECURITIES		865,927	865,995	0
785592-AS-5	SABINE PASS LIQUEFACTION		03/14/2023	BARCLAYS CAPITAL		43,086	44,000	6
785592-AS-5	SABINE PASS LIQUEFACTION		03/14/2023	BARCLAYS CAPITAL		163,455	167,000	23
785592-AS-5	SABINE PASS LIQUEFACTION		03/14/2023	GOLDMAN SACHS		772,305	789,000	110
842400-HV-8	SOUTHERN CALIFORNIA EDISON		02/27/2023	WELLS FARGO SECURITIES		236,881	238,000	0
842400-HY-2	SOUTHERN CALIFORNIA EDISON		09/26/2023	MITSUBISHI		2,995,980	3,000,000	0
842400-HY-2	SOUTHERN CALIFORNIA EDISON		09/26/2023	MITSUBISHI		4,993,300	5,000,000	0
84929X-AA-7	ACED FINANCE 3 LLC		05/23/2023	BANC OF AMERICA SECURITIES		4,000,000	4,000,000	0
857477-BZ-5	STATE STREET		01/23/2023	GOLDMAN SACHS		10,000,000	10,000,000	0
857477-CB-7	STATE STREET		05/15/2023	BANK OF AMERICA		500,000	500,000	0
857477-CC-5	STATE STREET		05/15/2023	BANK OF AMERICA		1,500,000	1,500,000	0
857477-CG-6	STATE STREET		11/16/2023	CITICORP		1,000,000	1,000,000	0
866677-AJ-6	SUN COMMUNITIES OPER LP		01/09/2023	CITICORP		9,972,900	10,000,000	0
86745Y-AA-2	SNVA 2023-B A 2023-B A		08/18/2023	SMBC Nikko		3,739,609	3,904,808	0
872373-AA-3	TCW 2023-1A A1N 2023-1A A1N		01/24/2023	JEFFERIES & COMPANY		10,000,000	10,000,000	0
872373-AG-0	TCW 2023-1A A1N 2023-1A B1		01/24/2023	JEFFERIES & COMPANY		5,000,000	5,000,000	0
87264A-CZ-6	T-MOBILE USA		02/06/2023	WELLS FARGO SECURITIES		14,968,650	15,000,000	0
87264A-DC-6	T-MOBILE USA		09/11/2023	CITICORP		2,794,941	2,799,000	0
87332P-AA-8	TYSN 2023-CRNR A 2023-CRNR A		11/29/2023	DEUTSCHE BANK SECURITIES		5,045,520	5,000,000	10,387
87612B-BU-5	TARGA RESOURCES PARTNERS		12/19/2023	JEFFERIES & COMPANY		701,173	780,000	13,520
87612B-BU-5	TARGA RESOURCES PARTNERS		12/22/2023	MORGAN STANLEY		199,846	220,000	3,960
87612G-AE-1	TARGA RESOURCES CORP		11/06/2023	WELLS FARGO SECURITIES		1,784,049	1,788,000	0
88033G-CZ-1	TENET HEALTHCARE		01/20/2023	Tax Free Exchange		965,255	1,000,000	3,656
88033G-CZ-1	TENET HEALTHCARE		01/20/2023	Tax Free Exchange		965,255	1,000,000	3,656
88033G-DH-0	TENET HEALTHCARE		01/20/2023	Tax Free Exchange		735,172	800,000	4,419
88033G-DH-0	TENET HEALTHCARE		01/20/2023	Tax Free Exchange		119,466	130,000	718
88033G-DM-9	TENET HEALTHCARE		01/20/2023	Tax Free Exchange		437,352	495,000	2,922
88033G-DQ-0	TENET HEALTHCARE		06/15/2023	Tax Free Exchange		733,449	750,000	22,969
88033G-DQ-0	TENET HEALTHCARE		06/15/2023	Tax Free Exchange		733,449	750,000	22,969
88033G-DQ-0	TENET HEALTHCARE		06/15/2023	Tax Free Exchange		733,449	750,000	22,969

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88033G-DR-8	TENET HEALTHCARE		01/20/2023	Tax Free Exchange		550,284	625,000	456
88033G-DT-4	TENET HEALTHCARE		05/02/2023	BARCLAYS CAPITAL		1,250,000	1,250,000	0
881943-AD-6	TEVT 2023-1 A3 2023-1 A3		12/13/2023	DEUTSCHE BANK SECURITIES		1,505,893	1,506,000	0
882508-BQ-6	TEXAS INSTRUMENTS		01/20/2023	AMHERST SECURITIES GROUP		238,213	250,000	4,499
882508-BQ-6	TEXAS INSTRUMENTS		02/16/2023	JP MORGAN SECURITIES		228,015	250,000	142
882926-AA-6	TEXAS INSTRUMENTS INC		05/11/2023	MORGAN STANLEY		991,670	1,000,000	0
88315L-AF-5	TMCL 2020-1A B		01/01/2023	TMCL		36,401	36,401	0
883556-B*-2	THERMO FISHER SCIENTIFIC		08/24/2023	CITIGROUP		13,717,420	13,717,420	0
89236T-KQ-7	TOYOTA MOTOR CREDIT		01/09/2023	CITICORP		14,990,100	15,000,000	0
89236T-LD-5	TOYOTA MOTOR CREDIT		11/15/2023	BNP PARIBAS		999,100	1,000,000	0
893647-BR-7	TRANSDIGM		02/10/2023	GOLDMAN SACHS		989,000	989,000	0
89788M-AL-6	TRUIST FINANCIAL CORP		01/23/2023	TRUIST		10,000,000	10,000,000	0
90320W-AG-8	UPMC		04/04/2023	RBS SECURITIES		1,232,000	1,232,000	0
903731-AA-5	UL SOLUTIONS INC		10/05/2023	GOLDMAN SACHS		1,118,488	1,120,000	0
907818-FE-3	UNION PACIFIC RAILROAD		03/03/2023	GOLDMAN SACHS		393,765	500,000	1,207
90932L-AJ-6	UNITED AIRLINES INC		06/12/2023	CITICORP		1,500,000	1,500,000	0
90932L-AJ-6	UNITED AIRLINES INC		06/12/2023	CITICORP		1,573,000	1,573,000	0
92328M-AE-3	VENTURE GLOBAL CALCASIEU		01/10/2023	RBS SECURITIES		1,337,000	1,337,000	0
92332Y-AA-9	VENTURE GLOBAL LNG INC		05/19/2023	JP MORGAN SECURITIES		643,000	643,000	0
92332Y-AB-7	VENTURE GLOBAL LNG INC		05/19/2023	JP MORGAN SECURITIES		643,000	643,000	0
92332Y-AC-5	VENTURE GLOBAL LNG INC		11/06/2023	JP MORGAN SECURITIES		440,360	436,000	1,611
92332Y-AC-5	VENTURE GLOBAL LNG INC		11/27/2023	CITICORP		1,023,750	1,000,000	9,236
92564R-AE-5	VICI PROPERTIES		02/09/2023	JP MORGAN SECURITIES		6,076,452	6,835,000	139,406
931142-FD-0	WAL-MART		04/12/2023	MIZUHO SECURITIES USA		1,000,000	1,000,000	0
94108F-AC-4	WAT 2021-A C		01/05/2023	KEYBANC CAPITAL MARKETS		83,232	83,232	0
94108F-AC-4	WAT 2021-A C		01/17/2023	KEYBANC CAPITAL MARKETS		105,817	105,817	0
94108F-AC-4	WAT 2021-A C		01/23/2023	KEYBANC CAPITAL MARKETS		72,831	72,831	0
94108F-AC-4	WAT 2021-A C		01/30/2023	KEYBANC CAPITAL MARKETS		71,228	71,228	0
94108F-AC-4	WAT 2021-A C		02/06/2023	KEYBANC CAPITAL MARKETS		108,032	108,032	0
94108F-AC-4	WAT 2021-A C		02/13/2023	KEYBANC CAPITAL MARKETS		61,885	61,885	0
94108F-AC-4	WAT 2021-A C		02/21/2023	KEYBANC CAPITAL MARKETS		116,358	116,358	0
94108F-AC-4	WAT 2021-A C		02/27/2023	KEYBANC CAPITAL MARKETS		154,751	154,751	0
94108F-AC-4	WAT 2021-A C		03/03/2023	KEYBANC CAPITAL MARKETS		152,992	152,992	0
94108F-AC-4	WAT 2021-A C		03/15/2023	KEYBANC CAPITAL MARKETS		162,099	162,099	0
94108F-AC-4	WAT 2021-A C		03/20/2023	KEYBANC CAPITAL MARKETS		136,067	136,067	0
94108F-AC-4	WAT 2021-A C		03/24/2023	KEYBANC CAPITAL MARKETS		163,277	163,277	0
94108F-AC-4	WAT 2021-A C		03/31/2023	KEYBANC CAPITAL MARKETS		184,421	184,421	0
94108F-AC-4	WAT 2021-A C		04/10/2023	KEYBANC CAPITAL MARKETS		157,629	157,629	0
94108F-AC-4	WAT 2021-A C		04/13/2023	KEYBANC CAPITAL MARKETS		159,407	159,407	0
94108F-AC-4	WAT 2021-A C		04/21/2023	KEYBANC CAPITAL MARKETS		162,411	162,411	0
94108F-AC-4	WAT 2021-A C		05/01/2023	KEYBANC CAPITAL MARKETS		137,948	137,948	0
94108F-AC-4	WAT 2021-A C		05/05/2023	KEYBANC CAPITAL MARKETS		123,689	123,689	0
94108F-AC-4	WAT 2021-A C		05/16/2023	KEYBANC CAPITAL MARKETS		156,441	156,441	0
94108F-AC-4	WAT 2021-A C		05/22/2023	KEYBANC CAPITAL MARKETS		188,971	188,971	0
94108F-AC-4	WAT 2021-A C		05/26/2023	KEYBANC CAPITAL MARKETS		250,628	250,628	0
94108F-AC-4	WAT 2021-A C		06/02/2023	KEYBANC CAPITAL MARKETS		469,684	469,684	0
94108F-AC-4	WAT 2021-A C		06/19/2023	KEYBANC CAPITAL MARKETS		269,172	269,172	0
94108F-AC-4	WAT 2021-A C		06/27/2023	KEYBANC CAPITAL MARKETS		298,332	298,332	0
94108F-AC-4	WAT 2021-A C		06/30/2023	KEYBANC CAPITAL MARKETS		279,864	279,864	0
94108F-AC-4	WAT 2021-A C		07/11/2023	KEYBANC CAPITAL MARKETS		280,128	280,128	0
94108F-AC-4	WAT 2021-A C		07/17/2023	KEYBANC CAPITAL MARKETS		155,925	155,925	0
94108F-AC-4	WAT 2021-A C		07/25/2023	KEYBANC CAPITAL MARKETS		219,571	219,571	0
94108F-AC-4	WAT 2021-A C		07/31/2023	KEYBANC CAPITAL MARKETS		294,157	294,157	0
94108F-AC-4	WAT 2021-A C		08/07/2023	KEYBANC CAPITAL MARKETS		257,569	257,569	0
94108F-AC-4	WAT 2021-A C		08/14/2023	KEYBANC CAPITAL MARKETS		177,385	177,385	0

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94108F-AC-4	WAT 2021-A C		08/21/2023	KEYBANC CAPITAL MARKETS		193,442	193,442	0
94108F-AC-4	WAT 2021-A C		08/28/2023	KEYBANC CAPITAL MARKETS		144,952	144,952	0
94108F-AC-4	WAT 2021-A C		09/01/2023	KEYBANC CAPITAL MARKETS		170,237	170,237	0
94108F-AC-4	WAT 2021-A C		09/08/2023	KEYBANC CAPITAL MARKETS		220,953	220,953	0
94108F-AC-4	WAT 2021-A C		09/19/2023	KEYBANC CAPITAL MARKETS		176,589	176,589	0
94108F-AC-4	WAT 2021-A C		09/26/2023	KEYBANC CAPITAL MARKETS		114,814	114,814	0
94108F-AC-4	WAT 2021-A C		10/02/2023	KEYBANC CAPITAL MARKETS		122,049	122,049	0
94108F-AC-4	WAT 2021-A C		10/11/2023	KEYBANC CAPITAL MARKETS		153,454	153,454	0
94108F-AC-4	WAT 2021-A C		10/17/2023	KEYBANC CAPITAL MARKETS		149,636	149,636	0
94108F-AC-4	WAT 2021-A C		10/20/2023	KEYBANC CAPITAL MARKETS		134,659	134,659	0
94108F-AC-4	WAT 2021-A C		10/27/2023	KEYBANC CAPITAL MARKETS		137,297	137,297	0
94108F-AC-4	WAT 2021-A C		11/03/2023	KEYBANC CAPITAL MARKETS		163,556	163,556	0
94108F-AC-4	WAT 2021-A C		11/10/2023	KEYBANC CAPITAL MARKETS		130,954	130,954	0
94108F-AC-4	WAT 2021-A C		11/20/2023	KEYBANC CAPITAL MARKETS		129,984	129,984	0
94108F-AC-4	WAT 2021-A C		11/27/2023	KEYBANC CAPITAL MARKETS		157,929	157,929	0
94108F-AC-4	WAT 2021-A C		12/04/2023	KEYBANC CAPITAL MARKETS		78,012	78,012	0
94108F-AC-4	WAT 2021-A C		12/08/2023	KEYBANC CAPITAL MARKETS		203,760	203,760	0
94108F-AC-4	WAT 2021-A C		12/18/2023	KEYBANC CAPITAL MARKETS		142,766	142,766	0
94108F-AC-4	WAT 2021-A C		12/22/2023	KEYBANC CAPITAL MARKETS		129,018	129,018	0
94108F-AC-4	WAT 2021-A C		12/29/2023	KEYBANC CAPITAL MARKETS		131,266	131,266	0
94988J-6F-9	WELLS FARGO BANK		12/04/2023	WELLS FARGO SECURITIES		2,000,000	2,000,000	0
95000U-3D-3	WELLS FARGO		04/17/2023	WELLS FARGO SECURITIES		4,000,000	4,000,000	0
95000U-3E-1	WELLS FARGO		07/18/2023	WELLS FARGO SECURITIES		1,500,000	1,500,000	0
95000U-3G-6	WELLS FARGO		10/16/2023	WELLS FARGO SECURITIES		20,000,000	20,000,000	0
95000U-3G-6	WELLS FARGO		10/16/2023	WELLS FARGO SECURITIES		4,000,000	4,000,000	0
95000U-3G-6	WELLS FARGO		10/16/2023	WELLS FARGO SECURITIES		750,000	750,000	0
95000U-3G-6	WELLS FARGO		10/16/2023	WELLS FARGO SECURITIES		2,000,000	2,000,000	0
960413-AY-8	WESTLAKE CHEMICAL		08/24/2023	JANE STREET ES		257,272	400,000	415
96928*-AS-6	SPECTRUM HEALTH HOSPITAL		11/16/2023	Interest Capitalization		72,934	72,934	0
969457-CA-6	WILLIAMS COMPANIES		07/20/2023	JANE STREET ES		464,930	500,000	11,704
98379K-AB-8	XPO INC		05/18/2023	TRUMID		179,959	181,000	0
98379K-AB-8	XPO INC		05/18/2023	TRUMID		814,291	819,000	0
BBE0JE-WA-2	MATTERHORN EXPRESS		06/16/2023	DIRECT		5,643,176	6,696,772	0
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS		01/01/2023	CAYMAN UNIVERSE HOLDINGS		6,922,259	6,922,259	0
G2530#-AA-2	CORE SENIOR LENDING FUND II		06/05/2023	DIRECT		501,601	501,601	0
G2530#-AA-2	CORE SENIOR LENDING FUND II		06/05/2023	DIRECT		501,601	501,601	0
G2530#-AA-2	CORE SENIOR LENDING FUND II		08/07/2023	DIRECT		437,500	437,500	0
G2530#-AA-2	CORE SENIOR LENDING FUND II		08/07/2023	DIRECT		437,500	437,500	0
G2530#-AA-2	CORE SENIOR LENDING FUND II		09/27/2023	DIRECT		499,998	499,998	0
G2530#-AA-2	CORE SENIOR LENDING FUND II		09/27/2023	DIRECT		499,998	499,998	0
G2530#-AB-0	CORE SENIOR LENDING FUND II		06/05/2023	DIRECT		250,801	250,801	0
G2530#-AB-0	CORE SENIOR LENDING FUND II		06/05/2023	DIRECT		250,801	250,801	0
G2530#-AB-0	CORE SENIOR LENDING FUND II		08/07/2023	DIRECT		218,750	218,750	0
G2530#-AB-0	CORE SENIOR LENDING FUND II		08/07/2023	DIRECT		218,750	218,750	0
G2530#-AB-0	CORE SENIOR LENDING FUND II		09/27/2023	DIRECT		249,999	249,999	0
G2530#-AB-0	CORE SENIOR LENDING FUND II		09/27/2023	DIRECT		249,999	249,999	0
008911-BK-4	AIR CANADA		01/19/2023	BANK OF AMERICA		697,500	750,000	12,755
06368L-AP-1	BANK OF MONTREAL		05/17/2023	Credit Agricol		740,340	750,000	5,755
06417X-AE-1	BANK OF NOVA SCOTIA		06/02/2023	TD SECURITIES (USA)		410,415	500,000	4,219
07317Q-AJ-4	BAYTEX ENERGY CORP		04/13/2023	RBS SECURITIES		9,871	10,000	0
07317Q-AJ-4	BAYTEX ENERGY CORP		04/17/2023	MORGAN STANLEY		500,625	500,000	0
097751-BT-7	BOMBARDIER		12/12/2023	MORGAN STANLEY		1,000,000	1,000,000	12,906
11271L-AK-8	BROOKFIELD FINANCE		11/27/2023	BANK OF AMERICA		1,500,000	1,500,000	0
13645R-BG-8	CANADIAN PACIFIC RAILROAD		05/01/2023	CITICORP		829,590	1,000,000	12,583
13648T-AC-1	CANADIAN PACIFIC RAILWAY		04/18/2023	Taxable Exchange		8,878,118	10,000,000	122,986

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335934-AU-9	FIRST QUANTUM MINERALS L		05/17/2023	JP MORGAN SECURITIES		918,000	918,000	0
45827M-AA-5	INTELLIGENT PACKAGING		02/21/2023	GOLDMAN SACHS		23,833	28,000	737
45827M-AA-5	INTELLIGENT PACKAGING		02/21/2023	JEFFERIES & COMPANY		72,250	85,000	2,238
45827M-AA-5	INTELLIGENT PACKAGING		02/21/2023	MARKET AXESS		72,068	86,000	2,265
78016F-ZX-5	ROYAL BANK OF CANADA		01/09/2023	RBC CAPITAL MARKETS		1,497,960	1,500,000	0
78016F-ZX-5	ROYAL BANK OF CANADA		01/09/2023	RBS SECURITIES		19,972,800	20,000,000	0
89114T-ZQ-8	TORONTO-DOMINION BANK		06/21/2023	JANE STREET ES		205,318	250,000	2,739
C5847*-AB-9	MOSAIC FOREST MANAGEMENT		01/03/2023	Tax Free Exchange		10,120,455	10,000,000	208,756
C5847*-AF-0	MOSAIC FOREST MANAGEMENT		01/03/2023	Tax Free Exchange		7,832,091	10,000,000	68,236
00182Y-AA-3	ANZ BANK NEW ZEALAND LTD	C	07/11/2023	MARKET AXESS		1,132,243	1,152,000	26,985
00182Y-AA-3	ANZ BANK NEW ZEALAND LTD	C	07/20/2023	MILLENNIUM ADVISORS		838,502	848,000	21,302
00774M-AV-7	AERCAP IRELAND CAPITAL	C	10/05/2023	GOLDMAN SACHS		4,864,496	5,455,000	59,770
00774M-AY-1	AERCAP IRELAND CAPITAL	C	08/31/2023	JP MORGAN SECURITIES		396,835	500,000	5,950
017154-AL-9	ALLPK 2019-1A AR	C	01/12/2023	AMHERST SECURITIES GROUP		1,466,250	1,500,000	19,518
01750T-AJ-5	ALLEG 2020-1A C	C	09/20/2023	APOLLO		10,311,506	10,400,000	141,780
02154C-AH-6	ALTICE FINANCING SA	C	03/14/2023	BARCLAYS CAPITAL		401,875	500,000	2,476
03217C-AB-2	AMS AG	C	11/16/2023	UBS WARBURG		1,486,305	1,500,000	0
04940B-AA-8	ATCLO 2023-22A A1 2023-22A A1	C	11/10/2023	JEFFERIES & COMPANY		1,500,000	1,500,000	0
04940B-AG-5	ATCLO 2023-22A A1 2023-22A C	C	11/10/2023	JEFFERIES & COMPANY		1,000,000	1,000,000	0
05401A-AP-6	AVOLON HOLDINGS FND	C	04/19/2023	WELLS FARGO SECURITIES		839,280	1,000,000	4,583
05401A-AP-6	AVOLON HOLDINGS FND	C	04/25/2023	WELLS FARGO SECURITIES		3,385,360	4,000,000	20,167
05401A-AS-0	AVOLON HOLDINGS FND	C	12/05/2023	WELLS FARGO SECURITIES		5,014,800	5,000,000	30,104
055451-BF-4	BHP BILLITON FINANCE USA	C	09/05/2023	JP MORGAN SECURITIES		1,963,980	2,000,000	0
05581K-AG-6	BNP PARIBAS SA	C	12/14/2023	CITICORP		4,179,480	4,000,000	8,514
05583J-AN-2	BPCE	C	01/10/2023	JP MORGAN SECURITIES		12,000,000	12,000,000	0
05583J-AN-2	BPCE	C	01/10/2023	JP MORGAN SECURITIES		4,240,000	4,240,000	0
05766B-AJ-7	BOBA 2020-1A AR	C	01/11/2023	CITICORP		2,470,000	2,500,000	31,654
05876C-AQ-6	BALLY 2022-20A A2AR	C	09/15/2023	JP MORGAN SECURITIES		15,000,000	15,000,000	0
05964H-AV-7	BANCO SANTANDER SA	C	07/31/2023	SANTANDER		1,600,000	1,600,000	0
05964H-AX-3	BANCO SANTANDER SA	C	10/30/2023	SANTANDER		2,500,000	2,500,000	0
09659W-2V-5	BNP PARIBAS	C	01/09/2023	BNP PARIBAS		10,000,000	10,000,000	0
143658-BN-1	CARNIVAL	C	03/29/2023	JP MORGAN SECURITIES		195,383	239,000	1,107
143658-BN-1	CARNIVAL	C	03/30/2023	JP MORGAN SECURITIES		419,659	511,000	2,612
143658-BQ-4	CARNIVAL	C	04/03/2023	GOLDMAN SACHS		602,898	698,000	4,964
143658-BQ-4	CARNIVAL	C	04/05/2023	BANK OF AMERICA		258,210	302,000	2,315
143658-BR-2	CARNIVAL	C	10/23/2023	JP MORGAN SECURITIES		961,555	1,162,000	33,698
225401-BE-7	CREDIT SUISSE	C	09/18/2023	UBS WARBURG		4,001,000	4,001,000	0
251526-CS-6	DEUTSCHE BANK NY	C	01/10/2023	DEUTSCHE BANK SECURITIES		500,000	500,000	0
251526-CS-6	DEUTSCHE BANK NY	C	01/10/2023	DEUTSCHE BANK SECURITIES		8,000,000	8,000,000	0
251526-CT-4	DEUTSCHE BANK NY	C	02/06/2023	DEUTSCHE BANK SECURITIES		200,000	200,000	0
42772B-AA-1	HERO 2020-1A A	C	02/10/2023	BARCLAYS CAPITAL		390,140	441,460	4,638
456837-BH-5	ING GROEP NV	C	09/05/2023	MORGAN STANLEY		512,000	512,000	0
456837-BH-5	ING GROEP NV	C	10/05/2023	JANE STREET ES		181,710	191,000	941
456837-BH-5	ING GROEP NV	C	10/05/2023	GOLDMAN SACHS		187,446	197,000	970
456837-BH-5	ING GROEP NV	C	10/05/2023	MORGAN STANLEY		285,783	300,000	1,478
456837-BH-5	ING GROEP NV	C	11/01/2023	MORGAN STANLEY		3,783,960	4,000,000	35,325
46115H-CF-2	INTESA SANPAOLO	C	11/20/2023	JP MORGAN SECURITIES		4,988,500	5,000,000	0
55609N-AA-6	MACQUARIE AIRFINANCE HLD	C	04/11/2023	JP MORGAN SECURITIES		447,000	447,000	0
55609N-AA-6	MACQUARIE AIRFINANCE HLD	C	04/12/2023	MITSUBISHI		757,500	750,000	0
565923-AQ-2	MP25 2022-2A A1A 2022-2A A1R	C	11/09/2023	DEUTSCHE BANK SECURITIES		10,000,000	10,000,000	0
58547D-AD-1	MELCO RESORTS FINANCE	C	08/16/2023	BARCLAYS CAPITAL		417,500	500,000	5,524
58547D-AD-1	MELCO RESORTS FINANCE	C	08/18/2023	BANK OF AMERICA		12,854	16,000	186
58547D-AD-1	MELCO RESORTS FINANCE	C	09/05/2023	UBS WARBURG		175,560	209,000	2,902
59803T-AA-9	MIDO 2023-12A A1 2023-12A A1	C	03/15/2023	DEUTSCHE BANK SECURITIES		7,990,000	8,000,000	0
59803T-AA-9	MIDO 2023-12A A1 2023-12A A1	C	03/15/2023	DEUTSCHE BANK SECURITIES		6,991,250	7,000,000	0
606822-CV-4	MITSUBISHI UFJ	C	02/15/2023	MITSUBISHI		15,000,000	15,000,000	0
65163L-AA-7	NEWCREST FINANCE	D	12/26/2023	Tax Free Exchange		13,526,639	15,000,000	58,229
65163L-AA-7	NEWCREST FINANCE	D	12/26/2023	Tax Free Exchange		4,508,880	5,000,000	19,410
65163L-AA-7	NEWCREST FINANCE	D	12/26/2023	Tax Free Exchange		6,503,608	7,212,000	27,997
65163L-AC-3	NEWCREST FINANCE	D	12/26/2023	Tax Free Exchange		5,351,066	5,134,000	33,621
65163L-AE-9	NEWCREST FINANCE	D	12/26/2023	Tax Free Exchange		11,627,283	13,566,000	68,056
67057@-AA-7	NUON TRANSPORT HV N	C	01/02/2023	NONCASH		557,779	557,779	0
67058*-AA-8	NUON RANDMEREN LV	C	01/02/2023	NONCASH		1,633,337	1,633,337	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
67078A-AF-0	NVENT FINANCE SARL	C	04/24/2023	JP MORGAN SECURITIES		4,985,850	5,000,000	0
693976-AC-6	PPMC 2022-6RA FR 2022-6RA FR	C	12/01/2023	JP MORGAN SECURITIES		229,975	250,000	0
70017T-AL-4	PAIA 2022-2A A1 2022-2A A1R	C	11/13/2023	CITICORP		15,000,000	15,000,000	0
70019A-AA-7	PKBLU 2023-3A A1 2023-3A A1	C	02/24/2023	JP MORGAN SECURITIES		12,000,000	12,000,000	0
70019A-AA-7	PKBLU 2023-3A A1 2023-3A A1	C	02/24/2023	JP MORGAN SECURITIES		5,000,000	5,000,000	0
70019A-AG-4	PKBLU 2023-3A A1 2023-3A C	C	02/24/2023	JP MORGAN SECURITIES		5,000,000	5,000,000	0
716973-AA-0	PFIZER INVESTMENT	C	05/16/2023	BANK OF AMERICA		1,998,860	2,000,000	0
716973-AB-8	PFIZER INVESTMENT	C	05/16/2023	BANK OF AMERICA		2,626,923	2,630,000	0
716973-AE-2	PFIZER INVESTMENT	C	05/16/2023	BANK OF AMERICA		499,250	500,000	0
716973-AE-2	PFIZER INVESTMENT	C	05/16/2023	BANK OF AMERICA		5,991,000	6,000,000	0
716973-AG-7	PFIZER INVESTMENT	C	10/25/2023	CITICORP		529,926	600,000	13,957
716973-AH-5	PFIZER INVESTMENT	C	11/28/2023	WELLS FARGO SECURITIES		476,280	500,000	816
74977R-DS-0	COOPERATIEVE RABOBANK UA	C	02/21/2023	GOLDMAN SACHS		7,500,000	7,500,000	0
74977R-DS-0	COOPERATIEVE RABOBANK UA	C	02/21/2023	GOLDMAN SACHS		15,000,000	15,000,000	0
780153-BT-8	ROYAL CARIBBEAN CRUISES	C	02/09/2023	MORGAN STANLEY		757,500	750,000	0
80007R-AQ-8	SANDS CHINA	C	03/21/2023	MORGAN STANLEY		379,406	475,000	663
80007R-AQ-8	SANDS CHINA	C	03/28/2023	UBS WARBURG		223,094	275,000	563
81180W-BM-2	SEAGATE HDD CAYMAN	C	12/14/2023	Tax Free Exchange		435,669	382,500	1,329
81180W-BM-2	SEAGATE HDD CAYMAN	C	12/14/2023	Tax Free Exchange		1,428,123	1,253,835	4,358
81785E-AA-8	NWML 2023-1A A1 2023-1A A1	C	02/15/2023	JP MORGAN SECURITIES		20,000,000	20,000,000	0
81785E-AA-8	NWML 2023-1A A1 2023-1A A1	C	02/15/2023	JP MORGAN SECURITIES		15,000,000	15,000,000	0
81785E-AG-5	NWML 2023-1A A1 2023-1A C	C	02/15/2023	JP MORGAN SECURITIES		5,500,000	5,500,000	0
83192P-AA-6	SMITH & NEPHEW	C	10/26/2023	JP MORGAN SECURITIES		1,490,580	2,000,000	1,806
88167A-AR-2	TEVA PHARMACEUTICAL	C	03/21/2023	JP MORGAN SECURITIES		1,032,500	1,000,000	3,160
893790-AA-3	TRANSOCEAN AQUILA LTD	C	11/21/2023	MITSUBISHI		1,002,500	1,000,000	9,556
89386M-AA-6	TRANSOCEAN TITAN FIN LTD	C	01/09/2023	MORGAN STANLEY		350,000	350,000	0
89386M-AA-6	TRANSOCEAN TITAN FIN LTD	C	01/10/2023	BARCLAYS CAPITAL		1,528,125	1,500,000	0
902674-A2-6	UBS AG LONDON	C	10/16/2023	Tax Free Exchange		4,071,565	5,000,000	68,750
902674-ZV-5	UBS AG LONDON	C	09/05/2023	UBS WARBURG		2,579,845	2,580,000	0
902674-ZW-3	UBS AG LONDON	C	09/05/2023	UBS WARBURG		999,960	1,000,000	0
92212W-AE-0	VAR ENERGI ASA	C	02/23/2023	JEFFERIES & COMPANY		4,991,459	4,750,000	107,667
961214-FL-2	WESTPAC BANKING	C	11/08/2023	MORGAN STANLEY		1,000,000	1,000,000	0
961214-FP-3	WESTPAC BANKING	C	11/08/2023	BANK OF AMERICA		1,000,000	1,000,000	0
55903V-BD-4	MAGALLEN		05/01/2023	Tax Free Exchange		1,657,729	2,000,000	0
B1401#-AP-2	BRUSSELS AIRPORT	B	02/09/2023	BNP PARIBAS		5,377,500	5,377,500	0
BN6473-17-5	GAZPROM PJSC VIA GAZ	C	06/22/2023	Tax Free Exchange		1,408,463	2,130,000	25,309
G1267*-AD-1	BIDCORP FOODSERVICE	B	03/16/2023	HSBC SECURITIES (USA)		11,587,950	11,587,950	0
G2956@-AV-3	Associated British Ports	B	01/19/2023	NATWEST SECURITIES		12,346,000	12,346,000	0
L3551#-AM-2	FERRERO INTERNATIONAL SA	C	05/11/2023	BANC OF AMERICA SECURITIES		2,500,000	2,500,000	0
N4281@-CK-9	VOPAK NV	C	04/05/2023	CITIGROUP		8,000,000	8,000,000	0
Q0695#-AA-6	AURIZON NETWORK PTY LTD	C	04/20/2023	BANC OF AMERICA SECURITIES		5,000,000	5,000,000	0
Q3079#-AF-5	DALRYMPLE BAY FINANCE PTY	C	04/05/2023	STONE CASTLE SECURITIES		7,780,590	9,000,000	13,608
Q3092*-AF-2	DALRYMPLE BAY FINANCE PTY	C	03/30/2023	ANZB		6,000,000	6,000,000	0
Q7160#-AR-0	ORICA FINANCE LIMITED	C	02/23/2023	JP MORGAN SECURITIES		4,500,000	4,500,000	0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,521,089,512	1,550,795,107	2,721,928
2509999997. Total - Bonds - Part 3						1,908,548,827	1,945,379,100	5,228,163
2509999998. Total - Bonds - Part 5						1,060,644,034	1,077,832,861	1,684,517
2509999999. Total - Bonds						2,969,192,861	3,023,211,961	6,912,680
04651L-30-5	AT&T		08/31/2023	Tax Free Exchange	21,000,000.000	21,000,000	0.00	0
14019T-AA-4	CAPITAL FARM CREDIT		05/31/2023	Tax Free Exchange	2,482,000.000	2,508,199	0.00	0
14019T-AA-4	CAPITAL FARM CREDIT		05/31/2023	Tax Free Exchange	5,000,000.000	5,000,000	0.00	52,778
172967-MU-2	CITIGROUP		05/31/2023	Tax Free Exchange	15,200,000.000	15,200,000	0.00	0
249670-AB-6	DEPOSITORY TRUST & CLEAR		05/31/2023	Tax Free Exchange	4,500,000.000	4,467,500	0.00	0
25746U-DD-8	DOMINION ENERGY		09/07/2023	BARCLAYS CAPITAL	1,000,000.000	922,500	0.00	10,721
25746U-DD-8	DOMINION ENERGY		11/28/2023	BANK OF AMERICA	2,500,000.000	2,321,875	0.00	53,281
281020-AT-4	EDISON INTERNATIONAL		11/17/2023	BANK OF AMERICA	555,000.000	503,663	0.00	5,088
281020-AT-4	EDISON INTERNATIONAL		11/30/2023	MILLENNIUM ADVISORS	45,000.000	41,371	0.00	494
29273V-AN-0	ENERGY TRANSFER		05/31/2023	Tax Free Exchange	2,400,000.000	2,400,000	0.00	6,933
29273V-AN-0	ENERGY TRANSFER		08/24/2023	BARCLAYS CAPITAL	638,000.000	582,973	0.00	11,865
29273V-AN-0	ENERGY TRANSFER		09/29/2023	BARCLAYS CAPITAL	862,000.000	795,971	0.00	21,478
30767E-AD-1	FARM CREDIT BK OF TEXAS		05/31/2023	Tax Free Exchange	27,000,000.000	27,000,000	0.00	324,900

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
38144G-AG-6	GOLDMAN SACHS GROUP INC		05/31/2023	Tax Free Exchange	4,000,000.000	4,000,000	0.00	45,017
46625H-JQ-4	JPMORGAN CHASE		05/31/2023	Tax Free Exchange	930,000.000	954,217	0.00	20,925
48128B-AN-1	JP MORGAN CHASE & CO		05/31/2023	Tax Free Exchange	3,000,000.000	3,000,000	0.00	27,375
59156R-CA-4	METLIFE		05/31/2023	Tax Free Exchange	5,750,000.000	5,750,000	0.00	50,073
784860-AG-6	SVB FINANCIAL		05/31/2023	Tax Free Exchange	8,625,000.000	555,234	0.00	0
784860-AJ-0	SVB FINANCIAL		05/31/2023	Tax Free Exchange	6,000,000.000	397,500	0.00	0
808513-BJ-3	CHARLES SCHWAB		05/31/2023	Tax Free Exchange	5,000,000.000	5,000,000	0.00	0
808513-BK-0	CHARLES SCHWAB		05/31/2023	Tax Free Exchange	11,270,000.000	11,270,000	0.00	112,700
816851-BK-4	SEMPRA ENERGY		12/13/2023	BNP PARIBAS	1,429,000.000	1,386,130	0.00	11,611
949746-TD-3	WELLS FARGO & COMPANY		05/31/2023	Tax Free Exchange	5,800,000.000	5,800,000	0.00	0
949746-TD-3	WELLS FARGO & COMPANY		05/31/2023	Tax Free Exchange	200,000.000	200,000	0.00	0
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						121,057,133	XXX	755,239
4509999997. Total - Preferred Stocks - Part 3						121,057,133	XXX	755,239
4509999998. Total - Preferred Stocks - Part 5						8,326,000	XXX	13,666
4509999999. Total - Preferred Stocks						129,383,133	XXX	768,905
26414D-10-6	DUCKHORN PORTFOLIO		06/23/2023	NONCASH	11,528.000	175,344		0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						175,344	XXX	0
31339*-10-7	FHLBI CLASS B-1		06/30/2023	DIRECT	2,009.000	200,875		0
31339*-10-7	FHLBI CLASS B-1		08/31/2023	DIRECT	4,163.000	416,300		0
31339*-10-7	FHLBI CLASS B-1		08/31/2023	DIRECT	71,089.000	7,108,900		0
31339*-10-7	FHLBI CLASS B-1		09/29/2023	DIRECT	20,688.000	2,068,825		0
31339*-10-7	FHLBI CLASS B-1		10/31/2023	DIRECT	81,355.000	8,135,500		0
31339*-10-7	FHLBI CLASS B-1		11/30/2023	DIRECT	25,733.000	2,573,325		0
31339*-10-7	FHLBI CLASS B-1		11/30/2023	DIRECT	875,149.000	87,514,875		0
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						108,018,600	XXX	0
316146-52-1	FIDELITY CONSERVATIVE		12/28/2023	DIRECT	18,073,378.000	181,818,183		0
46644W-18-7	JACKSON NATL ASSET		12/07/2023	DIRECT	1.000	9		0
46649B-55-0	JACKSON NATL ASSET		12/07/2023	DIRECT	2.000	22		0
46649B-62-6	JACKSON NATL ASSET		12/07/2023	DIRECT	4.000	46		0
46649B-63-4	JACKSON NATL ASSET		12/07/2023	DIRECT	2.000	28		0
46649B-64-2	JACKSON NATL ASSET		12/07/2023	DIRECT	2.000	26		0
46649B-67-5	JACKSON NATL ASSET		12/07/2023	DIRECT	2.000	16		0
46649B-68-3	JACKSON NATL ASSET		12/07/2023	DIRECT	1.000	13		0
46649B-69-1	JACKSON NATL ASSET		12/07/2023	DIRECT	2.000	20		0
46649B-71-7	JACKSON NATL ASSET		12/07/2023	DIRECT	2.000	18		0
46649U-60-8	JACKSON NATL ASSET		12/07/2023	DIRECT	1.000	16		0
46649U-75-6	JACKSON NATL ASSET		12/07/2023	DIRECT	8.000	75		0
46816A-20-3	JACKSON CREDIT		09/28/2023	DIRECT	10,000.000	100,000		0
69355A-10-3	PPM PPM CORE		01/31/2023	DIRECT	14,828.000	131,232		0
69355A-10-3	PPM PPM CORE		02/28/2023	DIRECT	14,607.000	125,474		0
69355A-10-3	PPM PPM CORE		03/31/2023	DIRECT	15,630.000	136,920		0
69355A-10-3	PPM PPM CORE		04/28/2023	DIRECT	15,696.000	138,126		0
69355A-10-3	PPM PPM CORE		05/31/2023	DIRECT	16,444.000	142,570		0
69355A-10-3	PPM PPM CORE		06/30/2023	DIRECT	16,351.000	141,271		0
69355A-10-3	PPM PPM CORE		07/31/2023	DIRECT	11,544.000	99,513		0
69355A-10-3	PPM PPM CORE		08/31/2023	DIRECT	12,038.000	102,805		0
69355A-10-3	PPM PPM CORE		09/29/2023	DIRECT	12,239.000	101,463		0
69355A-10-3	PPM PPM CORE		10/31/2023	DIRECT	13,032.000	105,822		0
69355A-10-3	PPM PPM CORE		11/30/2023	DIRECT	12,620.000	107,268		0
69355A-10-3	PPM PPM CORE		12/29/2023	DIRECT	12,714.000	112,012		0
69355A-40-0	PPM PPM HIGH YIELD CORE		01/31/2023	DIRECT	31,119.000	272,605		0
69355A-40-0	PPM PPM HIGH YIELD CORE		02/28/2023	DIRECT	29,973.000	256,871		0
69355A-40-0	PPM PPM HIGH YIELD CORE		03/31/2023	DIRECT	33,157.000	284,487		0
69355A-40-0	PPM PPM HIGH YIELD CORE		04/28/2023	DIRECT	32,937.000	283,584		0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
69355A-40-0	PPM PPM HIGH YIELD CORE		05/31/2023	DIRECT	35,011.000	296,545		0
69355A-40-0	PPM PPM HIGH YIELD CORE		06/30/2023	DIRECT	33,193.000	284,131		0
69355A-40-0	PPM PPM HIGH YIELD CORE		07/31/2023	DIRECT	21,290.000	184,161		0
69355A-40-0	PPM PPM HIGH YIELD CORE		08/31/2023	DIRECT	21,893.000	189,373		0
69355A-40-0	PPM PPM HIGH YIELD CORE		09/29/2023	DIRECT	21,460.000	182,626		0
69355A-40-0	PPM PPM HIGH YIELD CORE		10/31/2023	DIRECT	23,880.000	199,156		0
69355A-40-0	PPM PPM HIGH YIELD CORE		11/30/2023	DIRECT	22,648.000	195,908		0
69355A-40-0	PPM PPM HIGH YIELD CORE		12/29/2023	DIRECT	22,482.000	199,863		0
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						186,192,258	XXX	0
5989999997. Total - Common Stocks - Part 3						294,386,202	XXX	0
5989999998. Total - Common Stocks - Part 5						78,041,750	XXX	0
5989999999. Total - Common Stocks						372,427,952	XXX	0
5999999999. Total - Preferred and Common Stocks						501,811,085	XXX	768,905
6009999999 - Totals						3,471,003,946	XXX	7,681,585

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36179S-5L-7	G2 MA4451		01/01/2023	Paydown		10,301	10,301	11,054	11,054	0	(753)	0	(753)	0	10,301	0	0	0	30	05/20/2047
36179S-5L-7	G2 MA4451		02/01/2023	Paydown		9,658	9,658	10,363	10,363	0	(706)	0	(706)	0	9,658	0	0	0	56	05/20/2047
36179S-5L-7	G2 MA4451		03/01/2023	Paydown		8,399	8,399	9,013	9,013	0	(614)	0	(614)	0	8,399	0	0	0	74	05/20/2047
36179S-5L-7	G2 MA4451		04/01/2023	Paydown		9,088	9,088	9,753	9,753	0	(664)	0	(664)	0	9,088	0	0	0	106	05/20/2047
36179S-5L-7	G2 MA4451		05/01/2023	Paydown		9,189	9,189	9,860	9,860	0	(672)	0	(672)	0	9,189	0	0	0	134	05/20/2047
36179S-5L-7	G2 MA4451		06/01/2023	Paydown		11,788	11,788	12,650	12,650	0	(862)	0	(862)	0	11,788	0	0	0	206	05/20/2047
36179S-5L-7	G2 MA4451		07/01/2023	Paydown		11,806	11,806	12,668	12,668	0	(863)	0	(863)	0	11,806	0	0	0	241	05/20/2047
36179S-5L-7	G2 MA4451		08/01/2023	Paydown		10,378	10,378	11,137	11,137	0	(758)	0	(758)	0	10,378	0	0	0	242	05/20/2047
36179S-5L-7	G2 MA4451		09/01/2023	Paydown		9,717	9,717	10,427	10,427	0	(710)	0	(710)	0	9,717	0	0	0	255	05/20/2047
36179S-5L-7	G2 MA4451		10/01/2023	Paydown		8,839	8,839	9,485	9,485	0	(646)	0	(646)	0	8,839	0	0	0	258	05/20/2047
36179S-5L-7	G2 MA4451		11/01/2023	Paydown		8,267	8,267	8,871	8,871	0	(604)	0	(604)	0	8,267	0	0	0	265	05/20/2047
36179S-5L-7	G2 MA4451		12/01/2023	Paydown		8,515	8,515	9,137	9,137	0	(622)	0	(622)	0	8,515	0	0	0	298	05/20/2047
36179S-NU-7	G2 MA4003		01/01/2023	Paydown		1,564	1,564	1,652	1,652	0	(88)	0	(88)	0	1,564	0	0	0	4	10/20/2046
36179S-NU-7	G2 MA4003		02/01/2023	Paydown		1,457	1,457	1,540	1,540	0	(82)	0	(82)	0	1,457	0	0	0	7	10/20/2046
36179S-NU-7	G2 MA4003		03/01/2023	Paydown		1,377	1,377	1,455	1,455	0	(78)	0	(78)	0	1,377	0	0	0	10	10/20/2046
36179S-NU-7	G2 MA4003		04/01/2023	Paydown		1,645	1,645	1,738	1,738	0	(93)	0	(93)	0	1,645	0	0	0	16	10/20/2046
36179S-NU-7	G2 MA4003		05/01/2023	Paydown		1,434	1,434	1,515	1,515	0	(81)	0	(81)	0	1,434	0	0	0	18	10/20/2046
36179S-NU-7	G2 MA4003		06/01/2023	Paydown		1,653	1,653	1,746	1,746	0	(93)	0	(93)	0	1,653	0	0	0	25	10/20/2046
36179S-NU-7	G2 MA4003		07/01/2023	Paydown		1,667	1,667	1,762	1,762	0	(94)	0	(94)	0	1,667	0	0	0	29	10/20/2046
36179S-NU-7	G2 MA4003		08/01/2023	Paydown		1,635	1,635	1,727	1,727	0	(92)	0	(92)	0	1,635	0	0	0	33	10/20/2046
36179S-NU-7	G2 MA4003		09/01/2023	Paydown		1,666	1,666	1,761	1,761	0	(94)	0	(94)	0	1,666	0	0	0	38	10/20/2046
36179S-NU-7	G2 MA4003		10/01/2023	Paydown		1,324	1,324	1,399	1,399	0	(75)	0	(75)	0	1,324	0	0	0	33	10/20/2046
36179S-NU-7	G2 MA4003		11/01/2023	Paydown		1,248	1,248	1,318	1,318	0	(71)	0	(71)	0	1,248	0	0	0	34	10/20/2046
36179S-NU-7	G2 MA4003		12/01/2023	Paydown		1,304	1,304	1,378	1,378	0	(74)	0	(74)	0	1,304	0	0	0	39	10/20/2046
36179S-QW-0	G2 MA6410		01/01/2023	Paydown		583	583	628	628	0	(45)	0	(45)	0	583	0	0	0	2	11/20/2046
36179S-QW-0	G2 MA6410		02/01/2023	Paydown		386	386	416	416	0	(30)	0	(30)	0	386	0	0	0	2	11/20/2046
36179S-QW-0	G2 MA6410		03/01/2023	Paydown		474	474	511	511	0	(37)	0	(37)	0	474	0	0	0	4	11/20/2046
36179S-QW-0	G2 MA6410		04/01/2023	Paydown		507	507	547	547	0	(39)	0	(39)	0	507	0	0	0	6	11/20/2046
36179S-QW-0	G2 MA6410		05/01/2023	Paydown		410	410	442	442	0	(32)	0	(32)	0	410	0	0	0	6	11/20/2046
36179S-QW-0	G2 MA6410		06/01/2023	Paydown		520	520	561	561	0	(40)	0	(40)	0	520	0	0	0	9	11/20/2046
36179S-QW-0	G2 MA6410		07/01/2023	Paydown		428	428	461	461	0	(33)	0	(33)	0	428	0	0	0	9	11/20/2046
36179S-QW-0	G2 MA6410		08/01/2023	Paydown		502	502	541	541	0	(39)	0	(39)	0	502	0	0	0	12	11/20/2046
36179S-QW-0	G2 MA6410		09/01/2023	Paydown		503	503	542	542	0	(39)	0	(39)	0	503	0	0	0	13	11/20/2046
36179S-QW-0	G2 MA6410		10/01/2023	Paydown		424	424	457	457	0	(33)	0	(33)	0	424	0	0	0	12	11/20/2046
36179S-QW-0	G2 MA6410		11/01/2023	Paydown		380	380	409	409	0	(29)	0	(29)	0	380	0	0	0	12	11/20/2046
36179S-QW-0	G2 MA6410		12/01/2023	Paydown		384	384	414	414	0	(30)	0	(30)	0	384	0	0	0	13	11/20/2046
36179S-YS-0	G2 MA4321		01/01/2023	Paydown		4,048	4,048	4,357	4,357	0	(310)	0	(310)	0	4,048	0	0	0	12	03/20/2047
36179S-YS-0	G2 MA4321		02/01/2023	Paydown		2,971	2,971	3,198	3,198	0	(227)	0	(227)	0	2,971	0	0	0	17	03/20/2047
36179S-YS-0	G2 MA4321		03/01/2023	Paydown		3,966	3,966	4,270	4,270	0	(304)	0	(304)	0	3,966	0	0	0	35	03/20/2047
36179S-YS-0	G2 MA4321		04/01/2023	Paydown		4,585	4,585	4,936	4,936	0	(351)	0	(351)	0	4,585	0	0	0	53	03/20/2047
36179S-YS-0	G2 MA4321		05/01/2023	Paydown		3,600	3,600	3,876	3,876	0	(276)	0	(276)	0	3,600	0	0	0	53	03/20/2047
36179S-YS-0	G2 MA4321		06/01/2023	Paydown		3,988	3,988	4,293	4,293	0	(305)	0	(305)	0	3,988	0	0	0	70	03/20/2047
36179S-YS-0	G2 MA4321		07/01/2023	Paydown		3,919	3,919	4,219	4,219	0	(300)	0	(300)	0	3,919	0	0	0	80	03/20/2047
36179S-YS-0	G2 MA4321		08/01/2023	Paydown		3,592	3,592	3,867	3,867	0	(275)	0	(275)	0	3,592	0	0	0	84	03/20/2047
36179S-YS-0	G2 MA4321		09/01/2023	Paydown		4,315	4,315	4,646	4,646	0	(330)	0	(330)	0	4,315	0	0	0	113	03/20/2047
36179S-YS-0	G2 MA4321		10/01/2023	Paydown		3,537	3,537	3,808	3,808	0	(271)	0	(271)	0	3,537	0	0	0	103	03/20/2047
36179S-YS-0	G2 MA4321		11/01/2023	Paydown		2,597	2,597	2,796	2,796	0	(199)	0	(199)	0	2,597	0	0	0	83	03/20/2047
36179S-YS-0	G2 MA4321		12/01/2023	Paydown		3,413	3,413	3,675	3,675	0	(261)	0	(261)	0	3,413	0	0	0	120	03/20/2047
36179T-4P-7	GINNIE MAE MA5330		01/01/2023	Paydown		1,652	1,652	1,780	1,780	0	(128)	0	(128)	0	1,652	0	0	0	6	07/20/2048

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36179T-4P-7	GINNIE MAE MA5330		02/01/2023	Paydown		1,288	1,288	1,388	1,388	0	(100)	0	(100)	0	1,288	0	0	0	9	07/20/2048
36179T-4P-7	GINNIE MAE MA5330		03/01/2023	Paydown		1,591	1,591	1,714	1,714	0	(123)	0	(123)	0	1,591	0	0	0	16	07/20/2048
36179T-4P-7	GINNIE MAE MA5330		04/01/2023	Paydown		1,496	1,496	1,612	1,612	0	(116)	0	(116)	0	1,496	0	0	0	20	07/20/2048
36179T-4P-7	GINNIE MAE MA5330		05/01/2023	Paydown		1,482	1,482	1,596	1,596	0	(115)	0	(115)	0	1,482	0	0	0	25	07/20/2048
36179T-4P-7	GINNIE MAE MA5330		06/01/2023	Paydown		1,664	1,664	1,793	1,793	0	(129)	0	(129)	0	1,664	0	0	0	33	07/20/2048
36179T-4P-7	GINNIE MAE MA5330		07/01/2023	Paydown		2,003	2,003	2,158	2,158	0	(155)	0	(155)	0	2,003	0	0	0	47	07/20/2048
36179T-4P-7	GINNIE MAE MA5330		08/01/2023	Paydown		1,648	1,648	1,775	1,775	0	(127)	0	(127)	0	1,648	0	0	0	44	07/20/2048
36179T-4P-7	GINNIE MAE MA5330		09/01/2023	Paydown		1,746	1,746	1,882	1,882	0	(135)	0	(135)	0	1,746	0	0	0	52	07/20/2048
36179T-4P-7	GINNIE MAE MA5330		10/01/2023	Paydown		1,403	1,403	1,512	1,512	0	(109)	0	(109)	0	1,403	0	0	0	47	07/20/2048
36179T-4P-7	GINNIE MAE MA5330		11/01/2023	Paydown		1,290	1,290	1,390	1,390	0	(100)	0	(100)	0	1,290	0	0	0	47	07/20/2048
36179T-4P-7	GINNIE MAE MA5330		12/01/2023	Paydown		1,123	1,123	1,210	1,210	0	(87)	0	(87)	0	1,123	0	0	0	45	07/20/2048
36179T-QN-8	GINNIE MAE MA4961		01/01/2023	Paydown		4,963	4,963	5,233	5,233	0	(270)	0	(270)	0	4,963	0	0	0	12	01/20/2048
36179T-QN-8	GINNIE MAE MA4961		02/01/2023	Paydown		3,381	3,381	3,565	3,565	0	(184)	0	(184)	0	3,381	0	0	0	17	01/20/2048
36179T-QN-8	GINNIE MAE MA4961		03/01/2023	Paydown		3,937	3,937	4,152	4,152	0	(214)	0	(214)	0	3,937	0	0	0	30	01/20/2048
36179T-QN-8	GINNIE MAE MA4961		04/01/2023	Paydown		4,301	4,301	4,535	4,535	0	(234)	0	(234)	0	4,301	0	0	0	43	01/20/2048
36179T-QN-8	GINNIE MAE MA4961		05/01/2023	Paydown		3,236	3,236	3,412	3,412	0	(176)	0	(176)	0	3,236	0	0	0	40	01/20/2048
36179T-QN-8	GINNIE MAE MA4961		06/01/2023	Paydown		5,865	5,865	6,184	6,184	0	(319)	0	(319)	0	5,865	0	0	0	88	01/20/2048
36179T-QN-8	GINNIE MAE MA4961		07/01/2023	Paydown		4,466	4,466	4,708	4,708	0	(243)	0	(243)	0	4,466	0	0	0	78	01/20/2048
36179T-QN-8	GINNIE MAE MA4961		08/01/2023	Paydown		4,679	4,679	4,934	4,934	0	(254)	0	(254)	0	4,679	0	0	0	94	01/20/2048
36179T-QN-8	GINNIE MAE MA4961		09/01/2023	Paydown		5,397	5,397	5,690	5,690	0	(293)	0	(293)	0	5,397	0	0	0	121	01/20/2048
36179T-QN-8	GINNIE MAE MA4961		10/01/2023	Paydown		4,217	4,217	4,446	4,446	0	(229)	0	(229)	0	4,217	0	0	0	105	01/20/2048
36179T-QN-8	GINNIE MAE MA4961		11/01/2023	Paydown		3,959	3,959	4,175	4,175	0	(215)	0	(215)	0	3,959	0	0	0	109	01/20/2048
36179T-QN-8	GINNIE MAE MA4961		12/01/2023	Paydown		2,924	2,924	3,083	3,083	0	(159)	0	(159)	0	2,924	0	0	0	88	01/20/2048
36179U-D9-0	GINNIE MAE MA5528		01/01/2023	Paydown		2,151	2,151	2,307	2,307	0	(156)	0	(156)	0	2,151	0	0	0	7	10/20/2048
36179U-D9-0	GINNIE MAE MA5528		02/01/2023	Paydown		1,787	1,787	1,917	1,917	0	(130)	0	(130)	0	1,787	0	0	0	12	10/20/2048
36179U-D9-0	GINNIE MAE MA5528		03/01/2023	Paydown		1,899	1,899	2,036	2,036	0	(138)	0	(138)	0	1,899	0	0	0	19	10/20/2048
36179U-D9-0	GINNIE MAE MA5528		04/01/2023	Paydown		1,872	1,872	2,008	2,008	0	(136)	0	(136)	0	1,872	0	0	0	25	10/20/2048
36179U-D9-0	GINNIE MAE MA5528		05/01/2023	Paydown		1,852	1,852	1,986	1,986	0	(134)	0	(134)	0	1,852	0	0	0	31	10/20/2048
36179U-D9-0	GINNIE MAE MA5528		06/01/2023	Paydown		2,043	2,043	2,191	2,191	0	(148)	0	(148)	0	2,043	0	0	0	41	10/20/2048
36179U-D9-0	GINNIE MAE MA5528		07/01/2023	Paydown		2,352	2,352	2,522	2,522	0	(171)	0	(171)	0	2,352	0	0	0	55	10/20/2048
36179U-D9-0	GINNIE MAE MA5528		08/01/2023	Paydown		1,948	1,948	2,089	2,089	0	(141)	0	(141)	0	1,948	0	0	0	52	10/20/2048
36179U-D9-0	GINNIE MAE MA5528		09/01/2023	Paydown		1,998	1,998	2,142	2,142	0	(145)	0	(145)	0	1,998	0	0	0	60	10/20/2048
36179U-D9-0	GINNIE MAE MA5528		10/01/2023	Paydown		1,803	1,803	1,933	1,933	0	(131)	0	(131)	0	1,803	0	0	0	60	10/20/2048
36179U-D9-0	GINNIE MAE MA5528		11/01/2023	Paydown		1,315	1,315	1,410	1,410	0	(95)	0	(95)	0	1,315	0	0	0	48	10/20/2048
36179U-D9-0	GINNIE MAE MA5528		12/01/2023	Paydown		1,679	1,679	1,800	1,800	0	(122)	0	(122)	0	1,679	0	0	0	67	10/20/2048
36179U-GC-0	GINNIE MAE MA 5595		01/01/2023	Paydown		2,090	2,090	2,251	2,251	0	(161)	0	(161)	0	2,090	0	0	0	7	11/20/2048
36179U-GC-0	GINNIE MAE MA 5595		02/01/2023	Paydown		1,975	1,975	2,127	2,127	0	(152)	0	(152)	0	1,975	0	0	0	13	11/20/2048
36179U-GC-0	GINNIE MAE MA 5595		03/01/2023	Paydown		1,613	1,613	1,737	1,737	0	(124)	0	(124)	0	1,613	0	0	0	16	11/20/2048
36179U-GC-0	GINNIE MAE MA 5595		04/01/2023	Paydown		2,443	2,443	2,631	2,631	0	(188)	0	(188)	0	2,443	0	0	0	33	11/20/2048
36179U-GC-0	GINNIE MAE MA 5595		05/01/2023	Paydown		1,862	1,862	2,005	2,005	0	(143)	0	(143)	0	1,862	0	0	0	31	11/20/2048
36179U-GC-0	GINNIE MAE MA 5595		06/01/2023	Paydown		1,969	1,969	2,120	2,120	0	(151)	0	(151)	0	1,969	0	0	0	39	11/20/2048
36179U-GC-0	GINNIE MAE MA 5595		07/01/2023	Paydown		1,976	1,976	2,128	2,128	0	(152)	0	(152)	0	1,976	0	0	0	46	11/20/2048
36179U-GC-0	GINNIE MAE MA 5595		08/01/2023	Paydown		1,928	1,928	2,076	2,076	0	(148)	0	(148)	0	1,928	0	0	0	51	11/20/2048
36179U-GC-0	GINNIE MAE MA 5595		09/01/2023	Paydown		2,277	2,277	2,452	2,452	0	(175)	0	(175)	0	2,277	0	0	0	68	11/20/2048
36179U-GC-0	GINNIE MAE MA 5595		10/01/2023	Paydown		1,881	1,881	2,026	2,026	0	(145)	0	(145)	0	1,881	0	0	0	63	11/20/2048
36179U-GC-0	GINNIE MAE MA 5595		11/01/2023	Paydown		1,755	1,755	1,890	1,890	0	(135)	0	(135)	0	1,755	0	0	0	64	11/20/2048
36179U-GC-0	GINNIE MAE MA 5595		12/01/2023	Paydown		1,555	1,555	1,675	1,675	0	(120)	0	(120)	0	1,555	0	0	0	62	11/20/2048
36179U-UK-6	GINNIE MAE II POOL MA5986		01/01/2023	Paydown		2,838	2,838	2,943	2,943	0	(105)	0	(105)	0	2,838	0	0	0	9	06/20/2049
36179U-UK-6	GINNIE MAE II POOL MA5986		02/01/2023	Paydown		2,244	2,244	2,327	2,327	0	(83)	0	(83)	0	2,244	0	0	0	15	06/20/2049

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36179U-UK-6	GINNIE MAE II POOL MA5986		03/01/2023	Paydown		2,696	2,696	2,796	2,796	0	(100)	0	(100)	0	2,696	0	0	0	27	06/20/2049
36179U-UK-6	GINNIE MAE II POOL MA5986		04/01/2023	Paydown		2,973	2,973	3,083	3,083	0	(110)	0	(110)	0	2,973	0	0	0	40	06/20/2049
36179U-UK-6	GINNIE MAE II POOL MA5986		05/01/2023	Paydown		3,032	3,032	3,144	3,144	0	(112)	0	(112)	0	3,032	0	0	0	51	06/20/2049
36179U-UK-6	GINNIE MAE II POOL MA5986		06/01/2023	Paydown		2,967	2,967	3,077	3,077	0	(110)	0	(110)	0	2,967	0	0	0	59	06/20/2049
36179U-UK-6	GINNIE MAE II POOL MA5986		07/01/2023	Paydown		3,375	3,375	3,500	3,500	0	(125)	0	(125)	0	3,375	0	0	0	79	06/20/2049
36179U-UK-6	GINNIE MAE II POOL MA5986		08/01/2023	Paydown		3,053	3,053	3,166	3,166	0	(113)	0	(113)	0	3,053	0	0	0	81	06/20/2049
36179U-UK-6	GINNIE MAE II POOL MA5986		09/01/2023	Paydown		3,677	3,677	3,813	3,813	0	(136)	0	(136)	0	3,677	0	0	0	110	06/20/2049
36179U-UK-6	GINNIE MAE II POOL MA5986		10/01/2023	Paydown		1,607	1,607	1,667	1,667	0	(60)	0	(60)	0	1,607	0	0	0	54	06/20/2049
36179U-UK-6	GINNIE MAE II POOL MA5986		11/01/2023	Paydown		2,312	2,312	2,397	2,397	0	(86)	0	(86)	0	2,312	0	0	0	85	06/20/2049
36179U-UK-6	GINNIE MAE II POOL MA5986		12/01/2023	Paydown		2,151	2,151	2,231	2,231	0	(80)	0	(80)	0	2,151	0	0	0	86	06/20/2049
36179U-WA-6	GINNIE MAE II POOL MA6041		01/01/2023	Paydown		3,672	3,672	3,857	3,857	0	(185)	0	(185)	0	3,672	0	0	0	14	07/20/2049
36179U-WA-6	GINNIE MAE II POOL MA6041		02/01/2023	Paydown		3,447	3,447	3,620	3,620	0	(174)	0	(174)	0	3,447	0	0	0	26	07/20/2049
36179U-WA-6	GINNIE MAE II POOL MA6041		03/01/2023	Paydown		3,172	3,172	3,332	3,332	0	(160)	0	(160)	0	3,172	0	0	0	36	07/20/2049
36179U-WA-6	GINNIE MAE II POOL MA6041		04/01/2023	Paydown		4,158	4,158	4,368	4,368	0	(210)	0	(210)	0	4,158	0	0	0	62	07/20/2049
36179U-WA-6	GINNIE MAE II POOL MA6041		05/01/2023	Paydown		4,394	4,394	4,616	4,616	0	(222)	0	(222)	0	4,394	0	0	0	82	07/20/2049
36179U-WA-6	GINNIE MAE II POOL MA6041		06/01/2023	Paydown		2,758	2,758	2,897	2,897	0	(139)	0	(139)	0	2,758	0	0	0	62	07/20/2049
36179U-WA-6	GINNIE MAE II POOL MA6041		07/01/2023	Paydown		3,359	3,359	3,529	3,529	0	(169)	0	(169)	0	3,359	0	0	0	88	07/20/2049
36179U-WA-6	GINNIE MAE II POOL MA6041		08/01/2023	Paydown		3,039	3,039	3,192	3,192	0	(153)	0	(153)	0	3,039	0	0	0	91	07/20/2049
36179U-WA-6	GINNIE MAE II POOL MA6041		09/01/2023	Paydown		2,490	2,490	2,615	2,615	0	(126)	0	(126)	0	2,490	0	0	0	84	07/20/2049
36179U-WA-6	GINNIE MAE II POOL MA6041		10/01/2023	Paydown		2,310	2,310	2,427	2,427	0	(117)	0	(117)	0	2,310	0	0	0	87	07/20/2049
36179U-WA-6	GINNIE MAE II POOL MA6041		11/01/2023	Paydown		3,402	3,402	3,574	3,574	0	(172)	0	(172)	0	3,402	0	0	0	140	07/20/2049
36179U-WA-6	GINNIE MAE II POOL MA6041		12/01/2023	Paydown		2,408	2,408	2,530	2,530	0	(121)	0	(121)	0	2,408	0	0	0	108	07/20/2049
36179V-DN-7	GINNIE MAE II POOL MA6409		01/01/2023	Paydown		3,854	3,854	4,037	4,037	0	(183)	0	(183)	0	3,854	0	0	0	10	01/20/2050
36179V-DN-7	GINNIE MAE II POOL MA6409		02/01/2023	Paydown		3,311	3,311	3,468	3,468	0	(157)	0	(157)	0	3,311	0	0	0	17	01/20/2050
36179V-DN-7	GINNIE MAE II POOL MA6409		03/01/2023	Paydown		3,707	3,707	3,883	3,883	0	(176)	0	(176)	0	3,707	0	0	0	28	01/20/2050
36179V-DN-7	GINNIE MAE II POOL MA6409		04/01/2023	Paydown		4,438	4,438	4,649	4,649	0	(210)	0	(210)	0	4,438	0	0	0	44	01/20/2050
36179V-DN-7	GINNIE MAE II POOL MA6409		05/01/2023	Paydown		3,565	3,565	3,734	3,734	0	(169)	0	(169)	0	3,565	0	0	0	45	01/20/2050
36179V-DN-7	GINNIE MAE II POOL MA6409		06/01/2023	Paydown		4,166	4,166	4,364	4,364	0	(198)	0	(198)	0	4,166	0	0	0	63	01/20/2050
36179V-DN-7	GINNIE MAE II POOL MA6409		07/01/2023	Paydown		4,513	4,513	4,727	4,727	0	(214)	0	(214)	0	4,513	0	0	0	79	01/20/2050
36179V-DN-7	GINNIE MAE II POOL MA6409		08/01/2023	Paydown		3,811	3,811	3,992	3,992	0	(181)	0	(181)	0	3,811	0	0	0	76	01/20/2050
36179V-DN-7	GINNIE MAE II POOL MA6409		09/01/2023	Paydown		4,069	4,069	4,262	4,262	0	(193)	0	(193)	0	4,069	0	0	0	92	01/20/2050
36179V-DN-7	GINNIE MAE II POOL MA6409		10/01/2023	Paydown		3,092	3,092	3,239	3,239	0	(147)	0	(147)	0	3,092	0	0	0	77	01/20/2050
36179V-DN-7	GINNIE MAE II POOL MA6409		11/01/2023	Paydown		3,224	3,224	3,377	3,377	0	(153)	0	(153)	0	3,224	0	0	0	89	01/20/2050
36179V-DN-7	GINNIE MAE II POOL MA6409		12/01/2023	Paydown		2,965	2,965	3,106	3,106	0	(141)	0	(141)	0	2,965	0	0	0	89	01/20/2050
36179V-FR-6	GINNIE MAE MA6409		01/01/2023	Paydown		4,741	4,741	5,044	5,044	0	(302)	0	(302)	0	4,741	0	0	0	16	02/20/2050
36179V-FR-6	GINNIE MAE MA6409		02/01/2023	Paydown		3,357	3,357	3,571	3,571	0	(214)	0	(214)	0	3,357	0	0	0	22	02/20/2050
36179V-FR-6	GINNIE MAE MA6409		03/01/2023	Paydown		4,854	4,854	5,164	5,164	0	(309)	0	(309)	0	4,854	0	0	0	49	02/20/2050
36179V-FR-6	GINNIE MAE MA6409		04/01/2023	Paydown		4,239	4,239	4,509	4,509	0	(270)	0	(270)	0	4,239	0	0	0	57	02/20/2050
36179V-FR-6	GINNIE MAE MA6409		05/01/2023	Paydown		3,761	3,761	4,001	4,001	0	(240)	0	(240)	0	3,761	0	0	0	63	02/20/2050
36179V-FR-6	GINNIE MAE MA6409		06/01/2023	Paydown		5,196	5,196	5,528	5,528	0	(331)	0	(331)	0	5,196	0	0	0	104	02/20/2050
36179V-FR-6	GINNIE MAE MA6409		07/01/2023	Paydown		5,011	5,011	5,330	5,330	0	(319)	0	(319)	0	5,011	0	0	0	117	02/20/2050
36179V-FR-6	GINNIE MAE MA6409		08/01/2023	Paydown		4,819	4,819	5,126	5,126	0	(307)	0	(307)	0	4,819	0	0	0	128	02/20/2050
36179V-FR-6	GINNIE MAE MA6409		09/01/2023	Paydown		5,554	5,554	5,908	5,908	0	(354)	0	(354)	0	5,554	0	0	0	167	02/20/2050
36179V-FR-6	GINNIE MAE MA6409		10/01/2023	Paydown		4,220	4,220	4,488	4,488	0	(269)	0	(269)	0	4,220	0	0	0	141	02/20/2050
36179V-FR-6	GINNIE MAE MA6409		11/01/2023	Paydown		3,804	3,804	4,046	4,046	0	(242)	0	(242)	0	3,804	0	0	0	139	02/20/2050
36179V-FR-6	GINNIE MAE MA6409		12/01/2023	Paydown		3,417	3,417	3,635	3,635	0	(218)	0	(218)	0	3,417	0	0	0	137	02/20/2050
36179V-HT-0	GINNIE MAE MA6542		01/01/2023	Paydown		14,679	14,679	15,484	15,484	0	(805)	0	(805)	0	14,679	0	0	0	43	03/20/2050
36179V-HT-0	GINNIE MAE MA6542		02/01/2023	Paydown		12,072	12,072	12,734	12,734	0	(662)	0	(662)	0	12,072	0	0	0	70	03/20/2050
36179V-HT-0	GINNIE MAE MA6542		03/01/2023	Paydown		12,162	12,162	12,829	12,829	0	(667)	0	(667)	0	12,162	0	0	0	106	03/20/2050

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36179V-HT-0	GINNIE MAE MA6542		04/01/2023	Paydown		18,445	18,445	19,456	19,456	0	(1,011)	0	(1,011)	0	18,445	0	0	0	215	03/20/2050
36179V-HT-0	GINNIE MAE MA6542		05/01/2023	Paydown		15,450	15,450	16,297	16,297	0	(847)	0	(847)	0	15,450	0	0	0	225	03/20/2050
36179V-HT-0	GINNIE MAE MA6542		06/01/2023	Paydown		17,066	17,066	18,001	18,001	0	(935)	0	(935)	0	17,066	0	0	0	299	03/20/2050
36179V-HT-0	GINNIE MAE MA6542		07/01/2023	Paydown		16,191	16,191	17,078	17,078	0	(887)	0	(887)	0	16,191	0	0	0	331	03/20/2050
36179V-HT-0	GINNIE MAE MA6542		08/01/2023	Paydown		15,733	15,733	16,595	16,595	0	(862)	0	(862)	0	15,733	0	0	0	367	03/20/2050
36179V-HT-0	GINNIE MAE MA6542		09/01/2023	Paydown		13,685	13,685	14,435	14,435	0	(750)	0	(750)	0	13,685	0	0	0	359	03/20/2050
36179V-HT-0	GINNIE MAE MA6542		10/01/2023	Paydown		13,503	13,503	14,243	14,243	0	(740)	0	(740)	0	13,503	0	0	0	394	03/20/2050
36179V-HT-0	GINNIE MAE MA6542		11/01/2023	Paydown		13,890	13,890	14,651	14,651	0	(761)	0	(761)	0	13,890	0	0	0	446	03/20/2050
36179V-HT-0	GINNIE MAE MA6542		12/01/2023	Paydown		12,508	12,508	13,194	13,194	0	(686)	0	(686)	0	12,508	0	0	0	438	03/20/2050
36179V-N4-8	GINNIE MAE MA6711		01/01/2023	Paydown		7,675	7,675	8,119	8,119	0	(444)	0	(444)	0	7,675	0	0	0	22	06/20/2050
36179V-N4-8	GINNIE MAE MA6711		02/01/2023	Paydown		7,082	7,082	7,491	7,491	0	(409)	0	(409)	0	7,082	0	0	0	41	06/20/2050
36179V-N4-8	GINNIE MAE MA6711		03/01/2023	Paydown		5,822	5,822	6,159	6,159	0	(337)	0	(337)	0	5,822	0	0	0	51	06/20/2050
36179V-N4-8	GINNIE MAE MA6711		04/01/2023	Paydown		8,054	8,054	8,520	8,520	0	(466)	0	(466)	0	8,054	0	0	0	94	06/20/2050
36179V-N4-8	GINNIE MAE MA6711		05/01/2023	Paydown		7,711	7,711	8,157	8,157	0	(446)	0	(446)	0	7,711	0	0	0	112	06/20/2050
36179V-N4-8	GINNIE MAE MA6711		06/01/2023	Paydown		8,242	8,242	8,718	8,718	0	(476)	0	(476)	0	8,242	0	0	0	144	06/20/2050
36179V-N4-8	GINNIE MAE MA6711		07/01/2023	Paydown		9,440	9,440	9,985	9,985	0	(546)	0	(546)	0	9,440	0	0	0	193	06/20/2050
36179V-N4-8	GINNIE MAE MA6711		08/01/2023	Paydown		9,744	9,744	10,307	10,307	0	(563)	0	(563)	0	9,744	0	0	0	227	06/20/2050
36179V-N4-8	GINNIE MAE MA6711		09/01/2023	Paydown		8,667	8,667	9,168	9,168	0	(501)	0	(501)	0	8,667	0	0	0	228	06/20/2050
36179V-N4-8	GINNIE MAE MA6711		10/01/2023	Paydown		7,253	7,253	7,673	7,673	0	(419)	0	(419)	0	7,253	0	0	0	212	06/20/2050
36179V-N4-8	GINNIE MAE MA6711		11/01/2023	Paydown		6,585	6,585	6,966	6,966	0	(381)	0	(381)	0	6,585	0	0	0	211	06/20/2050
36179V-N4-8	GINNIE MAE MA6711		12/01/2023	Paydown		5,368	5,368	5,678	5,678	0	(310)	0	(310)	0	5,368	0	0	0	188	06/20/2050
36179V-SG-6	GINNIE MAE MA6819		01/01/2023	Paydown		11,743	11,743	12,361	12,361	0	(617)	0	(617)	0	11,743	0	0	0	24	08/20/2050
36179V-SG-6	GINNIE MAE MA6819		02/01/2023	Paydown		9,176	9,176	9,659	9,659	0	(482)	0	(482)	0	9,176	0	0	0	38	08/20/2050
36179V-SG-6	GINNIE MAE MA6819		03/01/2023	Paydown		10,544	10,544	11,098	11,098	0	(554)	0	(554)	0	10,544	0	0	0	66	08/20/2050
36179V-SG-6	GINNIE MAE MA6819		04/01/2023	Paydown		13,459	13,459	14,166	14,166	0	(708)	0	(708)	0	13,459	0	0	0	112	08/20/2050
36179V-SG-6	GINNIE MAE MA6819		05/01/2023	Paydown		11,801	11,801	12,421	12,421	0	(620)	0	(620)	0	11,801	0	0	0	123	08/20/2050
36179V-SG-6	GINNIE MAE MA6819		06/01/2023	Paydown		15,965	15,965	16,804	16,804	0	(839)	0	(839)	0	15,965	0	0	0	200	08/20/2050
36179V-SG-6	GINNIE MAE MA6819		07/01/2023	Paydown		15,623	15,623	16,445	16,445	0	(821)	0	(821)	0	15,623	0	0	0	228	08/20/2050
36179V-SG-6	GINNIE MAE MA6819		08/01/2023	Paydown		13,475	13,475	14,184	14,184	0	(708)	0	(708)	0	13,475	0	0	0	225	08/20/2050
36179V-SG-6	GINNIE MAE MA6819		09/01/2023	Paydown		12,579	12,579	13,241	13,241	0	(661)	0	(661)	0	12,579	0	0	0	236	08/20/2050
36179V-SG-6	GINNIE MAE MA6819		10/01/2023	Paydown		10,917	10,917	11,491	11,491	0	(574)	0	(574)	0	10,917	0	0	0	227	08/20/2050
36179V-SG-6	GINNIE MAE MA6819		11/01/2023	Paydown		9,130	9,130	9,610	9,610	0	(480)	0	(480)	0	9,130	0	0	0	209	08/20/2050
36179V-SG-6	GINNIE MAE MA6819		12/01/2023	Paydown		9,876	9,876	10,395	10,395	0	(519)	0	(519)	0	9,876	0	0	0	247	08/20/2050
36179W-2U-1	GINNIE MAE		01/01/2023	Paydown		3,721	3,721	3,651	3,653	0	69	0	69	0	3,721	0	0	0	8	04/20/2052
36179W-2U-1	GINNIE MAE		02/01/2023	Paydown		3,200	3,200	3,140	3,141	0	59	0	59	0	3,200	0	0	0	13	04/20/2052
36179W-2U-1	GINNIE MAE		03/01/2023	Paydown		3,938	3,938	3,864	3,865	0	73	0	73	0	3,938	0	0	0	25	04/20/2052
36179W-2U-1	GINNIE MAE		04/01/2023	Paydown		4,464	4,464	4,380	4,382	0	83	0	83	0	4,464	0	0	0	37	04/20/2052
36179W-2U-1	GINNIE MAE		05/01/2023	Paydown		4,259	4,259	4,179	4,181	0	79	0	79	0	4,259	0	0	0	44	04/20/2052
36179W-2U-1	GINNIE MAE		06/01/2023	Paydown		4,641	4,641	4,553	4,555	0	86	0	86	0	4,641	0	0	0	58	04/20/2052
36179W-2U-1	GINNIE MAE		07/01/2023	Paydown		4,903	4,903	4,810	4,813	0	91	0	91	0	4,903	0	0	0	72	04/20/2052
36179W-2U-1	GINNIE MAE		08/01/2023	Paydown		4,498	4,498	4,413	4,415	0	83	0	83	0	4,498	0	0	0	75	04/20/2052
36179W-2U-1	GINNIE MAE		09/01/2023	Paydown		5,044	5,044	4,948	4,950	0	93	0	93	0	5,044	0	0	0	95	04/20/2052
36179W-2U-1	GINNIE MAE		10/01/2023	Paydown		4,018	4,018	3,942	3,944	0	74	0	74	0	4,018	0	0	0	84	04/20/2052
36179W-2U-1	GINNIE MAE		11/01/2023	Paydown		3,864	3,864	3,791	3,793	0	72	0	72	0	3,864	0	0	0	89	04/20/2052
36179W-2U-1	GINNIE MAE		12/01/2023	Paydown		3,486	3,486	3,420	3,421	0	65	0	65	0	3,486	0	0	0	87	04/20/2052
36179W-7K-8	GINNIE MAE		01/01/2023	Paydown		4,550	4,550	4,347	4,352	0	199	0	199	0	4,550	0	0	0	11	06/20/2052
36179W-7K-8	GINNIE MAE		01/30/2023	GOLDMAN SACHS		1,165,253	1,270,897	1,214,103	1,215,411	0	259	0	259	0	1,215,670	0	(50,417)	(50,417)	5,295	06/20/2052
36179W-7K-8	GINNIE MAE		02/01/2023	Paydown		6,198	6,198	5,921	5,927	0	271	0	271	0	6,198	0	0	0	3,208	06/20/2052
36179W-BX-5	GINNIE MAE MA7254		01/01/2023	Paydown		8,194	8,194	8,372	8,372	0	(178)	0	(178)	0	8,194	0	0	0	14	03/20/2051

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36179W-BX-5	GINNIE MAE MA7254		02/01/2023	Paydown		7,000	7,000	7,152	7,152	0	(152)	0	(152)	0	7,000	0	0	0	23	03/20/2051
36179W-BX-5	GINNIE MAE MA7254		03/01/2023	Paydown		8,076	8,076	8,251	8,251	0	(175)	0	(175)	0	8,076	0	0	0	40	03/20/2051
36179W-BX-5	GINNIE MAE MA7254		04/01/2023	Paydown		10,548	10,548	10,777	10,777	0	(229)	0	(229)	0	10,548	0	0	0	70	03/20/2051
36179W-BX-5	GINNIE MAE MA7254		05/01/2023	Paydown		8,851	8,851	9,043	9,043	0	(192)	0	(192)	0	8,851	0	0	0	74	03/20/2051
36179W-BX-5	GINNIE MAE MA7254		06/01/2023	Paydown		10,900	10,900	11,136	11,136	0	(237)	0	(237)	0	10,900	0	0	0	109	03/20/2051
36179W-BX-5	GINNIE MAE MA7254		07/01/2023	Paydown		10,735	10,735	10,968	10,968	0	(233)	0	(233)	0	10,735	0	0	0	125	03/20/2051
36179W-BX-5	GINNIE MAE MA7254		08/01/2023	Paydown		9,708	9,708	9,919	9,919	0	(211)	0	(211)	0	9,708	0	0	0	129	03/20/2051
36179W-BX-5	GINNIE MAE MA7254		09/01/2023	Paydown		9,481	9,481	9,686	9,686	0	(206)	0	(206)	0	9,481	0	0	0	142	03/20/2051
36179W-BX-5	GINNIE MAE MA7254		10/01/2023	Paydown		8,372	8,372	8,554	8,554	0	(182)	0	(182)	0	8,372	0	0	0	140	03/20/2051
36179W-BX-5	GINNIE MAE MA7254		11/01/2023	Paydown		7,539	7,539	7,703	7,703	0	(164)	0	(164)	0	7,539	0	0	0	138	03/20/2051
36179W-BX-5	GINNIE MAE MA7254		12/01/2023	Paydown		7,495	7,495	7,658	7,658	0	(163)	0	(163)	0	7,495	0	0	0	150	03/20/2051
36179W-BY-3	GINNIE MAE MA7255		01/01/2023	Paydown		6,095	6,095	6,290	6,290	0	(195)	0	(195)	0	6,095	0	0	0	13	03/20/2051
36179W-BY-3	GINNIE MAE MA7255		02/01/2023	Paydown		5,775	5,775	5,960	5,960	0	(185)	0	(185)	0	5,775	0	0	0	24	03/20/2051
36179W-BY-3	GINNIE MAE MA7255		03/01/2023	Paydown		6,212	6,212	6,411	6,411	0	(199)	0	(199)	0	6,212	0	0	0	39	03/20/2051
36179W-BY-3	GINNIE MAE MA7255		04/01/2023	Paydown		7,609	7,609	7,852	7,852	0	(244)	0	(244)	0	7,609	0	0	0	63	03/20/2051
36179W-BY-3	GINNIE MAE MA7255		05/01/2023	Paydown		7,946	7,946	8,200	8,200	0	(255)	0	(255)	0	7,946	0	0	0	83	03/20/2051
36179W-BY-3	GINNIE MAE MA7255		06/01/2023	Paydown		7,967	7,967	8,222	8,222	0	(255)	0	(255)	0	7,967	0	0	0	100	03/20/2051
36179W-BY-3	GINNIE MAE MA7255		07/01/2023	Paydown		7,645	7,645	7,890	7,890	0	(245)	0	(245)	0	7,645	0	0	0	112	03/20/2051
36179W-BY-3	GINNIE MAE MA7255		08/01/2023	Paydown		6,951	6,951	7,174	7,174	0	(223)	0	(223)	0	6,951	0	0	0	116	03/20/2051
36179W-BY-3	GINNIE MAE MA7255		09/01/2023	Paydown		7,468	7,468	7,707	7,707	0	(239)	0	(239)	0	7,468	0	0	0	140	03/20/2051
36179W-BY-3	GINNIE MAE MA7255		10/01/2023	Paydown		5,775	5,775	5,960	5,960	0	(185)	0	(185)	0	5,775	0	0	0	120	03/20/2051
36179W-BY-3	GINNIE MAE MA7255		11/01/2023	Paydown		6,042	6,042	6,236	6,236	0	(194)	0	(194)	0	6,042	0	0	0	138	03/20/2051
36179W-BY-3	GINNIE MAE MA7255		12/01/2023	Paydown		5,772	5,772	5,957	5,957	0	(185)	0	(185)	0	5,772	0	0	0	144	03/20/2051
36179W-BZ-0	GINNIE MAE MA7256		01/01/2023	Paydown		4,241	4,241	4,418	4,418	0	(176)	0	(176)	0	4,241	0	0	0	11	03/20/2051
36179W-BZ-0	GINNIE MAE MA7256		02/01/2023	Paydown		3,669	3,669	3,822	3,822	0	(153)	0	(153)	0	3,669	0	0	0	18	03/20/2051
36179W-BZ-0	GINNIE MAE MA7256		03/01/2023	Paydown		4,024	4,024	4,191	4,191	0	(167)	0	(167)	0	4,024	0	0	0	30	03/20/2051
36179W-BZ-0	GINNIE MAE MA7256		04/01/2023	Paydown		5,321	5,321	5,542	5,542	0	(221)	0	(221)	0	5,321	0	0	0	53	03/20/2051
36179W-BZ-0	GINNIE MAE MA7256		05/01/2023	Paydown		5,685	5,685	5,922	5,922	0	(236)	0	(236)	0	5,685	0	0	0	71	03/20/2051
36179W-BZ-0	GINNIE MAE MA7256		06/01/2023	Paydown		5,232	5,232	5,450	5,450	0	(217)	0	(217)	0	5,232	0	0	0	78	03/20/2051
36179W-BZ-0	GINNIE MAE MA7256		07/01/2023	Paydown		5,269	5,269	5,488	5,488	0	(219)	0	(219)	0	5,269	0	0	0	92	03/20/2051
36179W-BZ-0	GINNIE MAE MA7256		08/01/2023	Paydown		4,899	4,899	5,103	5,103	0	(204)	0	(204)	0	4,899	0	0	0	98	03/20/2051
36179W-BZ-0	GINNIE MAE MA7256		09/01/2023	Paydown		5,266	5,266	5,485	5,485	0	(219)	0	(219)	0	5,266	0	0	0	119	03/20/2051
36179W-BZ-0	GINNIE MAE MA7256		10/01/2023	Paydown		4,327	4,327	4,507	4,507	0	(180)	0	(180)	0	4,327	0	0	0	108	03/20/2051
36179W-BZ-0	GINNIE MAE MA7256		11/01/2023	Paydown		3,689	3,689	3,842	3,842	0	(153)	0	(153)	0	3,689	0	0	0	101	03/20/2051
36179W-BZ-0	GINNIE MAE MA7256		12/01/2023	Paydown		4,291	4,291	4,470	4,470	0	(178)	0	(178)	0	4,291	0	0	0	129	03/20/2051
36179W-DR-6	GINNIE MAE MA7312		01/01/2023	Paydown		13,891	13,891	13,700	13,700	0	191	0	191	0	13,891	0	0	0	29	04/20/2051
36179W-DR-6	GINNIE MAE MA7312		02/01/2023	Paydown		11,955	11,955	11,790	11,790	0	164	0	164	0	11,955	0	0	0	50	04/20/2051
36179W-DR-6	GINNIE MAE MA7312		03/01/2023	Paydown		12,483	12,483	12,311	12,311	0	172	0	172	0	12,483	0	0	0	78	04/20/2051
36179W-DR-6	GINNIE MAE MA7312		04/01/2023	Paydown		15,454	15,454	15,242	15,242	0	213	0	213	0	15,454	0	0	0	129	04/20/2051
36179W-DR-6	GINNIE MAE MA7312		05/01/2023	Paydown		16,357	16,357	16,132	16,132	0	225	0	225	0	16,357	0	0	0	170	04/20/2051
36179W-DR-6	GINNIE MAE MA7312		06/01/2023	Paydown		18,371	18,371	18,118	18,118	0	253	0	253	0	18,371	0	0	0	230	04/20/2051
36179W-DR-6	GINNIE MAE MA7312		07/01/2023	Paydown		17,935	17,935	17,689	17,689	0	247	0	247	0	17,935	0	0	0	262	04/20/2051
36179W-DR-6	GINNIE MAE MA7312		08/01/2023	Paydown		16,505	16,505	16,278	16,278	0	227	0	227	0	16,505	0	0	0	275	04/20/2051
36179W-DR-6	GINNIE MAE MA7312		09/01/2023	Paydown		15,284	15,284	15,074	15,074	0	210	0	210	0	15,284	0	0	0	287	04/20/2051
36179W-DR-6	GINNIE MAE MA7312		10/01/2023	Paydown		14,367	14,367	14,169	14,169	0	198	0	198	0	14,367	0	0	0	299	04/20/2051
36179W-DR-6	GINNIE MAE MA7312		11/01/2023	Paydown		11,843	11,843	11,680	11,680	0	163	0	163	0	11,843	0	0	0	271	04/20/2051
36179W-DR-6	GINNIE MAE MA7312		12/01/2023	Paydown		12,896	12,896	12,719	12,719	0	177	0	177	0	12,896	0	0	0	322	04/20/2051
36179W-DS-4	GINNIE MAE MA7313		01/01/2023	Paydown		5,598	5,598	5,806	5,806	0	(208)	0	(208)	0	5,598	0	0	0	14	04/20/2051
36179W-DS-4	GINNIE MAE MA7313		02/01/2023	Paydown		5,319	5,319	5,516	5,516	0	(198)	0	(198)	0	5,319	0	0	0	27	04/20/2051

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36179W-DS-4	GINNIE MAE MA7313		03/01/2023	Paydown		5,425	5,425	5,626	5,626	0	(202)	0	(202)	0	5,425	0	0	0	41	04/20/2051
36179W-DS-4	GINNIE MAE MA7313		04/01/2023	Paydown		6,906	6,906	7,162	7,162	0	(257)	0	(257)	0	6,906	0	0	0	69	04/20/2051
36179W-DS-4	GINNIE MAE MA7313		05/01/2023	Paydown		6,188	6,188	6,418	6,418	0	(230)	0	(230)	0	6,188	0	0	0	77	04/20/2051
36179W-DS-4	GINNIE MAE MA7313		06/01/2023	Paydown		7,415	7,415	7,690	7,690	0	(275)	0	(275)	0	7,415	0	0	0	111	04/20/2051
36179W-DS-4	GINNIE MAE MA7313		07/01/2023	Paydown		8,433	8,433	8,746	8,746	0	(313)	0	(313)	0	8,433	0	0	0	148	04/20/2051
36179W-DS-4	GINNIE MAE MA7313		08/01/2023	Paydown		6,507	6,507	6,748	6,748	0	(242)	0	(242)	0	6,507	0	0	0	130	04/20/2051
36179W-DS-4	GINNIE MAE MA7313		09/01/2023	Paydown		7,134	7,134	7,399	7,399	0	(265)	0	(265)	0	7,134	0	0	0	160	04/20/2051
36179W-DS-4	GINNIE MAE MA7313		10/01/2023	Paydown		6,339	6,339	6,574	6,574	0	(235)	0	(235)	0	6,339	0	0	0	158	04/20/2051
36179W-DS-4	GINNIE MAE MA7313		11/01/2023	Paydown		5,058	5,058	5,246	5,246	0	(188)	0	(188)	0	5,058	0	0	0	139	04/20/2051
36179W-DS-4	GINNIE MAE MA7313		12/01/2023	Paydown		5,866	5,866	6,084	6,084	0	(218)	0	(218)	0	5,866	0	0	0	176	04/20/2051
36179W-JR-0	GINNIE MAE MA7472		01/01/2023	Paydown		4,323	4,323	4,480	4,480	0	(157)	0	(157)	0	4,323	0	0	0	9	07/20/2051
36179W-JR-0	GINNIE MAE MA7472		02/01/2023	Paydown		4,211	4,211	4,364	4,364	0	(153)	0	(153)	0	4,211	0	0	0	18	07/20/2051
36179W-JR-0	GINNIE MAE MA7472		03/01/2023	Paydown		4,648	4,648	4,817	4,817	0	(169)	0	(169)	0	4,648	0	0	0	29	07/20/2051
36179W-JR-0	GINNIE MAE MA7472		04/01/2023	Paydown		5,544	5,544	5,745	5,745	0	(201)	0	(201)	0	5,544	0	0	0	46	07/20/2051
36179W-JR-0	GINNIE MAE MA7472		05/01/2023	Paydown		5,466	5,466	5,664	5,664	0	(198)	0	(198)	0	5,466	0	0	0	57	07/20/2051
36179W-JR-0	GINNIE MAE MA7472		06/01/2023	Paydown		6,072	6,072	6,292	6,292	0	(220)	0	(220)	0	6,072	0	0	0	76	07/20/2051
36179W-JR-0	GINNIE MAE MA7472		07/01/2023	Paydown		7,354	7,354	7,621	7,621	0	(267)	0	(267)	0	7,354	0	0	0	107	07/20/2051
36179W-JR-0	GINNIE MAE MA7472		08/01/2023	Paydown		6,183	6,183	6,408	6,408	0	(224)	0	(224)	0	6,183	0	0	0	103	07/20/2051
36179W-JR-0	GINNIE MAE MA7472		09/01/2023	Paydown		5,988	5,988	6,205	6,205	0	(217)	0	(217)	0	5,988	0	0	0	112	07/20/2051
36179W-JR-0	GINNIE MAE MA7472		10/01/2023	Paydown		5,268	5,268	5,459	5,459	0	(191)	0	(191)	0	5,268	0	0	0	110	07/20/2051
36179W-JR-0	GINNIE MAE MA7472		11/01/2023	Paydown		4,549	4,549	4,714	4,714	0	(165)	0	(165)	0	4,549	0	0	0	104	07/20/2051
36179W-JR-0	GINNIE MAE MA7472		12/01/2023	Paydown		4,390	4,390	4,549	4,549	0	(159)	0	(159)	0	4,390	0	0	0	110	07/20/2051
36179W-JS-8	GINNIE MAE 7473		01/01/2023	Paydown		4,265	4,265	4,422	4,422	0	(157)	0	(157)	0	4,265	0	0	0	11	07/20/2051
36179W-JS-8	GINNIE MAE 7473		02/01/2023	Paydown		3,344	3,344	3,467	3,467	0	(123)	0	(123)	0	3,344	0	0	0	17	07/20/2051
36179W-JS-8	GINNIE MAE 7473		03/01/2023	Paydown		4,137	4,137	4,289	4,289	0	(152)	0	(152)	0	4,137	0	0	0	31	07/20/2051
36179W-JS-8	GINNIE MAE 7473		04/01/2023	Paydown		4,364	4,364	4,524	4,524	0	(160)	0	(160)	0	4,364	0	0	0	44	07/20/2051
36179W-JS-8	GINNIE MAE 7473		05/01/2023	Paydown		4,954	4,954	5,136	5,136	0	(182)	0	(182)	0	4,954	0	0	0	62	07/20/2051
36179W-JS-8	GINNIE MAE 7473		06/01/2023	Paydown		4,934	4,934	5,115	5,115	0	(181)	0	(181)	0	4,934	0	0	0	74	07/20/2051
36179W-JS-8	GINNIE MAE 7473		07/01/2023	Paydown		6,131	6,131	6,356	6,356	0	(225)	0	(225)	0	6,131	0	0	0	107	07/20/2051
36179W-JS-8	GINNIE MAE 7473		08/01/2023	Paydown		4,482	4,482	4,647	4,647	0	(165)	0	(165)	0	4,482	0	0	0	90	07/20/2051
36179W-JS-8	GINNIE MAE 7473		09/01/2023	Paydown		5,338	5,338	5,534	5,534	0	(196)	0	(196)	0	5,338	0	0	0	120	07/20/2051
36179W-JS-8	GINNIE MAE 7473		10/01/2023	Paydown		4,353	4,353	4,513	4,513	0	(160)	0	(160)	0	4,353	0	0	0	109	07/20/2051
36179W-JS-8	GINNIE MAE 7473		11/01/2023	Paydown		3,951	3,951	4,096	4,096	0	(145)	0	(145)	0	3,951	0	0	0	109	07/20/2051
36179W-JS-8	GINNIE MAE 7473		12/01/2023	Paydown		3,946	3,946	4,091	4,091	0	(145)	0	(145)	0	3,946	0	0	0	118	07/20/2051
36179W-LQ-9	GINNIE MAE		01/01/2023	Paydown		4,756	4,756	4,852	4,852	0	(97)	0	(97)	0	4,756	0	0	0	12	08/20/2051
36179W-LQ-9	GINNIE MAE		02/01/2023	Paydown		4,130	4,130	4,214	4,214	0	(84)	0	(84)	0	4,130	0	0	0	21	08/20/2051
36179W-LQ-9	GINNIE MAE		03/01/2023	Paydown		4,995	4,995	5,097	5,097	0	(102)	0	(102)	0	4,995	0	0	0	37	08/20/2051
36179W-LQ-9	GINNIE MAE		04/01/2023	Paydown		5,878	5,878	5,998	5,998	0	(120)	0	(120)	0	5,878	0	0	0	59	08/20/2051
36179W-LQ-9	GINNIE MAE		05/01/2023	Paydown		5,267	5,267	5,374	5,374	0	(107)	0	(107)	0	5,267	0	0	0	66	08/20/2051
36179W-LQ-9	GINNIE MAE		06/01/2023	Paydown		5,172	5,172	5,277	5,277	0	(105)	0	(105)	0	5,172	0	0	0	78	08/20/2051
36179W-LQ-9	GINNIE MAE		07/01/2023	Paydown		5,560	5,560	5,673	5,673	0	(113)	0	(113)	0	5,560	0	0	0	97	08/20/2051
36179W-LQ-9	GINNIE MAE		08/01/2023	Paydown		5,971	5,971	6,093	6,093	0	(122)	0	(122)	0	5,971	0	0	0	119	08/20/2051
36179W-LQ-9	GINNIE MAE		09/01/2023	Paydown		6,051	6,051	6,174	6,174	0	(123)	0	(123)	0	6,051	0	0	0	136	08/20/2051
36179W-LQ-9	GINNIE MAE		10/01/2023	Paydown		4,134	4,134	4,218	4,218	0	(84)	0	(84)	0	4,134	0	0	0	103	08/20/2051
36179W-LQ-9	GINNIE MAE		11/01/2023	Paydown		4,865	4,865	4,964	4,964	0	(99)	0	(99)	0	4,865	0	0	0	134	08/20/2051
36179W-LQ-9	GINNIE MAE		12/01/2023	Paydown		4,644	4,644	4,739	4,739	0	(95)	0	(95)	0	4,644	0	0	0	139	08/20/2051
36179W-P9-3	GINNIE MAE 7648		01/01/2023	Paydown		6,581	6,581	6,654	6,653	0	(73)	0	(73)	0	6,581	0	0	0	11	10/20/2051
36179W-P9-3	GINNIE MAE 7648		02/01/2023	Paydown		5,797	5,797	5,862	5,861	0	(64)	0	(64)	0	5,797	0	0	0	19	10/20/2051
36179W-P9-3	GINNIE MAE 7648		03/01/2023	Paydown		6,778	6,778	6,854	6,853	0	(75)	0	(75)	0	6,778	0	0	0	34	10/20/2051

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36179W-P9-3	GINNIE MAE 7648		04/01/2023	Paydown		8,239	8,239	8,331	8,330	0	(91)	0	(91)	0	8,239	0	0	0	55	10/20/2051
36179W-P9-3	GINNIE MAE 7648		05/01/2023	Paydown		7,585	7,585	7,670	7,669	0	(84)	0	(84)	0	7,585	0	0	0	63	10/20/2051
36179W-P9-3	GINNIE MAE 7648		06/01/2023	Paydown		9,449	9,449	9,555	9,554	0	(104)	0	(104)	0	9,449	0	0	0	84	10/20/2051
36179W-P9-3	GINNIE MAE 7648		07/01/2023	Paydown		8,895	8,895	8,995	8,994	0	(98)	0	(98)	0	8,895	0	0	0	94	10/20/2051
36179W-P9-3	GINNIE MAE 7648		08/01/2023	Paydown		9,006	9,006	9,107	9,105	0	(100)	0	(100)	0	9,006	0	0	0	110	10/20/2051
36179W-P9-3	GINNIE MAE 7648		09/01/2023	Paydown		8,627	8,627	8,724	8,722	0	(95)	0	(95)	0	8,627	0	0	0	120	10/20/2051
36179W-P9-3	GINNIE MAE 7648		10/01/2023	Paydown		7,947	7,947	8,036	8,035	0	(88)	0	(88)	0	7,947	0	0	0	124	10/20/2051
36179W-P9-3	GINNIE MAE 7648		11/01/2023	Paydown		6,944	6,944	7,021	7,020	0	(77)	0	(77)	0	6,944	0	0	0	120	10/20/2051
36179W-P9-3	GINNIE MAE 7648		12/01/2023	Paydown		5,272	5,272	5,331	5,330	0	(58)	0	(58)	0	5,272	0	0	0	105	10/20/2051
36179W-VT-2	GINNIE MAE		01/01/2023	Paydown		3,637	3,637	3,669	3,668	0	(32)	0	(32)	0	3,637	0	0	0	6	01/20/2052
36179W-VT-2	GINNIE MAE		02/01/2023	Paydown		3,646	3,646	3,679	3,678	0	(32)	0	(32)	0	3,646	0	0	0	12	01/20/2052
36179W-VT-2	GINNIE MAE		03/01/2023	Paydown		3,640	3,640	3,673	3,672	0	(32)	0	(32)	0	3,640	0	0	0	18	01/20/2052
36179W-VT-2	GINNIE MAE		04/01/2023	Paydown		4,605	4,605	4,646	4,645	0	(40)	0	(40)	0	4,605	0	0	0	31	01/20/2052
36179W-VT-2	GINNIE MAE		05/01/2023	Paydown		4,470	4,470	4,510	4,509	0	(39)	0	(39)	0	4,470	0	0	0	37	01/20/2052
36179W-VT-2	GINNIE MAE		06/01/2023	Paydown		5,304	5,304	5,351	5,350	0	(46)	0	(46)	0	5,304	0	0	0	53	01/20/2052
36179W-VT-2	GINNIE MAE		07/01/2023	Paydown		5,084	5,084	5,129	5,128	0	(44)	0	(44)	0	5,084	0	0	0	59	01/20/2052
36179W-VT-2	GINNIE MAE		08/01/2023	Paydown		5,110	5,110	5,155	5,154	0	(44)	0	(44)	0	5,110	0	0	0	68	01/20/2052
36179W-VT-2	GINNIE MAE		09/01/2023	Paydown		5,105	5,105	5,150	5,149	0	(44)	0	(44)	0	5,105	0	0	0	77	01/20/2052
36179W-VT-2	GINNIE MAE		10/01/2023	Paydown		4,171	4,171	4,208	4,208	0	(36)	0	(36)	0	4,171	0	0	0	70	01/20/2052
36179W-VT-2	GINNIE MAE		11/01/2023	Paydown		4,003	4,003	4,038	4,038	0	(35)	0	(35)	0	4,003	0	0	0	73	01/20/2052
36179W-VT-2	GINNIE MAE		12/01/2023	Paydown		3,951	3,951	3,986	3,985	0	(34)	0	(34)	0	3,951	0	0	0	79	01/20/2052
36179W-VW-5	GINNIE MAE		01/01/2023	Paydown		4,687	4,687	4,571	4,573	0	114	0	114	0	4,687	0	0	0	14	01/20/2052
36179W-VW-5	GINNIE MAE		02/01/2023	Paydown		5,125	5,125	4,998	5,000	0	125	0	125	0	5,125	0	0	0	30	01/20/2052
36179W-VW-5	GINNIE MAE		03/01/2023	Paydown		5,544	5,544	5,407	5,409	0	135	0	135	0	5,544	0	0	0	49	01/20/2052
36179W-VW-5	GINNIE MAE		04/01/2023	Paydown		6,961	6,961	6,789	6,791	0	169	0	169	0	6,961	0	0	0	81	01/20/2052
36179W-VW-5	GINNIE MAE		05/01/2023	Paydown		6,665	6,665	6,500	6,502	0	162	0	162	0	6,665	0	0	0	97	01/20/2052
36179W-VW-5	GINNIE MAE		06/01/2023	Paydown		5,593	5,593	5,455	5,457	0	136	0	136	0	5,593	0	0	0	98	01/20/2052
36179W-VW-5	GINNIE MAE		07/01/2023	Paydown		7,328	7,328	7,147	7,150	0	178	0	178	0	7,328	0	0	0	150	01/20/2052
36179W-VW-5	GINNIE MAE		08/01/2023	Paydown		6,828	6,828	6,660	6,662	0	166	0	166	0	6,828	0	0	0	159	01/20/2052
36179W-VW-5	GINNIE MAE		09/01/2023	Paydown		6,857	6,857	6,688	6,690	0	167	0	167	0	6,857	0	0	0	180	01/20/2052
36179W-VW-5	GINNIE MAE		10/01/2023	Paydown		5,308	5,308	5,177	5,179	0	129	0	129	0	5,308	0	0	0	155	01/20/2052
36179W-VW-5	GINNIE MAE		11/01/2023	Paydown		5,571	5,571	5,433	5,435	0	135	0	135	0	5,571	0	0	0	179	01/20/2052
36179W-VW-5	GINNIE MAE		12/01/2023	Paydown		4,612	4,612	4,498	4,500	0	112	0	112	0	4,612	0	0	0	161	01/20/2052
36179W-XK-9	GINNIE MAE		01/01/2023	Paydown		6,395	6,395	6,174	6,181	0	215	0	215	0	6,395	0	0	0	16	02/20/2052
36179W-XK-9	GINNIE MAE		02/01/2023	Paydown		6,485	6,485	6,261	6,268	0	218	0	218	0	6,485	0	0	0	32	02/20/2052
36179W-XK-9	GINNIE MAE		03/01/2023	Paydown		7,354	7,354	7,100	7,108	0	247	0	247	0	7,354	0	0	0	55	02/20/2052
36179W-XK-9	GINNIE MAE		04/01/2023	Paydown		9,891	9,891	9,549	9,559	0	332	0	332	0	9,891	0	0	0	99	02/20/2052
36179W-XK-9	GINNIE MAE		05/01/2023	Paydown		9,031	9,031	8,719	8,728	0	303	0	303	0	9,031	0	0	0	113	02/20/2052
36179W-XK-9	GINNIE MAE		06/01/2023	Paydown		11,579	11,579	11,179	11,190	0	388	0	388	0	11,579	0	0	0	174	02/20/2052
36179W-XK-9	GINNIE MAE		06/22/2023	GOLDMAN SACHS		1,135,863	1,269,897	1,226,046	1,227,288	0	800	0	800	0	1,228,088	0	(92,225)	(92,225)	21,059	02/20/2052
36179W-XK-9	GINNIE MAE		07/01/2023	Paydown		9,661	9,661	9,327	9,337	0	324	0	324	0	9,661	0	0	0	3,344	02/20/2052
36179X-DE-3	GNMA2 30YR		01/01/2023	Paydown		1,480	1,480	1,489	1,489	0	(8)	0	(8)	0	1,480	0	0	0	6	08/20/2052
36179X-DE-3	GNMA2 30YR		02/01/2023	Paydown		1,289	1,289	1,296	1,296	0	(7)	0	(7)	0	1,289	0	0	0	10	08/20/2052
36179X-DE-3	GNMA2 30YR		03/01/2023	Paydown		2,183	2,183	2,196	2,196	0	(12)	0	(12)	0	2,183	0	0	0	25	08/20/2052
36179X-DE-3	GNMA2 30YR		03/07/2023	NOMURA		592,352	614,283	617,931	617,798	0	(94)	0	(94)	0	617,704	0	(25,352)	(25,352)	8,446	08/20/2052
36179X-FF-8	GNMA2 30YR		01/01/2023	Paydown		4,888	4,888	4,675	4,679	0	209	0	209	0	4,888	0	0	0	14	09/20/2052
36179X-FF-8	GNMA2 30YR		01/30/2023	GOLDMAN SACHS		1,094,772	1,159,831	1,109,270	1,110,172	0	361	0	361	0	1,110,533	0	(15,761)	(15,761)	5,638	09/20/2052
36179X-FF-8	GNMA2 30YR		02/01/2023	Paydown		3,419	3,419	3,270	3,272	0	146	0	146	0	3,419	0	0	0	2,901	09/20/2052
36179X-FF-8	GNMA2 30YR		03/01/2023	Paydown		978	978	935	936	0	42	0	42	0	978	0	0	0	10	09/20/2052

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36179X-FF-8	GNMA2 30YR		04/01/2023	Paydown		1,009	1,009	965	966	0	43	0	43	0	1,009	0	0	0	14	09/20/2052
36179X-FF-8	GNMA2 30YR		05/01/2023	Paydown		1,377	1,377	1,317	1,318	0	59	0	59	0	1,377	0	0	0	23	09/20/2052
36179X-FF-8	GNMA2 30YR		06/01/2023	Paydown		1,997	1,997	1,910	1,911	0	86	0	86	0	1,997	0	0	0	38	09/20/2052
36179X-FF-8	GNMA2 30YR		07/01/2023	Paydown		1,750	1,750	1,673	1,675	0	75	0	75	0	1,750	0	0	0	39	09/20/2052
36179X-FF-8	GNMA2 30YR		08/01/2023	Paydown		1,567	1,567	1,499	1,500	0	67	0	67	0	1,567	0	0	0	39	09/20/2052
36179X-FF-8	GNMA2 30YR		09/01/2023	Paydown		1,616	1,616	1,545	1,546	0	69	0	69	0	1,616	0	0	0	45	09/20/2052
36179X-FF-8	GNMA2 30YR		09/29/2023	GOLDMAN SACHS		240,746	274,306	262,348	262,562	0	291	0	291	0	262,853	0	(22,106)	(22,106)	8,268	09/20/2052
36179X-FF-8	GNMA2 30YR		10/01/2023	Paydown		1,657	1,657	1,585	1,586	0	71	0	71	0	1,657	0	0	0	851	09/20/2052
36179X-HX-7	GNMA2 30YR		01/01/2023	Paydown		1,427	1,427	1,337	1,339	0	89	0	89	0	1,427	0	0	0	5	10/20/2052
36179X-HX-7	GNMA2 30YR		02/01/2023	Paydown		1,245	1,245	1,166	1,168	0	77	0	77	0	1,245	0	0	0	8	10/20/2052
36179X-HX-7	GNMA2 30YR		03/01/2023	Paydown		1,257	1,257	1,178	1,179	0	78	0	78	0	1,257	0	0	0	13	10/20/2052
36179X-HX-7	GNMA2 30YR		04/01/2023	Paydown		1,798	1,798	1,685	1,686	0	112	0	112	0	1,798	0	0	0	24	10/20/2052
36179X-HX-7	GNMA2 30YR		05/01/2023	Paydown		1,950	1,950	1,827	1,829	0	121	0	121	0	1,950	0	0	0	33	10/20/2052
36179X-HX-7	GNMA2 30YR		06/01/2023	Paydown		2,302	2,302	2,157	2,159	0	143	0	143	0	2,302	0	0	0	46	10/20/2052
36179X-HX-7	GNMA2 30YR		07/01/2023	Paydown		3,005	3,005	2,815	2,818	0	187	0	187	0	3,005	0	0	0	70	10/20/2052
36179X-HX-7	GNMA2 30YR		08/01/2023	Paydown		2,681	2,681	2,511	2,514	0	167	0	167	0	2,681	0	0	0	72	10/20/2052
36179X-HX-7	GNMA2 30YR		09/01/2023	Paydown		2,669	2,669	2,501	2,503	0	166	0	166	0	2,669	0	0	0	80	10/20/2052
36179X-HX-7	GNMA2 30YR		10/01/2023	Paydown		2,408	2,408	2,256	2,258	0	150	0	150	0	2,408	0	0	0	80	10/20/2052
36179X-HX-7	GNMA2 30YR		11/01/2023	Paydown		2,789	2,789	2,613	2,615	0	174	0	174	0	2,789	0	0	0	102	10/20/2052
36179X-HX-7	GNMA2 30YR		12/01/2023	Paydown		2,634	2,634	2,468	2,470	0	164	0	164	0	2,634	0	0	0	105	10/20/2052
36179X-HY-5	GNMA2 30YR		01/01/2023	Paydown		16,196	16,196	15,513	15,524	0	672	0	672	0	16,196	0	0	0	61	10/20/2052
36179X-HY-5	GNMA2 30YR		02/01/2023	Paydown		10,692	10,692	10,241	10,249	0	444	0	444	0	10,692	0	0	0	80	10/20/2052
36179X-HY-5	GNMA2 30YR		02/21/2023	CITICORP		1,097,766	1,136,569	1,095,928	1,096,603	0	682	0	682	0	1,097,285	0	481	481	11,366	10/20/2052
36179X-HY-5	GNMA2 30YR		03/01/2023	Paydown		12,919	12,919	12,374	12,383	0	536	0	536	0	12,919	0	0	0	3,964	10/20/2052
36179X-HY-5	GNMA2 30YR		04/01/2023	Paydown		12,228	12,228	11,691	11,700	0	528	0	528	0	12,228	0	0	0	185	10/20/2052
36179X-HY-5	GNMA2 30YR		05/01/2023	Paydown		13,362	13,362	12,775	12,785	0	577	0	577	0	13,362	0	0	0	252	10/20/2052
36179X-HY-5	GNMA2 30YR		05/17/2023	GOLDMAN SACHS		993,760	1,016,634	978,364	979,001	0	1,049	0	1,049	0	980,050	0	13,710	13,710	21,915	10/20/2052
36179X-HY-5	GNMA2 30YR		05/17/2023	CITICORP		993,442	1,016,634	969,932	970,719	0	1,292	0	1,292	0	972,011	0	21,431	21,431	21,476	10/20/2052
36179X-HY-5	GNMA2 30YR		06/01/2023	Paydown		20,476	20,476	19,576	19,592	0	884	0	884	0	20,476	0	0	0	3,869	10/20/2052
36179X-HY-5	GNMA2 30YR		07/01/2023	Paydown		12,647	12,647	12,066	12,076	0	571	0	571	0	12,647	0	0	0	357	10/20/2052
36179X-HY-5	GNMA2 30YR		08/01/2023	Paydown		10,516	10,516	10,033	10,041	0	475	0	475	0	10,516	0	0	0	336	10/20/2052
36179X-HY-5	GNMA2 30YR		09/01/2023	Paydown		12,914	12,914	12,321	12,331	0	583	0	583	0	12,914	0	0	0	461	10/20/2052
36179X-HY-5	GNMA2 30YR		10/01/2023	Paydown		11,320	11,320	10,800	10,809	0	511	0	511	0	11,320	0	0	0	447	10/20/2052
36179X-HY-5	GNMA2 30YR		11/01/2023	Paydown		10,097	10,097	9,633	9,641	0	456	0	456	0	10,097	0	0	0	436	10/20/2052
36179X-HY-5	GNMA2 30YR		12/01/2023	Paydown		12,724	12,724	12,140	12,149	0	575	0	575	0	12,724	0	0	0	598	10/20/2052
36202D-MR-9	GINNIE MAE II POOL 3068		01/01/2023	Paydown		52	52	53	53	0	(1)	0	(1)	0	52	0	0	0	0	04/20/2031
36202D-MR-9	GINNIE MAE II POOL 3068		02/01/2023	Paydown		16	16	17	17	0	0	0	0	0	16	0	0	0	0	04/20/2031
36202D-MR-9	GINNIE MAE II POOL 3068		03/01/2023	Paydown		17	17	17	17	0	0	0	0	0	17	0	0	0	0	04/20/2031
36202D-MR-9	GINNIE MAE II POOL 3068		04/01/2023	Paydown		19	19	19	19	0	0	0	0	0	19	0	0	0	0	04/20/2031
36202D-MR-9	GINNIE MAE II POOL 3068		05/01/2023	Paydown		34	34	35	35	0	(1)	0	(1)	0	34	0	0	0	1	04/20/2031
36202D-MR-9	GINNIE MAE II POOL 3068		06/01/2023	Paydown		33	33	34	34	0	(1)	0	(1)	0	33	0	0	0	1	04/20/2031
36202D-MR-9	GINNIE MAE II POOL 3068		07/01/2023	Paydown		51	51	52	52	0	(1)	0	(1)	0	51	0	0	0	2	04/20/2031
36202D-MR-9	GINNIE MAE II POOL 3068		08/01/2023	Paydown		18	18	18	18	0	0	0	0	0	18	0	0	0	1	04/20/2031
36202D-MR-9	GINNIE MAE II POOL 3068		09/01/2023	Paydown		31	31	32	32	0	(1)	0	(1)	0	31	0	0	0	2	04/20/2031
36202D-MR-9	GINNIE MAE II POOL 3068		10/01/2023	Paydown		18	18	18	18	0	0	0	0	0	18	0	0	0	1	04/20/2031
36202D-MR-9	GINNIE MAE II POOL 3068		11/01/2023	Paydown		37	37	38	38	0	(1)	0	(1)	0	37	0	0	0	2	04/20/2031
36202D-MR-9	GINNIE MAE II POOL 3068		12/01/2023	Paydown		31	31	32	32	0	(1)	0	(1)	0	31	0	0	0	2	04/20/2031
36202D-T6-8	GINNIE MAE II POOL 3273		01/01/2023	Paydown		1,404	1,404	1,413	1,413	0	(9)	0	(9)	0	1,404	0	0	0	7	08/20/2032
36202D-T6-8	GINNIE MAE II POOL 3273		02/01/2023	Paydown		1,608	1,608	1,617	1,617	0	(10)	0	(10)	0	1,608	0	0	0	16	08/20/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36202D-T6-8	GINNIE MAE II POOL 3273		03/01/2023	Paydown		2,143	2,143	2,156	2,156	0	(13)	0	(13)	0	2,143	0	0	0	32	08/20/2032
36202D-T6-8	GINNIE MAE II POOL 3273		04/01/2023	Paydown		1,294	1,294	1,302	1,302	0	(8)	0	(8)	0	1,294	0	0	0	26	08/20/2032
36202D-T6-8	GINNIE MAE II POOL 3273		05/01/2023	Paydown		1,320	1,320	1,328	1,328	0	(8)	0	(8)	0	1,320	0	0	0	33	08/20/2032
36202D-T6-8	GINNIE MAE II POOL 3273		06/01/2023	Paydown		2,079	2,079	2,092	2,092	0	(13)	0	(13)	0	2,079	0	0	0	62	08/20/2032
36202D-T6-8	GINNIE MAE II POOL 3273		07/01/2023	Paydown		1,797	1,797	1,808	1,808	0	(11)	0	(11)	0	1,797	0	0	0	63	08/20/2032
36202D-T6-8	GINNIE MAE II POOL 3273		08/01/2023	Paydown		1,879	1,879	1,890	1,890	0	(11)	0	(11)	0	1,879	0	0	0	75	08/20/2032
36202D-T6-8	GINNIE MAE II POOL 3273		09/01/2023	Paydown		3,183	3,183	3,203	3,203	0	(19)	0	(19)	0	3,183	0	0	0	143	08/20/2032
36202D-T6-8	GINNIE MAE II POOL 3273		10/01/2023	Paydown		2,133	2,133	2,146	2,146	0	(13)	0	(13)	0	2,133	0	0	0	107	08/20/2032
36202D-T6-8	GINNIE MAE II POOL 3273		11/01/2023	Paydown		1,786	1,786	1,797	1,797	0	(11)	0	(11)	0	1,786	0	0	0	98	08/20/2032
36202D-T6-8	GINNIE MAE II POOL 3273		12/01/2023	Paydown		1,402	1,402	1,410	1,410	0	(9)	0	(9)	0	1,402	0	0	0	84	08/20/2032
36202D-ZE-4	GINNIE MAE II POOL 3441		01/01/2023	Paydown		2,012	2,012	1,922	1,953	0	59	0	59	0	2,012	0	0	0	8	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		01/01/2023	Paydown		1,006	1,006	961	977	0	29	0	29	0	1,006	0	0	0	4	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		01/01/2023	Paydown		3,308	3,308	3,169	3,217	0	91	0	91	0	3,308	0	0	0	12	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		02/01/2023	Paydown		2,937	2,937	2,806	2,851	0	86	0	86	0	2,937	0	0	0	22	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		02/01/2023	Paydown		1,469	1,469	1,403	1,426	0	43	0	43	0	1,469	0	0	0	11	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		02/01/2023	Paydown		4,828	4,828	4,626	4,695	0	133	0	133	0	4,828	0	0	0	36	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		03/01/2023	Paydown		1,082	1,082	1,034	1,051	0	32	0	32	0	1,082	0	0	0	12	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		03/01/2023	Paydown		541	541	517	525	0	16	0	16	0	541	0	0	0	6	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		03/01/2023	Paydown		1,779	1,779	1,705	1,730	0	49	0	49	0	1,779	0	0	0	20	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		04/01/2023	Paydown		2,378	2,378	2,272	2,309	0	70	0	70	0	2,378	0	0	0	36	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		04/01/2023	Paydown		1,189	1,189	1,136	1,154	0	35	0	35	0	1,189	0	0	0	18	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		04/01/2023	Paydown		3,909	3,909	3,745	3,802	0	107	0	107	0	3,909	0	0	0	59	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		05/01/2023	Paydown		1,662	1,662	1,587	1,613	0	49	0	49	0	1,662	0	0	0	31	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		05/01/2023	Paydown		831	831	794	807	0	24	0	24	0	831	0	0	0	16	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		05/01/2023	Paydown		2,732	2,732	2,617	2,657	0	75	0	75	0	2,732	0	0	0	51	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		06/01/2023	Paydown		990	990	946	961	0	29	0	29	0	990	0	0	0	22	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		06/01/2023	Paydown		495	495	473	480	0	14	0	14	0	495	0	0	0	11	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		06/01/2023	Paydown		1,627	1,627	1,559	1,582	0	45	0	45	0	1,627	0	0	0	37	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		07/01/2023	Paydown		1,435	1,435	1,371	1,393	0	42	0	42	0	1,435	0	0	0	38	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		07/01/2023	Paydown		718	718	685	697	0	21	0	21	0	718	0	0	0	19	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		07/01/2023	Paydown		2,359	2,359	2,260	2,294	0	65	0	65	0	2,359	0	0	0	62	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		08/01/2023	Paydown		1,097	1,097	1,048	1,065	0	32	0	32	0	1,097	0	0	0	33	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		08/01/2023	Paydown		549	549	524	532	0	16	0	16	0	549	0	0	0	16	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		08/01/2023	Paydown		1,803	1,803	1,728	1,754	0	49	0	49	0	1,803	0	0	0	54	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		09/01/2023	Paydown		1,392	1,392	1,329	1,351	0	41	0	41	0	1,392	0	0	0	47	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		09/01/2023	Paydown		696	696	665	675	0	20	0	20	0	696	0	0	0	23	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		09/01/2023	Paydown		2,287	2,287	2,191	2,225	0	63	0	63	0	2,287	0	0	0	77	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		10/01/2023	Paydown		1,298	1,298	1,240	1,260	0	38	0	38	0	1,298	0	0	0	49	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		10/01/2023	Paydown		649	649	620	630	0	19	0	19	0	649	0	0	0	24	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		10/01/2023	Paydown		2,133	2,133	2,044	2,074	0	59	0	59	0	2,133	0	0	0	80	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		11/01/2023	Paydown		1,016	1,016	970	986	0	30	0	30	0	1,016	0	0	0	42	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		11/01/2023	Paydown		508	508	485	493	0	15	0	15	0	508	0	0	0	21	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		11/01/2023	Paydown		1,670	1,670	1,600	1,624	0	46	0	46	0	1,670	0	0	0	69	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		12/01/2023	Paydown		995	995	951	966	0	29	0	29	0	995	0	0	0	45	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		12/01/2023	Paydown		498	498	475	483	0	15	0	15	0	498	0	0	0	22	09/20/2033
36202D-ZE-4	GINNIE MAE II POOL 3441		12/01/2023	Paydown		1,636	1,636	1,567	1,591	0	45	0	45	0	1,636	0	0	0	74	09/20/2033
36202X-B7-1	GINNIE MAE I POOL 612162		01/01/2023	Paydown		2,181	2,181	2,281	2,278	0	(97)	0	(97)	0	2,181	0	0	0	10	05/15/2033
36202X-B7-1	GINNIE MAE I POOL 612162		02/01/2023	Paydown		1,229	1,229	1,286	1,284	0	(55)	0	(55)	0	1,229	0	0	0	11	05/15/2033
36202X-B7-1	GINNIE MAE I POOL 612162		03/01/2023	Paydown		1,234	1,234	1,291	1,289	0	(55)	0	(55)	0	1,234	0	0	0	17	05/15/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36202X-B7-1	GINNIE MAE I POOL 612162		04/01/2023	Paydown		1,240	1,240	1,297	1,295	0	(55)	0	(55)	0	1,240	0	0	0	23	05/15/2033
36202X-B7-1	GINNIE MAE I POOL 612162		05/01/2023	Paydown		1,228	1,228	1,284	1,282	0	(55)	0	(55)	0	1,228	0	0	0	28	05/15/2033
36202X-B7-1	GINNIE MAE I POOL 612162		06/01/2023	Paydown		1,234	1,234	1,291	1,289	0	(55)	0	(55)	0	1,234	0	0	0	34	05/15/2033
36202X-B7-1	GINNIE MAE I POOL 612162		07/01/2023	Paydown		10,669	10,669	11,159	11,143	0	(474)	0	(474)	0	10,669	0	0	0	342	05/15/2033
36202X-B7-1	GINNIE MAE I POOL 612162		08/01/2023	Paydown		1,197	1,197	1,252	1,250	0	(53)	0	(53)	0	1,197	0	0	0	44	05/15/2033
36202X-B7-1	GINNIE MAE I POOL 612162		09/01/2023	Paydown		1,194	1,194	1,248	1,247	0	(53)	0	(53)	0	1,194	0	0	0	49	05/15/2033
36202X-B7-1	GINNIE MAE I POOL 612162		10/01/2023	Paydown		1,200	1,200	1,255	1,253	0	(53)	0	(53)	0	1,200	0	0	0	55	05/15/2033
36202X-B7-1	GINNIE MAE I POOL 612162		11/01/2023	Paydown		1,206	1,206	1,262	1,260	0	(54)	0	(54)	0	1,206	0	0	0	61	05/15/2033
36202X-B7-1	GINNIE MAE I POOL 612162		12/01/2023	Paydown		1,231	1,231	1,288	1,286	0	(55)	0	(55)	0	1,231	0	0	0	68	05/15/2033
36290R-QM-8	GINNIE MAE I POOL 615260		01/01/2023	Paydown		2,625	2,625	2,757	2,739	0	(114)	0	(114)	0	2,625	0	0	0	12	06/15/2033
36290R-QM-8	GINNIE MAE I POOL 615260		02/01/2023	Paydown		2,458	2,458	2,582	2,565	0	(107)	0	(107)	0	2,458	0	0	0	23	06/15/2033
36290R-QM-8	GINNIE MAE I POOL 615260		03/01/2023	Paydown		2,470	2,470	2,595	2,578	0	(108)	0	(108)	0	2,470	0	0	0	34	06/15/2033
36290R-QM-8	GINNIE MAE I POOL 615260		04/01/2023	Paydown		6,279	6,279	6,595	6,552	0	(274)	0	(274)	0	6,279	0	0	0	115	06/15/2033
36290R-QM-8	GINNIE MAE I POOL 615260		05/01/2023	Paydown		2,361	2,361	2,480	2,464	0	(103)	0	(103)	0	2,361	0	0	0	54	06/15/2033
36290R-QM-8	GINNIE MAE I POOL 615260		06/01/2023	Paydown		2,401	2,401	2,522	2,506	0	(105)	0	(105)	0	2,401	0	0	0	66	06/15/2033
36290R-QM-8	GINNIE MAE I POOL 615260		07/01/2023	Paydown		2,574	2,574	2,704	2,686	0	(112)	0	(112)	0	2,574	0	0	0	83	06/15/2033
36290R-QM-8	GINNIE MAE I POOL 615260		08/01/2023	Paydown		2,061	2,061	2,165	2,151	0	(90)	0	(90)	0	2,061	0	0	0	76	06/15/2033
36290R-QM-8	GINNIE MAE I POOL 615260		09/01/2023	Paydown		2,060	2,060	2,164	2,150	0	(90)	0	(90)	0	2,060	0	0	0	85	06/15/2033
36290R-QM-8	GINNIE MAE I POOL 615260		10/01/2023	Paydown		2,400	2,400	2,521	2,505	0	(105)	0	(105)	0	2,400	0	0	0	110	06/15/2033
36290R-QM-8	GINNIE MAE I POOL 615260		11/01/2023	Paydown		2,628	2,628	2,761	2,743	0	(115)	0	(115)	0	2,628	0	0	0	132	06/15/2033
36290R-QM-8	GINNIE MAE I POOL 615260		12/01/2023	Paydown		2,641	2,641	2,775	2,756	0	(115)	0	(115)	0	2,641	0	0	0	145	06/15/2033
36295D-NC-9	GINNIE MAE I POOL 667387		01/01/2023	Paydown		9,559	9,559	9,622	9,614	0	(55)	0	(55)	0	9,559	0	0	0	36	05/15/2039
36295D-NC-9	GINNIE MAE I POOL 667387		02/01/2023	Paydown		1,664	1,664	1,675	1,673	0	(10)	0	(10)	0	1,664	0	0	0	12	05/15/2039
36295D-NC-9	GINNIE MAE I POOL 667387		03/01/2023	Paydown		1,788	1,788	1,800	1,798	0	(10)	0	(10)	0	1,788	0	0	0	20	05/15/2039
36295D-NC-9	GINNIE MAE I POOL 667387		04/01/2023	Paydown		10,047	10,047	10,113	10,106	0	(58)	0	(58)	0	10,047	0	0	0	151	05/15/2039
36295D-NC-9	GINNIE MAE I POOL 667387		05/01/2023	Paydown		10,247	10,247	10,314	10,306	0	(59)	0	(59)	0	10,247	0	0	0	192	05/15/2039
36295D-NC-9	GINNIE MAE I POOL 667387		06/01/2023	Paydown		1,953	1,953	1,966	1,965	0	(11)	0	(11)	0	1,953	0	0	0	44	05/15/2039
36295D-NC-9	GINNIE MAE I POOL 667387		07/01/2023	Paydown		1,796	1,796	1,808	1,806	0	(10)	0	(10)	0	1,796	0	0	0	47	05/15/2039
36295D-NC-9	GINNIE MAE I POOL 667387		08/01/2023	Paydown		1,657	1,657	1,668	1,667	0	(10)	0	(10)	0	1,657	0	0	0	50	05/15/2039
36295D-NC-9	GINNIE MAE I POOL 667387		09/01/2023	Paydown		4,608	4,608	4,638	4,635	0	(27)	0	(27)	0	4,608	0	0	0	156	05/15/2039
36295D-NC-9	GINNIE MAE I POOL 667387		10/01/2023	Paydown		1,587	1,587	1,597	1,596	0	(9)	0	(9)	0	1,587	0	0	0	60	05/15/2039
36295D-NC-9	GINNIE MAE I POOL 667387		11/01/2023	Paydown		4,239	4,239	4,267	4,264	0	(25)	0	(25)	0	4,239	0	0	0	175	05/15/2039
36295D-NC-9	GINNIE MAE I POOL 667387		12/01/2023	Paydown		1,536	1,536	1,546	1,545	0	(9)	0	(9)	0	1,536	0	0	0	69	05/15/2039
38378B-BF-5	GINNIE MAE 2012-9 C IO		01/01/2023	Paydown		33,404	33,404	33,219	33,236	0	168	0	168	0	33,404	0	0	0	97	11/16/2052
38378B-BF-5	GINNIE MAE 2012-9 C IO		02/01/2023	Paydown		33,508	33,508	33,323	33,340	0	168	0	168	0	33,508	0	0	0	194	11/16/2052
38378B-BF-5	GINNIE MAE 2012-9 C IO		03/01/2023	Paydown		33,613	33,613	33,428	33,445	0	169	0	169	0	33,613	0	0	0	292	11/16/2052
38378B-BF-5	GINNIE MAE 2012-9 C IO		04/01/2023	Paydown		33,719	33,719	33,532	33,549	0	169	0	169	0	33,719	0	0	0	390	11/16/2052
38378B-BF-5	GINNIE MAE 2012-9 C IO		05/01/2023	Paydown		33,824	33,824	33,637	33,654	0	170	0	170	0	33,824	0	0	0	489	11/16/2052
38378B-BF-5	GINNIE MAE 2012-9 C IO		06/01/2023	Paydown		33,930	33,930	33,743	33,760	0	170	0	170	0	33,930	0	0	0	589	11/16/2052
38378B-BF-5	GINNIE MAE 2012-9 C IO		07/01/2023	Paydown		34,037	34,037	33,849	33,866	0	171	0	171	0	34,037	0	0	0	689	11/16/2052
38378B-BF-5	GINNIE MAE 2012-9 C IO		08/01/2023	Paydown		34,143	34,143	33,955	33,972	0	171	0	171	0	34,143	0	0	0	790	11/16/2052
38378B-BF-5	GINNIE MAE 2012-9 C IO		09/01/2023	Paydown		34,250	34,250	34,061	34,078	0	172	0	172	0	34,250	0	0	0	891	11/16/2052
38378B-BF-5	GINNIE MAE 2012-9 C IO		10/01/2023	Paydown		34,358	34,358	34,168	34,185	0	173	0	173	0	34,358	0	0	0	993	11/16/2052
38378B-BF-5	GINNIE MAE 2012-9 C IO		11/01/2023	Paydown		34,465	34,465	34,275	34,292	0	173	0	173	0	34,465	0	0	0	1,096	11/16/2052
38378B-BF-5	GINNIE MAE 2012-9 C IO		12/01/2023	Paydown		34,573	34,573	34,382	34,399	0	174	0	174	0	34,573	0	0	0	1,200	11/16/2052
38378B-RE-1	GINNIE MAE 2012-35 C		01/01/2023	Paydown		1,466	1,466	1,484	1,467	0	(2)	0	(2)	0	1,466	0	0	0	4	11/16/2052
38378B-RE-1	GINNIE MAE 2012-35 C		02/01/2023	Paydown		1,470	1,470	1,489	1,472	0	(2)	0	(2)	0	1,470	0	0	0	8	11/16/2052
38378B-RE-1	GINNIE MAE 2012-35 C		03/01/2023	Paydown		1,475	1,475	1,494	1,476	0	(2)	0	(2)	0	1,475	0	0	0	12	11/16/2052
38378B-RE-1	GINNIE MAE 2012-35 C		04/01/2023	Paydown		1,479	1,479	1,498	1,481	0	(2)	0	(2)	0	1,479	0	0	0	16	11/16/2052

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38378B-RE-1	GINNIE MAE 2012-35 C		05/01/2023	Paydown		1,484	1,484	1,503	1,485	0	(2)	0	(2)	0	1,484	0	0	0	20	11/16/2052
38378B-RE-1	GINNIE MAE 2012-35 C		06/01/2023	Paydown		1,488	1,488	1,507	1,490	0	(2)	0	(2)	0	1,488	0	0	0	24	11/16/2052
38378B-RE-1	GINNIE MAE 2012-35 C		07/01/2023	Paydown		86,335	86,335	87,441	86,429	0	(94)	0	(94)	0	86,335	0	0	0	1,637	11/16/2052
38378B-SU-4	GINNIE MAE 2012-46 C		01/01/2023	Paydown		39,041	39,041	39,041	39,041	0	0	0	0	0	39,041	0	0	0	103	05/16/2050
38378B-SU-4	GINNIE MAE 2012-46 C		02/01/2023	Paydown		39,159	39,159	39,159	39,159	0	0	0	0	0	39,159	0	0	0	207	05/16/2050
38378B-SU-4	GINNIE MAE 2012-46 C		03/01/2023	Paydown		39,277	39,277	39,277	39,277	0	0	0	0	0	39,277	0	0	0	312	05/16/2050
38378B-SU-4	GINNIE MAE 2012-46 C		04/01/2023	Paydown		39,395	39,395	39,395	39,395	0	0	0	0	0	39,395	0	0	0	417	05/16/2050
38378B-SU-4	GINNIE MAE 2012-46 C		05/01/2023	Paydown		39,514	39,514	39,514	39,514	0	0	0	0	0	39,514	0	0	0	523	05/16/2050
38378B-SU-4	GINNIE MAE 2012-46 C		06/01/2023	Paydown		39,633	39,633	39,633	39,633	0	0	0	0	0	39,633	0	0	0	629	05/16/2050
38378B-SU-4	GINNIE MAE 2012-46 C		07/01/2023	Paydown		39,753	39,753	39,753	39,753	0	0	0	0	0	39,753	0	0	0	736	05/16/2050
38378B-SU-4	GINNIE MAE 2012-46 C		08/01/2023	Paydown		39,873	39,873	39,873	39,873	0	0	0	0	0	39,873	0	0	0	844	05/16/2050
38378B-SU-4	GINNIE MAE 2012-46 C		09/01/2023	Paydown		39,993	39,993	39,993	39,993	0	0	0	0	0	39,993	0	0	0	953	05/16/2050
38378B-SU-4	GINNIE MAE 2012-46 C		10/01/2023	Paydown		40,114	40,114	40,114	40,114	0	0	0	0	0	40,114	0	0	0	1,062	05/16/2050
38378B-SU-4	GINNIE MAE 2012-46 C		11/01/2023	Paydown		40,235	40,235	40,235	40,235	0	0	0	0	0	40,235	0	0	0	1,171	05/16/2050
38378B-SU-4	GINNIE MAE 2012-46 C		12/01/2023	Paydown		40,356	40,356	40,356	40,356	0	0	0	0	0	40,356	0	0	0	1,282	05/16/2050
38378B-UY-3	GINNIE MAE 2012-58 C		01/01/2023	Paydown		21,978	21,978	21,924	21,967	0	11	0	11	0	21,978	0	0	0	57	02/16/2053
38378B-UY-3	GINNIE MAE 2012-58 C		01/01/2023	Paydown		19,231	19,231	19,183	19,231	0	0	0	0	0	19,231	0	0	0	50	02/16/2053
38378B-UY-3	GINNIE MAE 2012-58 C		02/01/2023	Paydown		22,042	22,042	21,988	22,031	0	11	0	11	0	22,042	0	0	0	115	02/16/2053
38378B-UY-3	GINNIE MAE 2012-58 C		02/01/2023	Paydown		19,287	19,287	19,239	19,287	0	0	0	0	0	19,287	0	0	0	101	02/16/2053
38378B-UY-3	GINNIE MAE 2012-58 C		03/01/2023	Paydown		22,107	22,107	22,052	22,096	0	11	0	11	0	22,107	0	0	0	173	02/16/2053
38378B-UY-3	GINNIE MAE 2012-58 C		03/01/2023	Paydown		19,344	19,344	19,296	19,344	0	0	0	0	0	19,344	0	0	0	151	02/16/2053
38378B-UY-3	GINNIE MAE 2012-58 C		04/01/2023	Paydown		22,172	22,172	22,117	22,161	0	11	0	11	0	22,172	0	0	0	231	02/16/2053
38378B-UY-3	GINNIE MAE 2012-58 C		04/01/2023	Paydown		19,400	19,400	19,353	19,400	0	0	0	0	0	19,400	0	0	0	202	02/16/2053
38378B-UY-3	GINNIE MAE 2012-58 C		05/01/2023	Paydown		22,237	22,237	22,182	22,226	0	11	0	11	0	22,237	0	0	0	290	02/16/2053
38378B-UY-3	GINNIE MAE 2012-58 C		05/01/2023	Paydown		19,457	19,457	19,409	19,457	0	0	0	0	0	19,457	0	0	0	254	02/16/2053
38378B-UY-3	GINNIE MAE 2012-58 C		06/01/2023	Paydown		22,302	22,302	22,247	22,291	0	11	0	11	0	22,302	0	0	0	349	02/16/2053
38378B-UY-3	GINNIE MAE 2012-58 C		06/01/2023	Paydown		19,514	19,514	19,466	19,514	0	0	0	0	0	19,514	0	0	0	305	02/16/2053
38378B-UY-3	GINNIE MAE 2012-58 C		07/01/2023	Paydown		22,368	22,368	22,312	22,356	0	11	0	11	0	22,368	0	0	0	408	02/16/2053
38378B-UY-3	GINNIE MAE 2012-58 C		07/01/2023	Paydown		19,572	19,572	19,523	19,572	0	0	0	0	0	19,572	0	0	0	357	02/16/2053
38378B-UY-3	GINNIE MAE 2012-58 C		08/01/2023	Paydown		22,433	22,433	22,378	22,422	0	11	0	11	0	22,433	0	0	0	468	02/16/2053
38378B-UY-3	GINNIE MAE 2012-58 C		08/01/2023	Paydown		19,629	19,629	19,581	19,629	0	0	0	0	0	19,629	0	0	0	410	02/16/2053
38378B-UY-3	GINNIE MAE 2012-58 C		09/01/2023	Paydown		22,499	22,499	22,444	22,488	0	11	0	11	0	22,499	0	0	0	528	02/16/2053
38378B-UY-3	GINNIE MAE 2012-58 C		09/01/2023	Paydown		19,687	19,687	19,638	19,687	0	0	0	0	0	19,687	0	0	0	462	02/16/2053
38378B-UY-3	GINNIE MAE 2012-58 C		10/01/2023	Paydown		22,565	22,565	22,509	22,554	0	11	0	11	0	22,565	0	0	0	589	02/16/2053
38378B-UY-3	GINNIE MAE 2012-58 C		10/01/2023	Paydown		19,744	19,744	19,696	19,744	0	0	0	0	0	19,744	0	0	0	515	02/16/2053
38378B-UY-3	GINNIE MAE 2012-58 C		11/01/2023	Paydown		22,631	22,631	22,576	22,620	0	11	0	11	0	22,631	0	0	0	649	02/16/2053
38378B-UY-3	GINNIE MAE 2012-58 C		11/01/2023	Paydown		19,802	19,802	19,754	19,802	0	0	0	0	0	19,802	0	0	0	568	02/16/2053
38378B-UY-3	GINNIE MAE 2012-58 C		12/01/2023	Paydown		22,698	22,698	22,642	22,686	0	11	0	11	0	22,698	0	0	0	710	02/16/2053
38378B-UY-3	GINNIE MAE 2012-58 C		12/01/2023	Paydown		19,860	19,860	19,812	19,860	0	0	0	0	0	19,860	0	0	0	622	02/16/2053
912803-CH-4	US TREASURY PRINCIPAL		05/23/2023	SQUIRE RE II		1,929,230	2,500,000	1,899,450	1,901,576	0	27,654	0	27,654	0	1,929,230	0	0	0	0	05/15/2030
912803-CH-4	US TREASURY PRINCIPAL		11/17/2023	SQUIRE RE II		988,741	1,326,000	1,007,468	1,008,596	0	33,355	0	33,355	0	1,041,951	0	(53,210)	(53,210)	0	05/15/2030
912803-CH-4	US TREASURY PRINCIPAL		12/15/2023	SQUIRE RE II		5,237,896	7,000,000	5,318,461	5,324,412	0	191,766	0	191,766	0	5,516,178	0	(278,282)	(278,282)	0	05/15/2030
912810-EQ-7	US TREASURY NOTES		08/15/2023	Maturity		5,000,000	5,000,000	5,628,516	5,033,392	0	(33,392)	0	(33,392)	0	5,000,000	0	0	0	312,500	08/15/2023
912810-PU-6	US TREASURY NOTES		02/07/2023	NOMURA		1,461,586	1,270,000	1,833,419	1,750,208	0	(3,050)	0	(3,050)	0	1,747,158	0	(285,572)	(285,572)	14,910	05/15/2037
912810-PU-6	US TREASURY NOTES		02/15/2023	NOMURA		1,702,318	1,500,000	2,165,455	2,067,175	0	(4,359)	0	(4,359)	0	2,062,815	0	(360,497)	(360,497)	19,268	05/15/2037
912810-PU-6	US TREASURY NOTES		10/04/2023	NOMURA		2,542,178	2,500,000	3,609,092	3,445,291	0	(43,542)	0	(43,542)	0	3,401,749	0	(859,572)	(859,572)	111,073	05/15/2037
912810-QT-8	US TREASURY NOTES		02/23/2023	BANK OF MONTREAL		1,761,633	2,000,000	1,923,680	1,925,471	0	408	0	408	0	1,925,880	0	(164,247)	(164,247)	17,438	11/15/2041
912810-QT-8	US TREASURY NOTES		02/23/2023	JP MORGAN		880,269	1,000,000	961,840	962,736	0	204	0	204	0	962,940	0	(82,670)	(82,670)	8,719	11/15/2041
912810-SL-3	US TREASURY NOTES		12/22/2023	BANK OF MONTREAL		131,218,750	200,000,000	225,744,063	223,937,576	0	(713,486)	0	(713,486)	0	223,224,089	0	(92,005,339)	(92,005,339)	5,445,652	02/15/2050

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
912810-SL-3	US TREASURY NOTES		12/26/2023	CITICORP		42,600,131	65,000,000	74,181,250	73,532,894	0	(256,574)	0	(256,574)	0	73,276,320	0	(30,676,190)	(30,676,190)	1,773,370	02/15/2050
912810-ST-6	US TREASURY NOTES		03/13/2023	BANK OF MONTREAL		4,550,106	6,600,000	5,379,473	5,437,422	0	9,988	0	9,988	0	5,447,409	0	(897,303)	(897,303)	29,832	11/15/2040
912810-TF-5	US TREASURY NOTES		03/13/2023	GOLDMAN SACHS		840,652	1,050,000	984,309	986,100	0	500	0	500	0	986,600	0	(145,948)	(145,948)	14,329	02/15/2042
912810-TF-5	US TREASURY NOTES		10/04/2023	DEUTSCHE BANK		1,692,568	2,500,000	2,166,807	2,173,928	0	9,447	0	9,447	0	2,183,375	0	(490,807)	(490,807)	67,604	02/15/2042
912810-TF-5	US TREASURY NOTES		10/11/2023	BANK OF MONTREAL		689,371	1,000,000	851,289	854,348	0	4,274	0	4,274	0	858,622	0	(169,251)	(169,251)	27,493	02/15/2042
912810-TG-3	US TREASURY NOTES		02/15/2023	JP MORGAN		1,825,390	2,200,000	2,141,591	2,142,121	0	143	0	143	0	2,142,263	0	(316,874)	(316,874)	16,249	05/15/2052
912810-TG-3	US TREASURY NOTES		07/31/2023	DEUTSCHE BANK		641,997	800,000	784,894	785,027	0	184	0	184	0	785,211	0	(143,214)	(143,214)	16,375	05/15/2052
912810-TG-3	US TREASURY NOTES		09/11/2023	DEUTSCHE BANK		978,600	1,300,000	1,120,357	1,120,845	0	2,180	0	2,180	0	1,123,026	0	(144,426)	(144,426)	30,875	05/15/2052
912810-TJ-7	US TREASURY NOTES		03/07/2023	NOMURA		1,269,193	1,500,000	1,440,135	1,440,526	0	238	0	238	0	1,440,764	0	(171,571)	(171,571)	25,111	08/15/2052
912810-TJ-7	US TREASURY NOTES		03/28/2023	BANK OF MONTREAL		861,715	1,000,000	950,590	950,916	0	241	0	241	0	951,157	0	(89,442)	(89,442)	18,481	08/15/2052
912810-TK-4	US TREASURY NOTES		02/07/2023	BANK OF MONTREAL		1,395,697	1,500,000	1,468,014	1,468,329	0	138	0	138	0	1,468,467	0	(72,770)	(72,770)	24,350	08/15/2042
912810-TL-2	US TREASURY NOTES		01/04/2023	JP MORGAN		1,036,637	1,000,000	1,019,418	1,019,340	0	(6)	0	(6)	0	1,019,334	0	17,303	17,303	5,635	11/15/2052
912810-TL-2	US TREASURY NOTES		02/06/2023	WELLS FARGO		846,122	800,000	815,534	815,472	0	(39)	0	(39)	0	815,433	0	30,689	30,689	7,425	11/15/2052
912810-TL-2	US TREASURY NOTES		03/07/2023	NOMURA		3,065,261	3,000,000	3,130,602	3,130,429	0	(477)	0	(477)	0	3,129,952	0	(64,691)	(64,691)	37,459	11/15/2052
912810-TL-2	US TREASURY NOTES		07/31/2023	BANK OF MONTREAL		2,266,104	2,275,000	2,306,396	2,306,385	0	(354)	0	(354)	0	2,306,031	0	(39,927)	(39,927)	64,788	11/15/2052
912810-TL-2	US TREASURY NOTES		11/01/2023	JP MORGAN		950,533	1,125,000	1,129,575	1,129,575	0	(39)	0	(39)	0	1,129,535	0	(179,003)	(179,003)	43,410	11/15/2052
912810-TL-2	US TREASURY NOTES		11/03/2023	BANK OF MONTREAL		265,932	300,000	301,220	301,220	0	(10)	0	(10)	0	301,210	0	(35,278)	(35,278)	11,707	11/15/2052
912828-4N-7	US TREASURY NOTES		01/09/2023	BANK OF MONTREAL		3,840,922	4,000,000	3,960,211	3,962,601	0	150	0	150	0	3,962,750	0	(121,829)	(121,829)	17,790	05/15/2028
912828-4N-7	US TREASURY NOTES		06/20/2023	JP MORGAN		2,377,238	2,500,000	2,474,912	2,476,419	0	1,921	0	1,921	0	2,478,339	0	(101,102)	(101,102)	43,164	05/15/2028
912828-5N-6	US TREASURY NOTES		01/04/2023	DEUTSCHE BANK		2,414,249	2,500,000	2,492,684	2,493,601	0	19	0	19	0	2,493,620	0	(79,371)	(79,371)	7,109	11/30/2025
912828-6A-3	US TREASURY NOTES		07/19/2023	GOLDMAN SACHS		2,389,347	2,500,000	2,451,278	2,456,227	0	7,530	0	7,530	0	2,463,757	0	(74,410)	(74,410)	63,631	01/31/2026
912828-6A-3	US TREASURY NOTES		09/19/2023	JP MORGAN		948,864	1,000,000	978,968	981,066	0	4,246	0	4,246	0	985,312	0	(36,449)	(36,449)	29,888	01/31/2026
912828-6A-3	US TREASURY NOTES		09/26/2023	BANK OF MONTREAL		2,370,206	2,500,000	2,443,563	2,449,105	0	11,711	0	11,711	0	2,460,815	0	(90,609)	(90,609)	75,968	01/31/2026
912828-P4-6	US TREASURY NOTES		02/02/2023	JP MORGAN		563,365	600,000	598,456	599,185	0	25	0	25	0	599,211	0	(35,845)	(35,845)	4,557	02/15/2026
912828-P4-6	US TREASURY NOTES		12/13/2023	DEUTSCHE BANK		377,499	400,000	398,970	399,457	0	161	0	161	0	399,618	0	(22,119)	(22,119)	8,637	02/15/2026
912828-P4-6	US TREASURY NOTES		12/18/2023	NOMURA		7,550,286	8,000,000	8,304,597	8,201,836	0	(61,832)	0	(61,832)	0	8,140,004	0	(589,718)	(589,718)	174,511	02/15/2026
91282C-AF-8	US TREASURY		08/15/2023	Maturity		1,000,000	1,000,000	998,753	999,647	0	353	0	353	0	1,000,000	0	0	0	1,250	08/15/2023
91282C-AF-8	US TREASURY		08/15/2023	Maturity		8,400,000	8,400,000	8,389,528	8,397,032	0	2,968	0	2,968	0	8,400,000	0	0	0	10,500	08/15/2023
91282C-AP-6	US TREASURY		10/15/2023	Maturity		5,300,000	5,300,000	5,288,424	5,296,930	0	3,070	0	3,070	0	5,300,000	0	0	0	6,625	10/15/2023
91282C-AP-6	US TREASURY		10/15/2023	Maturity		23,200,000	23,200,000	23,148,937	23,186,496	0	13,504	0	13,504	0	23,200,000	0	0	0	29,000	10/15/2023
91282C-EM-9	US TREASURY		06/01/2023	BANK OF MONTREAL		954,957	1,000,000	1,006,176	1,005,673	0	(339)	0	(339)	0	1,005,334	0	(50,377)	(50,377)	16,953	04/30/2029
91282C-EM-9	US TREASURY		10/05/2023	JP MORGAN		2,910,862	3,200,000	3,180,052	3,180,712	0	2,139	0	2,139	0	3,182,851	0	(271,989)	(271,989)	85,750	04/30/2029
91282C-EM-9	US TREASURY		11/07/2023	BANK OF MONTREAL		3,670,453	4,000,000	3,938,133	3,941,114	0	7,327	0	7,327	0	3,948,441	0	(277,989)	(277,989)	117,527	04/30/2029
91282C-EP-2	US TREASURY		01/04/2023	HSBC SECURITIES		3,279,595	3,500,000	3,427,983	3,430,165	0	67	0	67	0	3,430,232	0	(150,637)	(150,637)	14,176	05/15/2032
91282C-EP-2	US TREASURY		01/09/2023	BANK OF MONTREAL		3,796,078	4,000,000	3,769,352	3,774,185	0	487	0	487	0	3,774,672	0	21,406	21,406	17,790	05/15/2032
91282C-EP-2	US TREASURY		01/17/2023	MORGAN STANLEY		901,346	950,000	851,961	853,607	0	413	0	413	0	854,021	0	47,325	47,325	4,904	05/15/2032
91282C-EP-2	US TREASURY		03/13/2023	NOMURA		2,566,993	2,700,000	2,428,013	2,432,485	0	4,654	0	4,654	0	2,437,139	0	129,855	129,855	25,518	05/15/2032
91282C-EP-2	US TREASURY		03/14/2023	JP MORGAN		3,292,720	3,500,000	3,299,651	3,300,847	0	3,607	0	3,607	0	3,304,454	0	(11,734)	(11,734)	33,356	05/15/2032
91282C-EP-2	US TREASURY		05/16/2023	BARCLAYS CAPITAL		332,567	350,000	330,601	330,717	0	664	0	664	0	331,381	0	1,186	1,186	5,086	05/15/2032
91282C-EQ-0	US TREASURY		02/23/2023	BANK OF AMERICA		2,882,451	3,000,000	2,963,799	2,969,502	0	1,831	0	1,831	0	2,971,333	0	(88,882)	(88,882)	23,018	05/15/2025
91282C-EQ-0	US TREASURY		03/21/2023	JP MORGAN		4,856,429	5,000,000	4,936,892	4,945,548	0	4,885	0	4,885	0	4,950,433	0	(94,005)	(94,005)	48,239	05/15/2025
91282C-EQ-0	US TREASURY		05/09/2023	BANK OF MONTREAL		2,925,693	3,000,000	2,961,573	2,966,843	0	4,871	0	4,871	0	2,971,714	0	(46,021)	(46,021)	40,111	05/15/2025
91282C-EQ-0	US TREASURY		05/16/2023	CITICORP		1,950,306	2,000,000	1,958,366	1,963,117	0	5,678	0	5,678	0	1,968,795	0	(18,489)	(18,489)	27,799	05/15/2025
91282C-ES-6	US TREASURY		01/04/2023	BARCLAYS CAPITAL		3,288,892	3,500,000	3,314,467	3,319,071	0	255	0	255	0	3,319,327	0	(30,434)	(30,434)	9,519	05/31/2029
91282C-EU-1	US TREASURY		08/30/2023	CITICORP		2,953,145	3,062,000	3,035,696	3,040,277	0	5,649	0	5,649	0	3,045,926	0	(92,781)	(92,781)	62,537	06/15/2025
91282C-EU-1	US TREASURY		08/31/2023	BANK OF MONTREAL		481,893	500,000	495,705	496,453	0	926	0	926	0	497,379	0	(15,486)	(15,486)	10,251	06/15/2025
91282C-EU-1	US TREASURY		09/05/2023	BANK OF MONTREAL		4,816,192	5,000,200	4,946,504	4,953,317	0	12,516	0	12,516	0	4,965,833	0	(149,641)	(149,641)	104,478	06/15/2025
91282C-EW-7	US TREASURY		01/17/2023	DEUTSCHE BANK		982,965	1,000,000	1,009,300	1,008,649	0	(79)	0	(79)	0	1,008,570	0	(25,605)	(25,605)	17,956	06/30/2027
91282C-EW-7	US TREASURY		02/07/2023	HSBC SECURITIES		486,658	500,000	501,408	501,315	0	(15)	0	(15)	0	501,300	0	(14,642)	(14,642)	9,876	06/30/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
91282C-EW-7	US TREASURY		04/24/2023	BANK OF MONTREAL		1,377,519	1,400,000	1,401,798	1,401,685	0	51	0	51	0	1,401,736	0	(24,217)	(24,217)	37,204	06/30/2027
91282C-FL-0	US TREASURY		03/13/2023	NOMURA		2,021,867	2,000,000	1,960,979	1,961,714	0	1,014	0	1,014	0	1,962,728	0	59,139	59,139	35,130	09/30/2029
91282C-FL-0	US TREASURY		03/13/2023	WELLS FARGO		2,027,883	2,000,000	1,969,910	1,970,521	0	784	0	784	0	1,971,305	0	56,578	56,578	35,130	09/30/2029
91282C-FL-0	US TREASURY		05/17/2023	GOLDMAN SACHS		1,521,791	1,500,000	1,516,236	1,516,081	0	(778)	0	(778)	0	1,515,304	0	6,487	6,487	36,685	09/30/2029
91282C-FQ-9	US TREASURY		03/23/2023	SG AMERICAS		4,021,549	4,000,000	4,004,232	4,004,002	0	(850)	0	(850)	0	4,003,151	0	18,398	18,398	69,613	10/31/2024
91282C-FQ-9	US TREASURY		07/05/2023	DEUTSCHE BANK		987,575	1,000,000	1,001,019	1,000,981	0	(331)	0	(331)	0	1,000,650	0	(13,075)	(13,075)	29,840	10/31/2024
91282C-FQ-9	US TREASURY		07/20/2023	JP MORGAN		2,472,746	2,500,000	2,501,844	2,501,764	0	(688)	0	(688)	0	2,501,076	0	(28,330)	(28,330)	79,059	10/31/2024
91282C-FT-3	US TREASURY		10/10/2023	BARCLAYS CAPITAL		1,928,117	2,000,000	2,027,196	2,027,070	0	(2,719)	0	(2,719)	0	2,024,350	0	(96,233)	(96,233)	75,652	10/31/2029
91282C-FV-8	US TREASURY		03/20/2023	BARCLAYS CAPITAL		1,366,772	1,300,000	1,360,130	1,359,847	0	(1,142)	0	(1,142)	0	1,358,705	0	8,067	8,067	18,813	11/15/2032
91282C-FV-8	US TREASURY		03/30/2023	NOMURA		391,771	375,000	392,461	392,379	0	(367)	0	(367)	0	392,012	0	(241)	(241)	5,811	11/15/2032
91282C-FV-8	US TREASURY		04/27/2023	DEUTSCHE BANK		1,676,431	1,600,000	1,675,069	1,674,715	0	(2,050)	0	(2,050)	0	1,672,665	0	3,766	3,766	29,901	11/15/2032
91282C-FV-8	US TREASURY		05/09/2023	BANK OF MONTREAL		4,952,372	4,725,000	4,971,297	4,970,135	0	(7,407)	0	(7,407)	0	4,962,728	0	(10,356)	(10,356)	94,761	11/15/2032
91282C-FV-8	US TREASURY		05/30/2023	JP MORGAN		2,684,083	2,600,000	2,732,510	2,731,954	0	(4,646)	0	(4,646)	0	2,727,308	0	(43,224)	(43,224)	58,579	11/15/2032
91282C-FV-8	US TREASURY		06/01/2023	BANK OF MONTREAL		1,558,822	1,500,000	1,567,381	1,567,081	0	(2,368)	0	(2,368)	0	1,564,713	0	(5,891)	(5,891)	33,964	11/15/2032
91282C-FV-8	US TREASURY		07/18/2023	CITICORP		2,049,133	2,000,000	2,039,696	2,039,664	0	(1,843)	0	(1,843)	0	2,037,821	0	11,312	11,312	55,822	11/15/2032
91282C-FV-8	US TREASURY		07/27/2023	BARCLAYS CAPITAL		906,043	900,000	917,863	917,849	0	(869)	0	(869)	0	916,980	0	(10,937)	(10,937)	26,028	11/15/2032
0109999999. Subtotal - Bonds - U.S. Governments						369,590,722	471,638,764	503,883,527	500,604,677	0	(806,471)	0	(806,471)	0	499,798,199	0	(130,207,480)	(130,207,480)	10,199,699	XXX
135087-A6-1	CANADIAN GOVERNMENT BOND		06/01/2023	Maturity		6,861,000	6,861,000	6,669,524	6,852,421	0	8,579	0	8,579	0	6,861,000	0	0	0	67,858	06/01/2023
135087-A6-1	CANADIAN GOVERNMENT BOND		06/01/2023	Maturity		2,073,000	2,073,000	1,893,686	2,064,490	0	8,510	0	8,510	0	2,073,000	0	0	0	18,015	06/01/2023
22411V-AY-4	CPPIB CAPITAL INC		11/02/2023	TD SECURITIES (USA)		2,946,346	2,986,000	2,983,611	2,983,691	0	1,095	0	1,095	0	2,984,786	0	(38,440)	(38,440)	128,305	10/21/2024
651333-DS-2	PROVINCE OF NEWFOUNDLAND		10/13/2023	Maturity		6,000,000	6,000,000	5,932,007	5,986,761	0	13,239	0	13,239	0	6,000,000	0	0	0	439,200	10/13/2023
651333-DS-2	PROVINCE OF NEWFOUNDLAND		10/13/2023	Maturity		2,210,000	2,210,000	2,562,511	2,269,172	0	(59,172)	0	(59,172)	0	2,210,000	0	0	0	161,772	10/13/2023
459058-JZ-7	INTL BK RECON & DEV	C	11/02/2023	WELLS FARGO		1,685,500	2,000,000	1,995,980	1,996,695	0	478	0	478	0	1,997,172	0	(311,672)	(311,672)	25,823	09/13/2028
46513E-GV-8	ISRAEL GOVERNMENT AID BOND	C	12/04/2023	Maturity		5,000,000	5,000,000	5,154,948	5,030,722	0	(30,722)	0	(30,722)	0	5,000,000	0	0	0	275,000	12/04/2023
46513E-GV-8	ISRAEL GOVERNMENT AID BOND	C	12/04/2023	Maturity		5,000,000	5,000,000	5,418,445	5,030,722	0	(30,722)	0	(30,722)	0	5,000,000	0	0	0	275,000	12/04/2023
500769-JH-8	KFW INTERNATL	C	03/22/2023	NOMURA		4,870,550	5,000,000	5,002,950	5,000,896	0	(258)	0	(258)	0	5,000,638	0	(130,088)	(130,088)	5,382	10/19/2023
500769-JM-7	KFW INTERNATL	C	06/05/2023	TD SECURITIES (USA)		1,590,265	1,652,000	1,647,688	1,650,298	0	621	0	621	0	1,650,919	0	(60,654)	(60,654)	3,086	03/08/2024
698299-BT-0	REPUBLIC OF PANAMA	C	04/12/2023	HSBC SECURITIES		633,006	600,000	593,676	593,662	0	9	0	9	0	593,671	0	39,335	39,335	15,253	02/14/2035
715638-DF-6	PERU	C	04/12/2023	HSBC SECURITIES		432,900	500,000	390,000	392,100	0	2,972	0	2,972	0	395,072	0	37,828	37,828	10,088	01/23/2031
91087B-AN-0	UNITED MEXICAN STATES	C	12/27/2023	ATHENE ANNUITY & LIFE		2,716,962	4,000,000	3,564,942	3,569,495	0	4,444	0	4,444	0	3,573,939	0	(856,977)	(856,977)	164,667	05/24/2061
AX8009-11-7	RUSSIAN FOREIGN BOND	C	10/31/2023	KNG Securities		1,296,250	3,400,000	669,375	735,217	0	83,052	0	83,052	0	818,269	0	477,981	477,981	0	03/28/2035
N0727E-AA-4	ARUBA	C	05/10/2023	ATHENE ANNUITY & LIFE		21,737,938	20,127,720	20,027,081	20,056,204	0	4,136	0	4,136	0	20,060,340	0	1,677,597	1,677,597	849,339	06/12/2027
0309999999. Subtotal - Bonds - All Other Governments						65,053,717	67,409,720	64,506,424	64,212,546	0	6,261	0	6,261	0	64,218,806	0	834,910	834,910	2,438,788	XXX
125580-AA-7	GSA NATIONAL INSTITUT		01/10/2023	Redemption		95,237	95,237	95,237	95,237	0	0	0	0	0	95,237	0	0	0	286	09/10/2035
125580-AA-7	GSA NATIONAL INSTITUT		02/10/2023	Redemption		95,540	95,540	95,540	95,540	0	0	0	0	0	95,540	0	0	0	574	09/10/2035
125580-AA-7	GSA NATIONAL INSTITUT		03/10/2023	Redemption		95,844	95,844	95,844	95,844	0	0	0	0	0	95,844	0	0	0	864	09/10/2035
125580-AA-7	GSA NATIONAL INSTITUT		04/10/2023	Redemption		96,148	96,148	96,148	96,148	0	0	0	0	0	96,148	0	0	0	1,155	09/10/2035
125580-AA-7	GSA NATIONAL INSTITUT		05/10/2023	Redemption		96,454	96,454	96,454	96,454	0	0	0	0	0	96,454	0	0	0	1,449	09/10/2035
125580-AA-7	GSA NATIONAL INSTITUT		06/10/2023	Redemption		96,760	96,760	96,760	96,760	0	0	0	0	0	96,760	0	0	0	1,744	09/10/2035
125580-AA-7	GSA NATIONAL INSTITUT		07/10/2023	Redemption		97,068	97,068	97,068	97,068	0	0	0	0	0	97,068	0	0	0	2,041	09/10/2035
125580-AA-7	GSA NATIONAL INSTITUT		08/10/2023	Redemption		97,377	97,377	97,377	97,377	0	0	0	0	0	97,377	0	0	0	2,340	09/10/2035
125580-AA-7	GSA NATIONAL INSTITUT		09/10/2023	Redemption		97,686	97,686	97,686	97,686	0	0	0	0	0	97,686	0	0	0	2,641	09/10/2035
125580-AA-7	GSA NATIONAL INSTITUT		10/10/2023	Redemption		103,315	103,315	103,315	103,315	0	0	0	0	0	103,315	0	0	0	3,104	09/10/2035
125580-AA-7	GSA NATIONAL INSTITUT		11/10/2023	Redemption		103,643	103,643	103,643	103,643	0	0	0	0	0	103,643	0	0	0	3,425	09/10/2035
125580-AA-7	GSA NATIONAL INSTITUT		12/10/2023	Redemption		103,973	103,973	103,973	103,973	0	0	0	0	0	103,973	0	0	0	3,748	09/10/2035
127080-AA-6	COLORADO SCHOOL OF MINES		01/15/2023	Redemption		66,185	66,185	66,185	66,185	0	0	0	0	0	66,185	0	0	0	243	07/15/2050
127080-AA-6	COLORADO SCHOOL OF MINES		02/15/2023	Redemption		66,428	66,428	66,428	66,428	0	0	0	0	0	66,428	0	0	0	488	07/15/2050
127080-AA-6	COLORADO SCHOOL OF MINES		03/15/2023	Redemption		66,672	66,672	66,672	66,672	0	0	0	0	0	66,672	0	0	0	735	07/15/2050
127080-AA-6	COLORADO SCHOOL OF MINES		04/15/2023	Redemption		66,917	66,917	66,917	66,917	0	0	0	0	0	66,917	0	0	0	984	07/15/2050
127080-AA-6	COLORADO SCHOOL OF MINES		05/15/2023	Redemption		67,163	67,163	67,163	67,163	0	0	0	0	0	67,163	0	0	0	1,234	07/15/2050

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
127088-AA-6	COLORADO SCHOOL OF MINES		06/15/2023	Redemption		67,410	67,410	67,410	67,410	0	0	0	0	0	67,410	0	0	0	1,486	07/15/2050
127088-AA-6	COLORADO SCHOOL OF MINES		07/15/2023	Redemption		67,657	67,657	67,657	67,657	0	0	0	0	0	67,657	0	0	0	1,741	07/15/2050
127088-AA-6	COLORADO SCHOOL OF MINES		08/15/2023	Redemption		67,906	67,906	67,906	67,906	0	0	0	0	0	67,906	0	0	0	1,996	07/15/2050
127088-AA-6	COLORADO SCHOOL OF MINES		09/15/2023	Redemption		68,156	68,156	68,156	68,156	0	0	0	0	0	68,156	0	0	0	2,254	07/15/2050
127088-AA-6	COLORADO SCHOOL OF MINES		10/15/2023	Redemption		68,406	68,406	68,406	68,406	0	0	0	0	0	68,406	0	0	0	2,514	07/15/2050
127088-AA-6	COLORADO SCHOOL OF MINES		11/15/2023	Redemption		68,658	68,658	68,658	68,658	0	0	0	0	0	68,658	0	0	0	2,776	07/15/2050
127088-AA-6	COLORADO SCHOOL OF MINES		12/15/2023	Redemption		68,910	68,910	68,910	68,910	0	0	0	0	0	68,910	0	0	0	3,039	07/15/2050
127600-AA-1	DALLAS COUNTY		01/10/2023	Redemption		153,434	153,434	153,434	153,434	0	0	0	0	0	153,434	0	0	0	318	03/10/2031
127600-AA-1	DALLAS COUNTY		01/10/2023	Redemption		153,434	153,434	153,434	153,434	0	0	0	0	0	153,434	0	0	0	318	03/10/2031
127600-AA-1	DALLAS COUNTY		02/10/2023	Redemption		153,754	153,754	153,754	153,754	0	0	0	0	0	153,754	0	0	0	637	03/10/2031
127600-AA-1	DALLAS COUNTY		02/10/2023	Redemption		153,754	153,754	153,754	153,754	0	0	0	0	0	153,754	0	0	0	637	03/10/2031
127600-AA-1	DALLAS COUNTY		03/10/2023	Redemption		154,074	154,074	154,074	154,074	0	0	0	0	0	154,074	0	0	0	958	03/10/2031
127600-AA-1	DALLAS COUNTY		03/10/2023	Redemption		154,074	154,074	154,074	154,074	0	0	0	0	0	154,074	0	0	0	958	03/10/2031
127600-AA-1	DALLAS COUNTY		04/10/2023	Redemption		154,395	154,395	154,395	154,395	0	0	0	0	0	154,395	0	0	0	1,280	03/10/2031
127600-AA-1	DALLAS COUNTY		04/10/2023	Redemption		154,395	154,395	154,395	154,395	0	0	0	0	0	154,395	0	0	0	1,280	03/10/2031
127600-AA-1	DALLAS COUNTY		05/10/2023	Redemption		154,717	154,717	154,717	154,717	0	0	0	0	0	154,717	0	0	0	1,603	03/10/2031
127600-AA-1	DALLAS COUNTY		05/10/2023	Redemption		154,717	154,717	154,717	154,717	0	0	0	0	0	154,717	0	0	0	1,603	03/10/2031
127600-AA-1	DALLAS COUNTY		06/10/2023	Redemption		155,039	155,039	155,039	155,039	0	0	0	0	0	155,039	0	0	0	1,928	03/10/2031
127600-AA-1	DALLAS COUNTY		06/10/2023	Redemption		155,039	155,039	155,039	155,039	0	0	0	0	0	155,039	0	0	0	1,928	03/10/2031
127600-AA-1	DALLAS COUNTY		07/10/2023	Redemption		155,362	155,362	155,362	155,362	0	0	0	0	0	155,362	0	0	0	2,254	03/10/2031
127600-AA-1	DALLAS COUNTY		07/10/2023	Redemption		155,362	155,362	155,362	155,362	0	0	0	0	0	155,362	0	0	0	2,254	03/10/2031
127600-AA-1	DALLAS COUNTY		08/10/2023	Redemption		155,686	155,686	155,686	155,686	0	0	0	0	0	155,686	0	0	0	2,581	03/10/2031
127600-AA-1	DALLAS COUNTY		08/10/2023	Redemption		155,686	155,686	155,686	155,686	0	0	0	0	0	155,686	0	0	0	2,581	03/10/2031
127600-AA-1	DALLAS COUNTY		09/10/2023	Redemption		156,010	156,010	156,010	156,010	0	0	0	0	0	156,010	0	0	0	2,910	03/10/2031
127600-AA-1	DALLAS COUNTY		09/10/2023	Redemption		156,010	156,010	156,010	156,010	0	0	0	0	0	156,010	0	0	0	2,910	03/10/2031
127600-AA-1	DALLAS COUNTY		10/10/2023	Redemption		156,335	156,335	156,335	156,335	0	0	0	0	0	156,335	0	0	0	3,240	03/10/2031
127600-AA-1	DALLAS COUNTY		10/10/2023	Redemption		156,335	156,335	135,336	156,335	0	20,999	20,999	0	0	156,335	0	0	0	3,240	03/10/2031
127600-AA-1	DALLAS COUNTY		11/10/2023	Redemption		156,661	156,661	156,661	156,661	0	0	0	0	0	156,661	0	0	0	3,571	03/10/2031
127600-AA-1	DALLAS COUNTY		11/10/2023	Redemption		156,661	156,661	135,618	156,661	0	21,043	21,043	0	0	156,661	0	0	0	3,571	03/10/2031
127600-AA-1	DALLAS COUNTY		12/10/2023	Redemption		156,988	156,988	156,988	156,988	0	0	0	0	0	156,988	0	0	0	3,904	03/10/2031
127600-AA-1	DALLAS COUNTY		12/10/2023	Redemption		156,988	156,988	135,901	156,988	0	21,087	21,087	0	0	156,988	0	0	0	3,904	03/10/2031
127600-AB-9	DALLAS COUNTY		01/10/2023	Redemption		30,525	30,525	30,525	30,525	0	0	0	0	0	30,525	0	0	0	115	03/10/2031
127600-AB-9	DALLAS COUNTY		02/10/2023	Redemption		30,652	30,652	30,652	30,652	0	0	0	0	0	30,652	0	0	0	232	03/10/2031
127600-AB-9	DALLAS COUNTY		03/10/2023	Redemption		30,779	30,779	30,779	30,779	0	0	0	0	0	30,779	0	0	0	349	03/10/2031
127600-AB-9	DALLAS COUNTY		04/10/2023	Redemption		30,907	30,907	30,907	30,907	0	0	0	0	0	30,907	0	0	0	467	03/10/2031
127600-AB-9	DALLAS COUNTY		05/10/2023	Redemption		31,035	31,035	31,035	31,035	0	0	0	0	0	31,035	0	0	0	586	03/10/2031
127600-AB-9	DALLAS COUNTY		06/10/2023	Redemption		31,164	31,164	31,164	31,164	0	0	0	0	0	31,164	0	0	0	707	03/10/2031
127600-AB-9	DALLAS COUNTY		07/10/2023	Redemption		31,294	31,294	31,294	31,294	0	0	0	0	0	31,294	0	0	0	828	03/10/2031
127600-AB-9	DALLAS COUNTY		08/10/2023	Redemption		31,423	31,423	31,423	31,423	0	0	0	0	0	31,423	0	0	0	950	03/10/2031
127600-AB-9	DALLAS COUNTY		09/10/2023	Redemption		31,554	31,554	31,554	31,554	0	0	0	0	0	31,554	0	0	0	1,073	03/10/2031
127600-AB-9	DALLAS COUNTY		10/10/2023	Redemption		31,685	31,685	31,685	31,685	0	0	0	0	0	31,685	0	0	0	1,197	03/10/2031
127600-AB-9	DALLAS COUNTY		11/10/2023	Redemption		31,816	31,816	31,816	31,816	0	0	0	0	0	31,816	0	0	0	1,322	03/10/2031
127600-AB-9	DALLAS COUNTY		12/10/2023	Redemption		31,948	31,948	31,948	31,948	0	0	0	0	0	31,948	0	0	0	1,449	03/10/2031
373384-NZ-5	GEORGIA ST		11/01/2023	Redemption		1,025,000	1,025,000	1,060,867	1,043,243	0	(18,243)	0	(18,243)	0	1,025,000	0	0	0	46,156	11/01/2025
45886*-AA-2	GSA		01/15/2023	Redemption		20,849	20,849	20,922	20,921	0	(72)	0	(72)	0	20,849	0	0	0	79	09/15/2042
45886*-AA-2	GSA		02/15/2023	Redemption		20,928	20,928	21,001	21,000	0	(72)	0	(72)	0	20,928	0	0	0	159	09/15/2042
45886*-AA-2	GSA		03/15/2023	Redemption		21,007	21,007	21,080	21,079	0	(73)	0	(73)	0	21,007	0	0	0	239	09/15/2042
45886*-AA-2	GSA		04/15/2023	Redemption		21,087	21,087	21,160	21,159	0	(73)	0	(73)	0	21,087	0	0	0	320	09/15/2042
45886*-AA-2	GSA		05/15/2023	Redemption		21,166	21,166	21,241	21,240	0	(73)	0	(73)	0	21,166	0	0	0	401	09/15/2042

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
45886*-AA-2	GSA		06/15/2023	Redemption		21,247	21,247	21,321	21,320	0	(73)	0	(73)	0	21,247	0	0	0	483	09/15/2042
45886*-AA-2	GSA		07/15/2023	Redemption		21,327	21,327	21,402	21,401	0	(74)	0	(74)	0	21,327	0	0	0	566	09/15/2042
45886*-AA-2	GSA		08/15/2023	Redemption		21,408	21,408	21,483	21,482	0	(74)	0	(74)	0	21,408	0	0	0	649	09/15/2042
45886*-AA-2	GSA		09/15/2023	Redemption		21,489	21,489	21,564	21,564	0	(74)	0	(74)	0	21,489	0	0	0	733	09/15/2042
45886*-AA-2	GSA		10/15/2023	Redemption		21,571	21,571	21,646	21,645	0	(75)	0	(75)	0	21,571	0	0	0	818	09/15/2042
45886*-AA-2	GSA		11/15/2023	Redemption		21,653	21,653	21,728	21,727	0	(75)	0	(75)	0	21,653	0	0	0	903	09/15/2042
45886*-AA-2	GSA		12/15/2023	Redemption		21,735	21,735	21,811	21,810	0	(75)	0	(75)	0	21,735	0	0	0	989	09/15/2042
48730P-AB-6	KEENAN DEV ASSOC OF TENN		01/15/2023	Redemption		325,962	325,962	375,409	354,431	0	(28,469)	0	(28,469)	0	325,962	0	0	0	13,038	07/15/2028
48730P-AB-6	KEENAN DEV ASSOC OF TENN		07/15/2023	Redemption		339,025	339,025	390,454	368,635	0	(29,610)	0	(29,610)	0	339,025	0	0	0	27,122	07/15/2028
64149#-AA-2	NEVADA SUPREME COURT		01/15/2023	Redemption		14,192	14,192	14,192	14,192	0	0	0	0	0	14,192	0	0	0	46	03/31/2042
64149#-AA-2	NEVADA SUPREME COURT		02/15/2023	Redemption		14,239	14,239	14,239	14,239	0	0	0	0	0	14,239	0	0	0	93	03/31/2042
64149#-AA-2	NEVADA SUPREME COURT		03/15/2023	Redemption		14,285	14,285	14,285	14,285	0	0	0	0	0	14,285	0	0	0	140	03/31/2042
64149#-AA-2	NEVADA SUPREME COURT		04/15/2023	Redemption		14,332	14,332	14,332	14,332	0	0	0	0	0	14,332	0	0	0	188	03/31/2042
64149#-AA-2	NEVADA SUPREME COURT		05/15/2023	Redemption		13,982	13,982	13,982	13,982	0	0	0	0	0	13,982	0	0	0	229	03/31/2042
64149#-AA-2	NEVADA SUPREME COURT		06/15/2023	Redemption		14,028	14,028	14,028	14,028	0	0	0	0	0	14,028	0	0	0	276	03/31/2042
64149#-AA-2	NEVADA SUPREME COURT		07/15/2023	Redemption		14,074	14,074	14,074	14,074	0	0	0	0	0	14,074	0	0	0	323	03/31/2042
64149#-AA-2	NEVADA SUPREME COURT		08/15/2023	Redemption		14,120	14,120	14,120	14,120	0	0	0	0	0	14,120	0	0	0	370	03/31/2042
64149#-AA-2	NEVADA SUPREME COURT		09/15/2023	Redemption		14,166	14,166	14,166	14,166	0	0	0	0	0	14,166	0	0	0	418	03/31/2042
64149#-AA-2	NEVADA SUPREME COURT		10/15/2023	Redemption		14,213	14,213	14,213	14,213	0	0	0	0	0	14,213	0	0	0	466	03/31/2042
64149#-AA-2	NEVADA SUPREME COURT		11/15/2023	Redemption		14,259	14,259	14,259	14,259	0	0	0	0	0	14,259	0	0	0	514	03/31/2042
64149#-AA-2	NEVADA SUPREME COURT		12/15/2023	Redemption		14,306	14,306	14,306	14,306	0	0	0	0	0	14,306	0	0	0	562	03/31/2042
82817*-AA-9	GSA NOAA SSMC III - S		01/05/2023	Redemption		65,164	65,164	65,164	65,164	0	0	0	0	0	65,164	0	0	0	207	01/05/2029
82817*-AA-9	GSA NOAA SSMC III - S		02/05/2023	Redemption		65,371	65,371	65,371	65,371	0	0	0	0	0	65,371	0	0	0	415	01/05/2029
82817*-AA-9	GSA NOAA SSMC III - S		03/05/2023	Redemption		65,579	65,579	65,579	65,579	0	0	0	0	0	65,579	0	0	0	625	01/05/2029
82817*-AA-9	GSA NOAA SSMC III - S		04/05/2023	Redemption		65,787	65,787	65,787	65,787	0	0	0	0	0	65,787	0	0	0	835	01/05/2029
82817*-AA-9	GSA NOAA SSMC III - S		05/05/2023	Redemption		65,996	65,996	65,996	65,996	0	0	0	0	0	65,996	0	0	0	1,048	01/05/2029
82817*-AA-9	GSA NOAA SSMC III - S		06/05/2023	Redemption		66,205	66,205	66,205	66,205	0	0	0	0	0	66,205	0	0	0	1,261	01/05/2029
82817*-AA-9	GSA NOAA SSMC III - S		07/05/2023	Redemption		66,415	66,415	66,415	66,415	0	0	0	0	0	66,415	0	0	0	1,476	01/05/2029
82817*-AA-9	GSA NOAA SSMC III - S		08/05/2023	Redemption		66,626	66,626	66,626	66,626	0	0	0	0	0	66,626	0	0	0	1,692	01/05/2029
82817*-AA-9	GSA NOAA SSMC III - S		09/05/2023	Redemption		66,838	66,838	66,838	66,838	0	0	0	0	0	66,838	0	0	0	1,910	01/05/2029
82817*-AA-9	GSA NOAA SSMC III - S		10/05/2023	Redemption		67,050	67,050	67,050	67,050	0	0	0	0	0	67,050	0	0	0	2,129	01/05/2029
82817*-AA-9	GSA NOAA SSMC III - S		11/05/2023	Redemption		67,263	67,263	67,263	67,263	0	0	0	0	0	67,263	0	0	0	2,349	01/05/2029
82817*-AA-9	GSA NOAA SSMC III - S		12/05/2023	Redemption		67,476	67,476	67,476	67,476	0	0	0	0	0	67,476	0	0	0	2,571	01/05/2029
82817@-AA-7	GSA NOAA SSMC III - S		01/05/2023	Redemption		31,220	31,220	31,220	31,220	0	0	0	0	0	31,220	0	0	0	101	01/05/2029
82817@-AA-7	GSA NOAA SSMC III - S		02/05/2023	Redemption		31,321	31,321	31,321	31,321	0	0	0	0	0	31,321	0	0	0	203	01/05/2029
82817@-AA-7	GSA NOAA SSMC III - S		03/05/2023	Redemption		31,423	31,423	31,423	31,423	0	0	0	0	0	31,423	0	0	0	306	01/05/2029
82817@-AA-7	GSA NOAA SSMC III - S		04/05/2023	Redemption		31,524	31,524	31,524	31,524	0	0	0	0	0	31,524	0	0	0	409	01/05/2029
82817@-AA-7	GSA NOAA SSMC III - S		05/05/2023	Redemption		31,627	31,627	31,627	31,627	0	0	0	0	0	31,627	0	0	0	513	01/05/2029
82817@-AA-7	GSA NOAA SSMC III - S		06/05/2023	Redemption		31,729	31,729	31,729	31,729	0	0	0	0	0	31,729	0	0	0	617	01/05/2029
82817@-AA-7	GSA NOAA SSMC III - S		07/05/2023	Redemption		31,832	31,832	31,832	31,832	0	0	0	0	0	31,832	0	0	0	722	01/05/2029
82817@-AA-7	GSA NOAA SSMC III - S		08/05/2023	Redemption		31,935	31,935	31,935	31,935	0	0	0	0	0	31,935	0	0	0	828	01/05/2029
82817@-AA-7	GSA NOAA SSMC III - S		09/05/2023	Redemption		32,038	32,038	32,038	32,038	0	0	0	0	0	32,038	0	0	0	935	01/05/2029
82817@-AA-7	GSA NOAA SSMC III - S		10/05/2023	Redemption		32,142	32,142	32,142	32,142	0	0	0	0	0	32,142	0	0	0	1,042	01/05/2029
82817@-AA-7	GSA NOAA SSMC III - S		11/05/2023	Redemption		32,246	32,246	32,246	32,246	0	0	0	0	0	32,246	0	0	0	1,150	01/05/2029
82817@-AA-7	GSA NOAA SSMC III - S		12/05/2023	Redemption		32,351	32,351	32,351	32,351	0	0	0	0	0	32,351	0	0	0	1,258	01/05/2029
917542-QV-7	UTAH ST		07/01/2023	Redemption		281,691	281,691	283,672	282,273	0	(582)	0	(582)	0	281,691	0	0	0	9,969	07/01/2025
96928*-DC-8	GSA HENDERSON NEVADA		01/15/2023	Redemption		46,684	46,684	47,189	46,910	0	(226)	0	(226)	0	46,684	0	0	0	207	09/15/2031
96928*-DC-8	GSA HENDERSON NEVADA		02/15/2023	Redemption		46,891	46,891	47,398	47,118	0	(227)	0	(227)	0	46,891	0	0	0	416	09/15/2031
96928*-DC-8	GSA HENDERSON NEVADA		03/15/2023	Redemption		47,099	47,099	47,608	47,327	0	(228)	0	(228)	0	47,099	0	0	0	626	09/15/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
96928*-DC-8	GSA HENDERSON NEVADA		04/15/2023	Redemption		47,308	47,308	47,819	47,537	0	(229)	0	(229)	0	47,308	0	0	0	839	09/15/2031
96928*-DC-8	GSA HENDERSON NEVADA		05/15/2023	Redemption		47,518	47,518	48,031	47,748	0	(230)	0	(230)	0	47,518	0	0	0	1,053	09/15/2031
96928*-DC-8	GSA HENDERSON NEVADA		06/15/2023	Redemption		47,728	47,728	48,244	47,959	0	(231)	0	(231)	0	47,728	0	0	0	1,270	09/15/2031
96928*-DC-8	GSA HENDERSON NEVADA		07/15/2023	Redemption		47,940	47,940	48,458	48,172	0	(232)	0	(232)	0	47,940	0	0	0	1,488	09/15/2031
96928*-DC-8	GSA HENDERSON NEVADA		08/15/2023	Redemption		48,152	48,152	48,673	48,386	0	(233)	0	(233)	0	48,152	0	0	0	1,708	09/15/2031
96928*-DC-8	GSA HENDERSON NEVADA		09/15/2023	Redemption		48,366	48,366	48,888	48,600	0	(234)	0	(234)	0	48,366	0	0	0	1,930	09/15/2031
96928*-DC-8	GSA HENDERSON NEVADA		10/15/2023	Redemption		48,580	48,580	49,105	48,816	0	(235)	0	(235)	0	48,580	0	0	0	2,154	09/15/2031
96928*-DC-8	GSA HENDERSON NEVADA		11/15/2023	Redemption		48,796	48,796	49,323	49,032	0	(236)	0	(236)	0	48,796	0	0	0	2,380	09/15/2031
96928*-DC-8	GSA HENDERSON NEVADA		12/15/2023	Redemption		49,012	49,012	49,541	49,249	0	(237)	0	(237)	0	49,012	0	0	0	2,607	09/15/2031
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						10,237,778	10,237,778	10,320,468	10,318,343	0	(17,436)	63,129	(80,565)	0	10,237,778	0	0	0	250,033	XXX
718814-ZZ-2	PHOENIX ARIZ 5.269%		07/01/2023	Redemption		150,000	150,000	166,836	161,132	0	(11,132)	0	(11,132)	0	150,000	0	0	0	7,904	07/01/2034
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						150,000	150,000	166,836	161,132	0	(11,132)	0	(11,132)	0	150,000	0	0	0	7,904	XXX
01F050-61-9	UMBS		01/09/2023	JP MORGAN		1,404,780	1,405,000	1,397,207	1,397,207	0	0	0	0	0	1,397,207	0	7,574	7,574	2,147	01/01/2053
231266-FD-4	CURATORS UNIV MO		11/01/2023	Redemption		175,000	175,000	206,543	199,064	0	(24,064)	0	(24,064)	0	175,000	0	0	0	10,430	11/01/2039
30265D-AE-8	FREMF 19K-1510 B		12/27/2023	ATHENE ANNUITY & LIFE		7,188,049	8,103,000	8,886,845	8,834,551	0	(64,727)	0	(64,727)	0	8,769,824	0	(1,581,775)	(1,581,775)	400,134	01/25/2034
3128M4-Z4-8	FREDDIE MAC GOLD		01/01/2023	Paydown		966	966	950	950	0	17	0	17	0	966	0	0	0	4	08/01/2037
3128M4-Z4-8	FREDDIE MAC G		02/01/2023	Paydown		985	985	968	968	0	17	0	17	0	985	0	0	0	9	08/01/2037
3128M4-Z4-8	FREDDIE MAC G		03/01/2023	Paydown		1,021	1,021	1,003	1,003	0	18	0	18	0	1,021	0	0	0	14	08/01/2037
3128M4-Z4-8	FREDDIE MAC G		04/01/2023	Paydown		982	982	965	965	0	17	0	17	0	982	0	0	0	18	08/01/2037
3128M4-Z4-8	FREDDIE MAC G		05/01/2023	Paydown		1,025	1,025	1,007	1,007	0	18	0	18	0	1,025	0	0	0	24	08/01/2037
3128M4-Z4-8	FREDDIE MAC G		06/01/2023	Paydown		1,044	1,044	1,026	1,026	0	18	0	18	0	1,044	0	0	0	29	08/01/2037
3128M4-Z4-8	FREDDIE MAC G		07/01/2023	Paydown		998	998	980	980	0	17	0	17	0	998	0	0	0	32	08/01/2037
3128M4-Z4-8	FREDDIE MAC G		08/01/2023	Paydown		1,731	1,731	1,701	1,701	0	30	0	30	0	1,731	0	0	0	64	08/01/2037
3128M4-Z4-8	FREDDIE MAC G		09/01/2023	Paydown		1,058	1,058	1,040	1,040	0	18	0	18	0	1,058	0	0	0	44	08/01/2037
3128M4-Z4-8	FREDDIE MAC G		10/01/2023	Paydown		1,404	1,404	1,380	1,380	0	24	0	24	0	1,404	0	0	0	64	08/01/2037
3128M4-Z4-8	FREDDIE MAC G		11/01/2023	Paydown		1,043	1,043	1,025	1,025	0	18	0	18	0	1,043	0	0	0	53	08/01/2037
3128M4-Z4-8	FREDDIE MAC G		12/01/2023	Paydown		5,970	5,970	5,867	5,867	0	103	0	103	0	5,970	0	0	0	328	08/01/2037
3128M7-GY-6	FREDDIE MAC G		01/01/2023	Paydown		938	938	993	993	0	(56)	0	(56)	0	938	0	0	0	4	03/01/2035
3128M7-GY-6	FREDDIE MAC G		02/01/2023	Paydown		9,137	9,137	9,678	9,678	0	(541)	0	(541)	0	9,137	0	0	0	76	03/01/2035
3128M7-GY-6	FREDDIE MAC G		03/01/2023	Paydown		969	969	1,026	1,026	0	(57)	0	(57)	0	969	0	0	0	12	03/01/2035
3128M7-GY-6	FREDDIE MAC G		04/01/2023	Paydown		1,586	1,586	1,680	1,680	0	(94)	0	(94)	0	1,586	0	0	0	26	03/01/2035
3128M7-GY-6	FREDDIE MAC G		05/01/2023	Paydown		1,045	1,045	1,107	1,107	0	(62)	0	(62)	0	1,045	0	0	0	22	03/01/2035
3128M7-GY-6	FREDDIE MAC G		06/01/2023	Paydown		1,172	1,172	1,242	1,242	0	(69)	0	(69)	0	1,172	0	0	0	29	03/01/2035
3128M7-GY-6	FREDDIE MAC G		07/01/2023	Paydown		785	785	831	831	0	(46)	0	(46)	0	785	0	0	0	23	03/01/2035
3128M7-GY-6	FREDDIE MAC G		08/01/2023	Paydown		804	804	851	851	0	(48)	0	(48)	0	804	0	0	0	27	03/01/2035
3128M7-GY-6	FREDDIE MAC G		09/01/2023	Paydown		1,291	1,291	1,367	1,367	0	(76)	0	(76)	0	1,291	0	0	0	48	03/01/2035
3128M7-GY-6	FREDDIE MAC G		10/01/2023	Paydown		650	650	688	688	0	(38)	0	(38)	0	650	0	0	0	27	03/01/2035
3128M7-GY-6	FREDDIE MAC G		11/01/2023	Paydown		1,033	1,033	1,094	1,094	0	(61)	0	(61)	0	1,033	0	0	0	47	03/01/2035
3128M7-GY-6	FREDDIE MAC G		12/01/2023	Paydown		927	927	981	981	0	(55)	0	(55)	0	927	0	0	0	46	03/01/2035
3128M7-MV-5	FREDDIE MAC G		01/01/2023	Paydown		584	584	589	589	0	(5)	0	(5)	0	584	0	0	0	2	06/01/2039
3128M7-MV-5	FREDDIE MAC G		02/01/2023	Paydown		442	442	446	446	0	(4)	0	(4)	0	442	0	0	0	3	06/01/2039
3128M7-MV-5	FREDDIE MAC G		03/01/2023	Paydown		727	727	733	733	0	(6)	0	(6)	0	727	0	0	0	8	06/01/2039
3128M7-MV-5	FREDDIE MAC G		04/01/2023	Paydown		727	727	733	733	0	(6)	0	(6)	0	727	0	0	0	11	06/01/2039
3128M7-MV-5	FREDDIE MAC G		05/01/2023	Paydown		599	599	604	604	0	(5)	0	(5)	0	599	0	0	0	11	06/01/2039
3128M7-MV-5	FREDDIE MAC G		06/01/2023	Paydown		499	499	503	503	0	(4)	0	(4)	0	499	0	0	0	11	06/01/2039
3128M7-MV-5	FREDDIE MAC G		07/01/2023	Paydown		747	747	754	754	0	(7)	0	(7)	0	747	0	0	0	20	06/01/2039
3128M7-MV-5	FREDDIE MAC G		08/01/2023	Paydown		599	599	605	605	0	(5)	0	(5)	0	599	0	0	0	18	06/01/2039
3128M7-MV-5	FREDDIE MAC G		09/01/2023	Paydown		499	499	504	504	0	(4)	0	(4)	0	499	0	0	0	17	06/01/2039
3128M7-MV-5	FREDDIE MAC G		10/01/2023	Paydown		571	571	576	576	0	(5)	0	(5)	0	571	0	0	0	21	06/01/2039

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3128M7-MV-5	FREDDIE MAC G		11/01/2023	Paydown		1,011	1,011	1,020	1,020	0	(9)	0	(9)	0	1,011	0	0	0	42	06/01/2039
3128M7-MV-5	FREDDIE MAC G		12/01/2023	Paydown		1,038	1,038	1,048	1,048	0	(9)	0	(9)	0	1,038	0	0	0	47	06/01/2039
3128MF-S4-1	FG G16639		01/01/2023	Paydown		10,597	10,597	10,949	10,937	0	(341)	0	(341)	0	10,597	0	0	0	26	09/01/2033
3128MF-S4-1	FG G16639		02/01/2023	Paydown		13,586	13,586	14,039	14,023	0	(437)	0	(437)	0	13,586	0	0	0	68	09/01/2033
3128MF-S4-1	FG G16639		03/01/2023	Paydown		13,669	13,669	14,124	14,109	0	(439)	0	(439)	0	13,669	0	0	0	103	09/01/2033
3128MF-S4-1	FG G16639		04/01/2023	Paydown		7,853	7,853	8,115	8,106	0	(252)	0	(252)	0	7,853	0	0	0	79	09/01/2033
3128MF-S4-1	FG G16639		05/01/2023	Paydown		9,345	9,345	9,656	9,646	0	(300)	0	(300)	0	9,345	0	0	0	117	09/01/2033
3128MF-S4-1	FG G16639		06/01/2023	Paydown		9,752	9,752	10,076	10,065	0	(313)	0	(313)	0	9,752	0	0	0	146	09/01/2033
3128MF-S4-1	FG G16639		07/01/2023	Paydown		10,644	10,644	10,999	10,986	0	(342)	0	(342)	0	10,644	0	0	0	186	09/01/2033
3128MF-S4-1	FG G16639		08/01/2023	Paydown		7,889	7,889	8,151	8,142	0	(253)	0	(253)	0	7,889	0	0	0	158	09/01/2033
3128MF-S4-1	FG G16639		09/01/2023	Paydown		7,375	7,375	7,620	7,612	0	(237)	0	(237)	0	7,375	0	0	0	166	09/01/2033
3128MF-S4-1	FG G16639		10/01/2023	Paydown		8,698	8,698	8,987	8,977	0	(279)	0	(279)	0	8,698	0	0	0	217	09/01/2033
3128MF-S4-1	FG G16639		11/01/2023	Paydown		11,293	11,293	11,669	11,656	0	(363)	0	(363)	0	11,293	0	0	0	311	09/01/2033
3128MF-S4-1	FG G16639		12/01/2023	Paydown		8,153	8,153	8,425	8,415	0	(262)	0	(262)	0	8,153	0	0	0	245	09/01/2033
3128MJ-MB-3	FREDDIE MAC GOLD		01/01/2023	Paydown		2,013	2,013	2,029	2,029	0	(16)	0	(16)	0	2,013	0	0	0	8	07/01/2039
3128MJ-MB-3	FREDDIE MAC GOLD		02/01/2023	Paydown		1,623	1,623	1,635	1,635	0	(13)	0	(13)	0	1,623	0	0	0	12	07/01/2039
3128MJ-MB-3	FREDDIE MAC GOLD		03/01/2023	Paydown		1,654	1,654	1,667	1,667	0	(13)	0	(13)	0	1,654	0	0	0	19	07/01/2039
3128MJ-MB-3	FREDDIE MAC GOLD		04/01/2023	Paydown		2,508	2,508	2,527	2,527	0	(20)	0	(20)	0	2,508	0	0	0	38	07/01/2039
3128MJ-MB-3	FREDDIE MAC GOLD		05/01/2023	Paydown		1,797	1,797	1,811	1,811	0	(14)	0	(14)	0	1,797	0	0	0	34	07/01/2039
3128MJ-MB-3	FREDDIE MAC GOLD		06/01/2023	Paydown		1,972	1,972	1,988	1,988	0	(15)	0	(15)	0	1,972	0	0	0	44	07/01/2039
3128MJ-MB-3	FREDDIE MAC GOLD		07/01/2023	Paydown		2,202	2,202	2,219	2,219	0	(17)	0	(17)	0	2,202	0	0	0	58	07/01/2039
3128MJ-MB-3	FREDDIE MAC GOLD		08/01/2023	Paydown		1,385	1,385	1,396	1,396	0	(11)	0	(11)	0	1,385	0	0	0	42	07/01/2039
3128MJ-MB-3	FREDDIE MAC GOLD		09/01/2023	Paydown		2,046	2,046	2,062	2,062	0	(16)	0	(16)	0	2,046	0	0	0	69	07/01/2039
3128MJ-MB-3	FREDDIE MAC GOLD		10/01/2023	Paydown		1,720	1,720	1,734	1,734	0	(13)	0	(13)	0	1,720	0	0	0	65	07/01/2039
3128MJ-MB-3	FREDDIE MAC GOLD		11/01/2023	Paydown		1,539	1,539	1,551	1,551	0	(12)	0	(12)	0	1,539	0	0	0	63	07/01/2039
3128MJ-MB-3	FREDDIE MAC GOLD		12/01/2023	Paydown		1,193	1,193	1,202	1,202	0	(9)	0	(9)	0	1,193	0	0	0	54	07/01/2039
3128MM-NH-2	FREDDIE MAC GOLD		01/01/2023	Paydown		1,872	1,872	1,956	1,905	0	(33)	0	(33)	0	1,872	0	0	0	6	06/01/2026
3128MM-NH-2	FREDDIE MAC GOLD		02/01/2023	Paydown		2,569	2,569	2,685	2,615	0	(46)	0	(46)	0	2,569	0	0	0	17	06/01/2026
3128MM-NH-2	FREDDIE MAC GOLD		03/01/2023	Paydown		1,740	1,740	1,818	1,771	0	(31)	0	(31)	0	1,740	0	0	0	17	06/01/2026
3128MM-NH-2	FREDDIE MAC GOLD		04/01/2023	Paydown		1,808	1,808	1,890	1,840	0	(32)	0	(32)	0	1,808	0	0	0	24	06/01/2026
3128MM-NH-2	FREDDIE MAC GOLD		05/01/2023	Paydown		3,478	3,478	3,635	3,540	0	(62)	0	(62)	0	3,478	0	0	0	58	06/01/2026
3128MM-NH-2	FREDDIE MAC GOLD		06/01/2023	Paydown		1,743	1,743	1,821	1,774	0	(31)	0	(31)	0	1,743	0	0	0	35	06/01/2026
3128MM-NH-2	FREDDIE MAC GOLD		07/01/2023	Paydown		1,788	1,788	1,868	1,820	0	(32)	0	(32)	0	1,788	0	0	0	42	06/01/2026
3128MM-NH-2	FREDDIE MAC GOLD		08/01/2023	Paydown		1,779	1,779	1,860	1,811	0	(32)	0	(32)	0	1,779	0	0	0	47	06/01/2026
3128MM-NH-2	FREDDIE MAC GOLD		09/01/2023	Paydown		1,908	1,908	1,994	1,942	0	(34)	0	(34)	0	1,908	0	0	0	57	06/01/2026
3128MM-NH-2	FREDDIE MAC GOLD		10/01/2023	Paydown		1,776	1,776	1,856	1,808	0	(32)	0	(32)	0	1,776	0	0	0	59	06/01/2026
3128MM-NH-2	FREDDIE MAC GOLD		11/01/2023	Paydown		1,769	1,769	1,848	1,800	0	(31)	0	(31)	0	1,769	0	0	0	65	06/01/2026
3128MM-NH-2	FREDDIE MAC GOLD		12/01/2023	Paydown		1,736	1,736	1,815	1,767	0	(31)	0	(31)	0	1,736	0	0	0	69	06/01/2026
3128PR-C3-1	FREDDIE MAC GOLD		01/01/2023	Paydown		2,287	2,287	2,387	2,313	0	(25)	0	(25)	0	2,287	0	0	0	8	03/01/2025
3128PR-C3-1	FREDDIE MAC GOLD		02/01/2023	Paydown		4,808	4,808	5,017	4,862	0	(54)	0	(54)	0	4,808	0	0	0	32	03/01/2025
3128PR-C3-1	FREDDIE MAC GOLD		03/01/2023	Paydown		2,295	2,295	2,394	2,320	0	(26)	0	(26)	0	2,295	0	0	0	23	03/01/2025
3128PR-C3-1	FREDDIE MAC GOLD		04/01/2023	Paydown		2,036	2,036	2,124	2,059	0	(23)	0	(23)	0	2,036	0	0	0	27	03/01/2025
3128PR-C3-1	FREDDIE MAC GOLD		05/01/2023	Paydown		2,644	2,644	2,759	2,673	0	(29)	0	(29)	0	2,644	0	0	0	44	03/01/2025
3128PR-C3-1	FREDDIE MAC GOLD		06/01/2023	Paydown		2,136	2,136	2,228	2,159	0	(24)	0	(24)	0	2,136	0	0	0	43	03/01/2025
3128PR-C3-1	FREDDIE MAC GOLD		07/01/2023	Paydown		1,913	1,913	1,996	1,935	0	(21)	0	(21)	0	1,913	0	0	0	45	03/01/2025
3128PR-C3-1	FREDDIE MAC GOLD		08/01/2023	Paydown		1,920	1,920	2,003	1,941	0	(21)	0	(21)	0	1,920	0	0	0	51	03/01/2025
3128PR-C3-1	FREDDIE MAC GOLD		09/01/2023	Paydown		2,029	2,029	2,117	2,052	0	(23)	0	(23)	0	2,029	0	0	0	61	03/01/2025
3128PR-C3-1	FREDDIE MAC GOLD		10/01/2023	Paydown		1,843	1,843	1,923	1,864	0	(21)	0	(21)	0	1,843	0	0	0	61	03/01/2025
3128PR-C3-1	FREDDIE MAC GOLD		11/01/2023	Paydown		2,799	2,799	2,921	2,830	0	(31)	0	(31)	0	2,799	0	0	0	103	03/01/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3128PR-C3-1	FREDDIE MAC GOLD		12/01/2023	Paydown		1,789	1,789	1,867	1,809	0	(20)	0	(20)	0	1,789	0	0	0	72	03/01/2025
3128PX-FD-3	FREDDIE MAC GOLD		01/01/2023	Paydown		6,887	6,887	7,043	6,934	0	(47)	0	(47)	0	6,887	0	0	0	17	12/01/2026
3128PX-FD-3	FREDDIE MAC GOLD		02/01/2023	Paydown		7,851	7,851	8,029	7,905	0	(54)	0	(54)	0	7,851	0	0	0	39	12/01/2026
3128PX-FD-3	FREDDIE MAC GOLD		03/01/2023	Paydown		5,331	5,331	5,451	5,367	0	(36)	0	(36)	0	5,331	0	0	0	40	12/01/2026
3128PX-FD-3	FREDDIE MAC GOLD		04/01/2023	Paydown		9,128	9,128	9,335	9,191	0	(62)	0	(62)	0	9,128	0	0	0	91	12/01/2026
3128PX-FD-3	FREDDIE MAC GOLD		05/01/2023	Paydown		4,972	4,972	5,085	5,006	0	(34)	0	(34)	0	4,972	0	0	0	62	12/01/2026
3128PX-FD-3	FREDDIE MAC GOLD		06/01/2023	Paydown		5,697	5,697	5,826	5,735	0	(39)	0	(39)	0	5,697	0	0	0	85	12/01/2026
3128PX-FD-3	FREDDIE MAC GOLD		07/01/2023	Paydown		4,853	4,853	4,963	4,886	0	(33)	0	(33)	0	4,853	0	0	0	85	12/01/2026
3128PX-FD-3	FREDDIE MAC GOLD		08/01/2023	Paydown		4,967	4,967	5,079	5,000	0	(34)	0	(34)	0	4,967	0	0	0	99	12/01/2026
3128PX-FD-3	FREDDIE MAC GOLD		09/01/2023	Paydown		4,718	4,718	4,825	4,750	0	(32)	0	(32)	0	4,718	0	0	0	106	12/01/2026
3128PX-FD-3	FREDDIE MAC GOLD		10/01/2023	Paydown		4,705	4,705	4,812	4,737	0	(32)	0	(32)	0	4,705	0	0	0	118	12/01/2026
3128PX-FD-3	FREDDIE MAC GOLD		11/01/2023	Paydown		4,750	4,750	4,858	4,783	0	(32)	0	(32)	0	4,750	0	0	0	131	12/01/2026
3128PX-FD-3	FREDDIE MAC GOLD		12/01/2023	Paydown		4,983	4,983	5,096	5,017	0	(34)	0	(34)	0	4,983	0	0	0	150	12/01/2026
312926-WU-8	FREDDIE MAC GOLD		01/01/2023	Paydown		135	135	127	127	0	8	0	8	0	135	0	0	0	1	02/01/2037
312926-WU-8	FREDDIE MAC GOLD		02/01/2023	Paydown		1,467	1,467	1,385	1,385	0	83	0	83	0	1,467	0	0	0	12	02/01/2037
312926-WU-8	FREDDIE MAC GOLD		03/01/2023	Paydown		631	631	596	596	0	36	0	36	0	631	0	0	0	8	02/01/2037
312926-WU-8	FREDDIE MAC GOLD		04/01/2023	Paydown		128	128	120	120	0	7	0	7	0	128	0	0	0	2	02/01/2037
312926-WU-8	FREDDIE MAC GOLD		05/01/2023	Paydown		117	117	110	110	0	7	0	7	0	117	0	0	0	2	02/01/2037
312926-WU-8	FREDDIE MAC GOLD		06/01/2023	Paydown		119	119	112	112	0	7	0	7	0	119	0	0	0	3	02/01/2037
312926-WU-8	FREDDIE MAC GOLD		07/01/2023	Paydown		108	108	102	102	0	6	0	6	0	108	0	0	0	3	02/01/2037
312926-WU-8	FREDDIE MAC GOLD		08/01/2023	Paydown		113	113	107	107	0	6	0	6	0	113	0	0	0	4	02/01/2037
312926-WU-8	FREDDIE MAC GOLD		09/01/2023	Paydown		114	114	108	108	0	6	0	6	0	114	0	0	0	4	02/01/2037
312926-WU-8	FREDDIE MAC GOLD		10/01/2023	Paydown		114	114	107	107	0	6	0	6	0	114	0	0	0	5	02/01/2037
312926-WU-8	FREDDIE MAC GOLD		11/01/2023	Paydown		117	117	110	110	0	7	0	7	0	117	0	0	0	5	02/01/2037
312926-WU-8	FREDDIE MAC GOLD		12/01/2023	Paydown		114	114	108	108	0	6	0	6	0	114	0	0	0	6	02/01/2037
31292L-3W-3	FREDDIE MAC GOLD		01/01/2023	Paydown		2,357	2,357	2,460	2,454	0	(96)	0	(96)	0	2,357	0	0	0	6	11/01/2042
31292L-3W-3	FREDDIE MAC GOLD		02/01/2023	Paydown		9,788	9,788	10,213	10,189	0	(400)	0	(400)	0	9,788	0	0	0	49	11/01/2042
31292L-3W-3	FREDDIE MAC GOLD		03/01/2023	Paydown		2,206	2,206	2,302	2,296	0	(90)	0	(90)	0	2,206	0	0	0	17	11/01/2042
31292L-3W-3	FREDDIE MAC GOLD		04/01/2023	Paydown		3,673	3,673	3,832	3,823	0	(150)	0	(150)	0	3,673	0	0	0	37	11/01/2042
31292L-3W-3	FREDDIE MAC GOLD		05/01/2023	Paydown		2,165	2,165	2,259	2,253	0	(89)	0	(89)	0	2,165	0	0	0	27	11/01/2042
31292L-3W-3	FREDDIE MAC GOLD		06/01/2023	Paydown		2,240	2,240	2,338	2,332	0	(92)	0	(92)	0	2,240	0	0	0	34	11/01/2042
31292L-3W-3	FREDDIE MAC GOLD		07/01/2023	Paydown		2,144	2,144	2,237	2,231	0	(88)	0	(88)	0	2,144	0	0	0	38	11/01/2042
31292L-3W-3	FREDDIE MAC GOLD		08/01/2023	Paydown		11,361	11,361	11,854	11,825	0	(465)	0	(465)	0	11,361	0	0	0	227	11/01/2042
31292L-3W-3	FREDDIE MAC GOLD		09/01/2023	Paydown		2,130	2,130	2,222	2,217	0	(87)	0	(87)	0	2,130	0	0	0	48	11/01/2042
31292L-3W-3	FREDDIE MAC GOLD		10/01/2023	Paydown		8,238	8,238	8,596	8,575	0	(337)	0	(337)	0	8,238	0	0	0	206	11/01/2042
31292L-3W-3	FREDDIE MAC GOLD		11/01/2023	Paydown		2,126	2,126	2,218	2,213	0	(87)	0	(87)	0	2,126	0	0	0	58	11/01/2042
31292L-3W-3	FREDDIE MAC GOLD		12/01/2023	Paydown		3,142	3,142	3,278	3,270	0	(129)	0	(129)	0	3,142	0	0	0	94	11/01/2042
312939-YU-9	FREDDIE MAC GOLD		01/01/2023	Paydown		432	432	430	430	0	2	0	2	0	432	0	0	0	2	04/01/2040
312939-YU-9	FREDDIE MAC GOLD		02/01/2023	Paydown		417	417	415	415	0	2	0	2	0	417	0	0	0	3	04/01/2040
312939-YU-9	FREDDIE MAC GOLD		03/01/2023	Paydown		430	430	428	428	0	2	0	2	0	430	0	0	0	5	04/01/2040
312939-YU-9	FREDDIE MAC GOLD		04/01/2023	Paydown		855	855	851	851	0	4	0	4	0	855	0	0	0	13	04/01/2040
312939-YU-9	FREDDIE MAC GOLD		05/01/2023	Paydown		430	430	428	428	0	2	0	2	0	430	0	0	0	8	04/01/2040
312939-YU-9	FREDDIE MAC GOLD		06/01/2023	Paydown		430	430	428	428	0	2	0	2	0	430	0	0	0	10	04/01/2040
312939-YU-9	FREDDIE MAC GOLD		07/01/2023	Paydown		419	419	417	417	0	2	0	2	0	419	0	0	0	11	04/01/2040
312939-YU-9	FREDDIE MAC GOLD		08/01/2023	Paydown		444	444	442	442	0	2	0	2	0	444	0	0	0	13	04/01/2040
312939-YU-9	FREDDIE MAC GOLD		09/01/2023	Paydown		1,000	1,000	995	995	0	5	0	5	0	1,000	0	0	0	34	04/01/2040
312939-YU-9	FREDDIE MAC GOLD		10/01/2023	Paydown		447	447	445	445	0	2	0	2	0	447	0	0	0	17	04/01/2040
312939-YU-9	FREDDIE MAC GOLD		11/01/2023	Paydown		1,843	1,843	1,834	1,834	0	9	0	9	0	1,843	0	0	0	76	04/01/2040
312939-YU-9	FREDDIE MAC GOLD		12/01/2023	Paydown		499	499	496	496	0	2	0	2	0	499	0	0	0	22	04/01/2040

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
312941-UZ-8 ..	FREDDIE MAC GOLD		01/01/2023 .	Paydown		475	475	496	496	0	(21)	0	(21)	0	475	0	0	0	2	08/01/2040 .
312941-UZ-8 ..	FREDDIE MAC GOLD		02/01/2023 .	Paydown		3,378	3,378	3,527	3,527	0	(149)	0	(149)	0	3,378	0	0	0	28	08/01/2040 .
312941-UZ-8 ..	FREDDIE MAC GOLD		03/01/2023 .	Paydown		2,981	2,981	3,112	3,112	0	(131)	0	(131)	0	2,981	0	0	0	37	08/01/2040 .
312941-UZ-8 ..	FREDDIE MAC GOLD		04/01/2023 .	Paydown		633	633	661	661	0	(28)	0	(28)	0	633	0	0	0	11	08/01/2040 .
312941-UZ-8 ..	FREDDIE MAC GOLD		05/01/2023 .	Paydown		382	382	398	398	0	(17)	0	(17)	0	382	0	0	0	8	08/01/2040 .
312941-UZ-8 ..	FREDDIE MAC GOLD		06/01/2023 .	Paydown		381	381	398	398	0	(17)	0	(17)	0	381	0	0	0	10	08/01/2040 .
312941-UZ-8 ..	FREDDIE MAC GOLD		07/01/2023 .	Paydown		382	382	399	399	0	(17)	0	(17)	0	382	0	0	0	11	08/01/2040 .
312941-UZ-8 ..	FREDDIE MAC GOLD		08/01/2023 .	Paydown		5,384	5,384	5,621	5,621	0	(237)	0	(237)	0	5,384	0	0	0	179	08/01/2040 .
312941-UZ-8 ..	FREDDIE MAC GOLD		09/01/2023 .	Paydown		362	362	378	378	0	(16)	0	(16)	0	362	0	0	0	14	08/01/2040 .
312941-UZ-8 ..	FREDDIE MAC GOLD		10/01/2023 .	Paydown		362	362	378	378	0	(16)	0	(16)	0	362	0	0	0	15	08/01/2040 .
312941-UZ-8 ..	FREDDIE MAC GOLD		11/01/2023 .	Paydown		366	366	383	383	0	(16)	0	(16)	0	366	0	0	0	17	08/01/2040 .
312941-UZ-8 ..	FREDDIE MAC GOLD		12/01/2023 .	Paydown		365	365	381	381	0	(16)	0	(16)	0	365	0	0	0	18	08/01/2040 .
312944-TX-9 ..	FREDDIE MAC GOLD		01/01/2023 .	Paydown		3,691	3,691	3,777	3,769	0	(78)	0	(78)	0	3,691	0	0	0	14	12/01/2040 .
312944-TX-9 ..	FREDDIE MAC GOLD		02/01/2023 .	Paydown		2,208	2,208	2,259	2,254	0	(47)	0	(47)	0	2,208	0	0	0	17	12/01/2040 .
312944-TX-9 ..	FREDDIE MAC GOLD		03/01/2023 .	Paydown		19,084	19,084	19,528	19,489	0	(405)	0	(405)	0	19,084	0	0	0	215	12/01/2040 .
312944-TX-9 ..	FREDDIE MAC GOLD		04/01/2023 .	Paydown		2,334	2,334	2,388	2,384	0	(50)	0	(50)	0	2,334	0	0	0	35	12/01/2040 .
312944-TX-9 ..	FREDDIE MAC GOLD		05/01/2023 .	Paydown		2,153	2,153	2,203	2,198	0	(46)	0	(46)	0	2,153	0	0	0	40	12/01/2040 .
312944-TX-9 ..	FREDDIE MAC GOLD		06/01/2023 .	Paydown		2,424	2,424	2,480	2,475	0	(51)	0	(51)	0	2,424	0	0	0	55	12/01/2040 .
312944-TX-9 ..	FREDDIE MAC GOLD		07/01/2023 .	Paydown		2,313	2,313	2,367	2,362	0	(49)	0	(49)	0	2,313	0	0	0	61	12/01/2040 .
312944-TX-9 ..	FREDDIE MAC GOLD		08/01/2023 .	Paydown		15,369	15,369	15,727	15,695	0	(326)	0	(326)	0	15,369	0	0	0	461	12/01/2040 .
312944-TX-9 ..	FREDDIE MAC GOLD		09/01/2023 .	Paydown		19,930	19,930	20,394	20,353	0	(423)	0	(423)	0	19,930	0	0	0	673	12/01/2040 .
312944-TX-9 ..	FREDDIE MAC GOLD		10/01/2023 .	Paydown		8,643	8,643	8,844	8,826	0	(183)	0	(183)	0	8,643	0	0	0	324	12/01/2040 .
312944-TX-9 ..	FREDDIE MAC GOLD		11/01/2023 .	Paydown		3,008	3,008	3,078	3,071	0	(64)	0	(64)	0	3,008	0	0	0	124	12/01/2040 .
312944-TX-9 ..	FREDDIE MAC GOLD		12/01/2023 .	Paydown		2,404	2,404	2,460	2,455	0	(51)	0	(51)	0	2,404	0	0	0	108	12/01/2040 .
312946-KE-5 ..	FREDDIE MAC GOLD		01/01/2023 .	Paydown		1,443	1,443	1,465	1,465	0	(22)	0	(22)	0	1,443	0	0	0	5	03/01/2041 .
312946-KE-5 ..	FREDDIE MAC GOLD		02/01/2023 .	Paydown		1,449	1,449	1,471	1,471	0	(22)	0	(22)	0	1,449	0	0	0	11	03/01/2041 .
312946-KE-5 ..	FREDDIE MAC GOLD		03/01/2023 .	Paydown		1,454	1,454	1,476	1,476	0	(22)	0	(22)	0	1,454	0	0	0	16	03/01/2041 .
312946-KE-5 ..	FREDDIE MAC GOLD		04/01/2023 .	Paydown		1,486	1,486	1,508	1,508	0	(23)	0	(23)	0	1,486	0	0	0	22	03/01/2041 .
312946-KE-5 ..	FREDDIE MAC GOLD		05/01/2023 .	Paydown		1,466	1,466	1,489	1,489	0	(22)	0	(22)	0	1,466	0	0	0	28	03/01/2041 .
312946-KE-5 ..	FREDDIE MAC GOLD		06/01/2023 .	Paydown		1,472	1,472	1,495	1,495	0	(22)	0	(22)	0	1,472	0	0	0	33	03/01/2041 .
312946-KE-5 ..	FREDDIE MAC GOLD		07/01/2023 .	Paydown		1,356	1,356	1,376	1,376	0	(21)	0	(21)	0	1,356	0	0	0	36	03/01/2041 .
312946-KE-5 ..	FREDDIE MAC GOLD		08/01/2023 .	Paydown		1,465	1,465	1,487	1,487	0	(22)	0	(22)	0	1,465	0	0	0	44	03/01/2041 .
312946-KE-5 ..	FREDDIE MAC GOLD		09/01/2023 .	Paydown		1,487	1,487	1,509	1,509	0	(23)	0	(23)	0	1,487	0	0	0	50	03/01/2041 .
312946-KE-5 ..	FREDDIE MAC GOLD		10/01/2023 .	Paydown		1,492	1,492	1,515	1,515	0	(23)	0	(23)	0	1,492	0	0	0	56	03/01/2041 .
312946-KE-5 ..	FREDDIE MAC GOLD		11/01/2023 .	Paydown		1,502	1,502	1,524	1,524	0	(23)	0	(23)	0	1,502	0	0	0	62	03/01/2041 .
312946-KE-5 ..	FREDDIE MAC GOLD		12/01/2023 .	Paydown		1,508	1,508	1,531	1,531	0	(23)	0	(23)	0	1,508	0	0	0	68	03/01/2041 .
3131Y0-MF-6 ..	Freddie Mac Pool ZM5758		01/01/2023 .	Paydown		4,364	4,364	4,658	4,658	0	(294)	0	(294)	0	4,364	0	0	0	13	03/01/2048 .
3131Y0-MF-6 ..	Freddie Mac Pool ZM5758		02/01/2023 .	Paydown		1,099	1,099	1,173	1,173	0	(74)	0	(74)	0	1,099	0	0	0	6	03/01/2048 .
3131Y0-MF-6 ..	Freddie Mac Pool ZM5758		03/01/2023 .	Paydown		1,104	1,104	1,178	1,178	0	(74)	0	(74)	0	1,104	0	0	0	10	03/01/2048 .
3131Y0-MF-6 ..	Freddie Mac Pool ZM5758		04/01/2023 .	Paydown		1,240	1,240	1,324	1,324	0	(84)	0	(84)	0	1,240	0	0	0	14	03/01/2048 .
3131Y0-MF-6 ..	Freddie Mac Pool ZM5758		05/01/2023 .	Paydown		1,520	1,520	1,622	1,622	0	(102)	0	(102)	0	1,520	0	0	0	22	03/01/2048 .
3131Y0-MF-6 ..	Freddie Mac Pool ZM5758		06/01/2023 .	Paydown		1,110	1,110	1,185	1,185	0	(75)	0	(75)	0	1,110	0	0	0	19	03/01/2048 .
3131Y0-MF-6 ..	Freddie Mac Pool ZM5758		07/01/2023 .	Paydown		7,037	7,037	7,511	7,511	0	(474)	0	(474)	0	7,037	0	0	0	144	03/01/2048 .
3131Y0-MF-6 ..	Freddie Mac Pool ZM5758		08/01/2023 .	Paydown		5,086	5,086	5,428	5,428	0	(342)	0	(342)	0	5,086	0	0	0	119	03/01/2048 .
3131Y0-MF-6 ..	Freddie Mac Pool ZM5758		09/01/2023 .	Paydown		6,586	6,586	7,030	7,030	0	(444)	0	(444)	0	6,586	0	0	0	173	03/01/2048 .
3131Y0-MF-6 ..	Freddie Mac Pool ZM5758		10/01/2023 .	Paydown		1,074	1,074	1,146	1,146	0	(72)	0	(72)	0	1,074	0	0	0	31	03/01/2048 .
3131Y0-MF-6 ..	Freddie Mac Pool ZM5758		11/01/2023 .	Paydown		1,308	1,308	1,396	1,396	0	(88)	0	(88)	0	1,308	0	0	0	42	03/01/2048 .
3131Y0-MF-6 ..	Freddie Mac Pool ZM5758		12/01/2023 .	Paydown		1,093	1,093	1,167	1,167	0	(74)	0	(74)	0	1,093	0	0	0	38	03/01/2048 .
3131YB-FP-8 ..	FREDDIE MAC ZN4674		01/01/2023 .	Paydown		2,737	2,737	2,847	2,847	0	(109)	0	(109)	0	2,737	0	0	0	8	12/01/2048 .

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3131YB-FP-8	FREDDIE MAC ZN4674		02/01/2023	Paydown		5,557	5,557	5,780	5,780	0	(222)	0	(222)	0	5,557	0	0	0	32	12/01/2048
3131YB-FP-8	FREDDIE MAC ZN4674		03/01/2023	Paydown		9,766	9,766	10,156	10,156	0	(391)	0	(391)	0	9,766	0	0	0	85	12/01/2048
3131YB-FP-8	FREDDIE MAC ZN4674		04/01/2023	Paydown		15,466	15,466	16,084	16,084	0	(619)	0	(619)	0	15,466	0	0	0	180	12/01/2048
3131YB-FP-8	FREDDIE MAC ZN4674		05/01/2023	Paydown		6,313	6,313	6,565	6,565	0	(253)	0	(253)	0	6,313	0	0	0	92	12/01/2048
3131YB-FP-8	FREDDIE MAC ZN4674		06/01/2023	Paydown		17,089	17,089	17,773	17,773	0	(684)	0	(684)	0	17,089	0	0	0	299	12/01/2048
3131YB-FP-8	FREDDIE MAC ZN4674		07/01/2023	Paydown		5,429	5,429	5,646	5,646	0	(217)	0	(217)	0	5,429	0	0	0	111	12/01/2048
3131YB-FP-8	FREDDIE MAC ZN4674		08/01/2023	Paydown		12,875	12,875	13,390	13,390	0	(515)	0	(515)	0	12,875	0	0	0	300	12/01/2048
3131YB-FP-8	FREDDIE MAC ZN4674		09/01/2023	Paydown		2,519	2,519	2,620	2,620	0	(101)	0	(101)	0	2,519	0	0	0	66	12/01/2048
3131YB-FP-8	FREDDIE MAC ZN4674		10/01/2023	Paydown		6,435	6,435	6,693	6,693	0	(257)	0	(257)	0	6,435	0	0	0	188	12/01/2048
3131YB-FP-8	FREDDIE MAC ZN4674		11/01/2023	Paydown		2,461	2,461	2,560	2,560	0	(98)	0	(98)	0	2,461	0	0	0	79	12/01/2048
3131YB-FP-8	FREDDIE MAC ZN4674		12/01/2023	Paydown		2,309	2,309	2,401	2,401	0	(92)	0	(92)	0	2,309	0	0	0	81	12/01/2048
31329P-JW-4	FREDDIE MAC ZA5677		01/01/2023	Paydown		1,288	1,288	1,386	1,386	0	(99)	0	(99)	0	1,288	0	0	0	4	09/01/2048
31329P-JW-4	FREDDIE MAC ZA5677		02/01/2023	Paydown		1,435	1,435	1,544	1,544	0	(110)	0	(110)	0	1,435	0	0	0	10	09/01/2048
31329P-JW-4	FREDDIE MAC ZA5677		03/01/2023	Paydown		1,302	1,302	1,402	1,402	0	(100)	0	(100)	0	1,302	0	0	0	13	09/01/2048
31329P-JW-4	FREDDIE MAC ZA5677		04/01/2023	Paydown		1,447	1,447	1,557	1,557	0	(111)	0	(111)	0	1,447	0	0	0	19	09/01/2048
31329P-JW-4	FREDDIE MAC ZA5677		05/01/2023	Paydown		27,124	27,124	29,201	29,201	0	(2,077)	0	(2,077)	0	27,124	0	0	0	452	09/01/2048
31329P-JW-4	FREDDIE MAC ZA5677		06/01/2023	Paydown		1,239	1,239	1,334	1,334	0	(95)	0	(95)	0	1,239	0	0	0	25	09/01/2048
31329P-JW-4	FREDDIE MAC ZA5677		07/01/2023	Paydown		1,215	1,215	1,308	1,308	0	(93)	0	(93)	0	1,215	0	0	0	28	09/01/2048
31329P-JW-4	FREDDIE MAC ZA5677		08/01/2023	Paydown		1,296	1,296	1,395	1,395	0	(99)	0	(99)	0	1,296	0	0	0	35	09/01/2048
31329P-JW-4	FREDDIE MAC ZA5677		09/01/2023	Paydown		9,480	9,480	10,206	10,206	0	(726)	0	(726)	0	9,480	0	0	0	284	09/01/2048
31329P-JW-4	FREDDIE MAC ZA5677		10/01/2023	Paydown		1,204	1,204	1,296	1,296	0	(92)	0	(92)	0	1,204	0	0	0	40	09/01/2048
31329P-JW-4	FREDDIE MAC ZA5677		11/01/2023	Paydown		12,251	12,251	13,189	13,189	0	(938)	0	(938)	0	12,251	0	0	0	449	09/01/2048
31329P-JW-4	FREDDIE MAC ZA5677		12/01/2023	Paydown		1,243	1,243	1,338	1,338	0	(95)	0	(95)	0	1,243	0	0	0	50	09/01/2048
3132AC-GC-8	FR ZT0195		01/01/2023	Paydown		2,423	2,423	2,564	2,564	0	(141)	0	(141)	0	2,423	0	0	0	6	09/01/2046
3132AC-GC-8	FR ZT0195		02/01/2023	Paydown		2,328	2,328	2,463	2,463	0	(136)	0	(136)	0	2,328	0	0	0	12	09/01/2046
3132AC-GC-8	FR ZT0195		03/01/2023	Paydown		2,113	2,113	2,237	2,237	0	(123)	0	(123)	0	2,113	0	0	0	16	09/01/2046
3132AC-GC-8	FR ZT0195		04/01/2023	Paydown		2,648	2,648	2,802	2,802	0	(154)	0	(154)	0	2,648	0	0	0	26	09/01/2046
3132AC-GC-8	FR ZT0195		05/01/2023	Paydown		3,367	3,367	3,563	3,563	0	(196)	0	(196)	0	3,367	0	0	0	42	09/01/2046
3132AC-GC-8	FR ZT0195		06/01/2023	Paydown		4,396	4,396	4,652	4,652	0	(256)	0	(256)	0	4,396	0	0	0	66	09/01/2046
3132AC-GC-8	FR ZT0195		07/01/2023	Paydown		3,525	3,525	3,731	3,731	0	(205)	0	(205)	0	3,525	0	0	0	62	09/01/2046
3132AC-GC-8	FR ZT0195		08/01/2023	Paydown		2,943	2,943	3,115	3,115	0	(172)	0	(172)	0	2,943	0	0	0	59	09/01/2046
3132AC-GC-8	FR ZT0195		09/01/2023	Paydown		3,946	3,946	4,176	4,176	0	(230)	0	(230)	0	3,946	0	0	0	89	09/01/2046
3132AC-GC-8	FR ZT0195		10/01/2023	Paydown		3,038	3,038	3,215	3,215	0	(177)	0	(177)	0	3,038	0	0	0	76	09/01/2046
3132AC-GC-8	FR ZT0195		11/01/2023	Paydown		2,521	2,521	2,668	2,668	0	(147)	0	(147)	0	2,521	0	0	0	69	09/01/2046
3132AC-GC-8	FR ZT0195		12/01/2023	Paydown		2,355	2,355	2,492	2,492	0	(137)	0	(137)	0	2,355	0	0	0	71	09/01/2046
3132AC-M8-0	FR ZT0383		01/01/2023	Paydown		3,773	3,773	4,016	4,016	0	(243)	0	(243)	0	3,773	0	0	0	11	03/01/2048
3132AC-M8-0	FR ZT0383		02/01/2023	Paydown		924	924	984	984	0	(60)	0	(60)	0	924	0	0	0	5	03/01/2048
3132AC-M8-0	FR ZT0383		03/01/2023	Paydown		2,395	2,395	2,549	2,549	0	(154)	0	(154)	0	2,395	0	0	0	21	03/01/2048
3132AC-M8-0	FR ZT0383		04/01/2023	Paydown		4,371	4,371	4,653	4,653	0	(281)	0	(281)	0	4,371	0	0	0	51	03/01/2048
3132AC-M8-0	FR ZT0383		05/01/2023	Paydown		2,023	2,023	2,154	2,154	0	(130)	0	(130)	0	2,023	0	0	0	30	03/01/2048
3132AC-M8-0	FR ZT0383		06/01/2023	Paydown		1,483	1,483	1,579	1,579	0	(96)	0	(96)	0	1,483	0	0	0	26	03/01/2048
3132AC-M8-0	FR ZT0383		07/01/2023	Paydown		8,330	8,330	8,866	8,866	0	(536)	0	(536)	0	8,330	0	0	0	170	03/01/2048
3132AC-M8-0	FR ZT0383		08/01/2023	Paydown		7,123	7,123	7,582	7,582	0	(459)	0	(459)	0	7,123	0	0	0	166	03/01/2048
3132AC-M8-0	FR ZT0383		09/01/2023	Paydown		1,712	1,712	1,822	1,822	0	(110)	0	(110)	0	1,712	0	0	0	45	03/01/2048
3132AC-M8-0	FR ZT0383		10/01/2023	Paydown		2,671	2,671	2,843	2,843	0	(172)	0	(172)	0	2,671	0	0	0	78	03/01/2048
3132AC-M8-0	FR ZT0383		11/01/2023	Paydown		925	925	985	985	0	(60)	0	(60)	0	925	0	0	0	30	03/01/2048
3132AC-M8-0	FR ZT0383		12/01/2023	Paydown		911	911	970	970	0	(59)	0	(59)	0	911	0	0	0	32	03/01/2048
3132AE-KT-2	FR ZT2106		01/01/2023	Paydown		2,613	2,613	2,734	2,734	0	(121)	0	(121)	0	2,613	0	0	0	9	03/01/2049
3132AE-KT-2	FR ZT2106		02/01/2023	Paydown		31,202	31,202	32,645	32,645	0	(1,443)	0	(1,443)	0	31,202	0	0	0	208	03/01/2049

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3132AE-KT-2	FR ZT2106		03/01/2023	Paydown		21,690	21,690	22,693	22,693	0	(1,003)	0	(1,003)	0	21,690	0	0	0	217	03/01/2049
3132AE-KT-2	FR ZT2106		04/01/2023	Paydown		2,797	2,797	2,926	2,926	0	(129)	0	(129)	0	2,797	0	0	0	37	03/01/2049
3132AE-KT-2	FR ZT2106		05/01/2023	Paydown		2,545	2,545	2,663	2,663	0	(118)	0	(118)	0	2,545	0	0	0	42	03/01/2049
3132AE-KT-2	FR ZT2106		06/01/2023	Paydown		3,289	3,289	3,441	3,441	0	(152)	0	(152)	0	3,289	0	0	0	66	03/01/2049
3132AE-KT-2	FR ZT2106		07/01/2023	Paydown		2,775	2,775	2,903	2,903	0	(128)	0	(128)	0	2,775	0	0	0	65	03/01/2049
3132AE-KT-2	FR ZT2106		08/01/2023	Paydown		2,620	2,620	2,741	2,741	0	(121)	0	(121)	0	2,620	0	0	0	70	03/01/2049
3132AE-KT-2	FR ZT2106		09/01/2023	Paydown		13,288	13,288	13,902	13,902	0	(615)	0	(615)	0	13,288	0	0	0	399	03/01/2049
3132AE-KT-2	FR ZT2106		10/01/2023	Paydown		23,496	23,496	24,583	24,583	0	(1,087)	0	(1,087)	0	23,496	0	0	0	783	03/01/2049
3132AE-KT-2	FR ZT2106		11/01/2023	Paydown		2,507	2,507	2,623	2,623	0	(116)	0	(116)	0	2,507	0	0	0	92	03/01/2049
3132AE-KT-2	FR ZT2106		12/01/2023	Paydown		11,872	11,872	12,422	12,422	0	(549)	0	(549)	0	11,872	0	0	0	475	03/01/2049
3132CW-ZP-2	FREDDIE MAC		01/01/2023	JP MORGAN		650,120	662,543	652,941	652,941	0	0	0	0	0	652,941	0	(2,821)	(2,821)	1,178	10/01/2037
3132CW-ZP-2	FREDDIE MAC		01/01/2023	JP MORGAN		(659,518)	(672,121)	(662,380)	(662,380)	0	0	0	0	0	(662,380)	0	2,862	2,862	(1,195)	10/01/2037
3132CW-ZP-2	FREDDIE MAC		01/01/2023	Paydown		44,952	44,952	43,788	43,788	0	1,164	0	1,164	0	44,952	0	0	0	254	10/01/2037
3132CW-ZP-2	FREDDIE MAC		01/20/2023	JP MORGAN		1,181,125	1,187,434	1,156,291	1,156,291	0	0	0	0	0	1,156,291	0	24,834	24,834	7,872	10/01/2037
3132CW-ZP-2	FREDDIE MAC		02/01/2023	Paydown		34,919	34,919	33,907	33,907	0	1,012	0	1,012	0	34,919	0	0	0	1,706	10/01/2037
3132CW-ZP-2	FREDDIE MAC		03/01/2023	Paydown		7,667	7,667	7,424	7,424	0	243	0	243	0	7,667	0	0	0	93	10/01/2037
3132CW-ZP-2	FREDDIE MAC		04/01/2023	Paydown		15,530	15,530	15,039	15,039	0	492	0	492	0	15,530	0	0	0	241	10/01/2037
3132CW-ZP-2	FREDDIE MAC		05/01/2023	Paydown		8,988	8,988	8,703	8,703	0	285	0	285	0	8,988	0	0	0	169	10/01/2037
3132CW-ZP-2	FREDDIE MAC		06/01/2023	Paydown		6,054	6,054	5,863	5,863	0	192	0	192	0	6,054	0	0	0	134	10/01/2037
3132CW-ZP-2	FREDDIE MAC		07/01/2023	Paydown		13,442	13,442	13,017	13,017	0	426	0	426	0	13,442	0	0	0	343	10/01/2037
3132CW-ZP-2	FREDDIE MAC		08/01/2023	Paydown		6,725	6,725	6,512	6,512	0	213	0	213	0	6,725	0	0	0	194	10/01/2037
3132CW-ZP-2	FREDDIE MAC		09/01/2023	Paydown		8,318	8,318	8,054	8,054	0	263	0	263	0	8,318	0	0	0	268	10/01/2037
3132CW-ZP-2	FREDDIE MAC		10/01/2023	Paydown		10,296	10,296	9,970	9,970	0	326	0	326	0	10,296	0	0	0	366	10/01/2037
3132CW-ZP-2	FREDDIE MAC		11/01/2023	Paydown		17,498	17,498	16,944	16,944	0	554	0	554	0	17,498	0	0	0	679	10/01/2037
3132CW-ZP-2	FREDDIE MAC		11/27/2023	CITICORP		777,208	815,431	789,432	789,432	0	1,549	0	1,549	0	790,981	0	(13,773)	(13,773)	31,506	10/01/2037
3132CW-ZP-2	FREDDIE MAC		12/01/2023	Paydown		8,815	8,815	8,536	8,536	0	279	0	279	0	8,815	0	0	0	567	10/01/2037
3132D6-CF-5	Freddie Mac FHLMC 15Y		01/01/2023	JP MORGAN		742,566	767,510	754,918	755,314	0	(29)	0	(29)	0	755,284	0	(12,718)	(12,718)	1,194	08/01/2037
3132D6-CF-5	Freddie Mac FHLMC 15Y		01/01/2023	JP MORGAN		(748,111)	(773,242)	(760,556)	(760,988)	0	0	0	0	0	(760,988)	0	12,877	12,877	(1,203)	08/01/2037
3132D6-CF-5	Freddie Mac FHLMC 15Y		01/01/2023	Paydown		11,463	11,463	11,275	11,280	0	182	0	182	0	11,463	0	0	0	74	08/01/2037
3132D6-CF-5	Freddie Mac FHLMC 15Y		02/01/2023	Paydown		7,005	7,005	6,890	6,894	0	111	0	111	0	7,005	0	0	0	61	08/01/2037
3132D6-CF-5	Freddie Mac FHLMC 15Y		03/01/2023	Paydown		7,430	7,430	7,308	7,311	0	118	0	118	0	7,430	0	0	0	86	08/01/2037
3132D6-CF-5	Freddie Mac FHLMC 15Y		04/01/2023	Paydown		5,547	5,547	5,456	5,459	0	88	0	88	0	5,547	0	0	0	81	08/01/2037
3132D6-CF-5	Freddie Mac FHLMC 15Y		05/01/2023	Paydown		7,422	7,422	7,300	7,304	0	118	0	118	0	7,422	0	0	0	130	08/01/2037
3132D6-CF-5	Freddie Mac FHLMC 15Y		06/01/2023	Paydown		10,851	10,851	10,673	10,678	0	173	0	173	0	10,851	0	0	0	221	08/01/2037
3132D6-CF-5	Freddie Mac FHLMC 15Y		07/01/2023	Paydown		9,169	9,169	9,019	9,023	0	146	0	146	0	9,169	0	0	0	213	08/01/2037
3132D6-CF-5	Freddie Mac FHLMC 15Y		08/01/2023	Paydown		6,922	6,922	6,808	6,812	0	110	0	110	0	6,922	0	0	0	181	08/01/2037
3132D6-CF-5	Freddie Mac FHLMC 15Y		09/01/2023	Paydown		9,118	9,118	8,969	8,973	0	145	0	145	0	9,118	0	0	0	265	08/01/2037
3132D6-CF-5	Freddie Mac FHLMC 15Y		10/01/2023	Paydown		7,952	7,952	7,822	7,826	0	127	0	127	0	7,952	0	0	0	255	08/01/2037
3132D6-CF-5	Freddie Mac FHLMC 15Y		11/01/2023	Paydown		5,742	5,742	5,647	5,650	0	91	0	91	0	5,742	0	0	0	201	08/01/2037
3132D6-CF-5	Freddie Mac FHLMC 15Y		12/01/2023	Paydown		6,976	6,976	6,861	6,865	0	111	0	111	0	6,976	0	0	0	264	08/01/2037
3132D6-CU-2	Freddie Mac		01/01/2023	JP MORGAN		749,483	774,160	749,483	749,483	0	0	0	0	0	749,483	0	0	0	1,204	10/01/2037
3132D6-CY-4	Freddie Mac		01/25/2023	Paydown		2,606	2,606	2,412	2,412	0	194	0	194	0	2,606	0	0	0	7	11/01/2037
3132D6-CY-4	Freddie Mac		02/01/2023	Paydown		4,239	4,239	3,923	3,923	0	316	0	316	0	4,239	0	0	0	21	11/01/2037
3132D6-CY-4	Freddie Mac		03/01/2023	Paydown		2,606	2,606	2,412	2,412	0	194	0	194	0	2,606	0	0	0	20	11/01/2037
3132D6-CY-4	Freddie Mac		04/01/2023	Paydown		4,406	4,406	4,078	4,078	0	328	0	328	0	4,406	0	0	0	44	11/01/2037
3132D6-CY-4	Freddie Mac		05/01/2023	Paydown		4,517	4,517	4,181	4,181	0	336	0	336	0	4,517	0	0	0	56	11/01/2037
3132D6-CY-4	Freddie Mac		06/01/2023	Paydown		3,616	3,616	3,346	3,346	0	269	0	269	0	3,616	0	0	0	54	11/01/2037
3132D6-CY-4	Freddie Mac		07/01/2023	Paydown		4,772	4,772	4,417	4,417	0	355	0	355	0	4,772	0	0	0	84	11/01/2037
3132D6-CY-4	Freddie Mac		08/01/2023	Paydown		3,295	3,295	3,050	3,050	0	245	0	245	0	3,295	0	0	0	66	11/01/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3132D6-CY-4	Freddie Mac		09/01/2023	Paydown		3,037	3,037	2,811	2,811	0	226	0	226	0	3,037	0	0	0	68	11/01/2037
3132D6-CY-4	Freddie Mac		10/01/2023	Paydown		3,229	3,229	2,989	2,989	0	240	0	240	0	3,229	0	0	0	81	11/01/2037
3132D6-CY-4	Freddie Mac		11/01/2023	Paydown		1,890	1,890	1,749	1,749	0	141	0	141	0	1,890	0	0	0	52	11/01/2037
3132D6-CY-4	Freddie Mac		12/01/2023	Paydown		3,038	3,038	2,812	2,812	0	226	0	226	0	3,038	0	0	0	91	11/01/2037
3132DM-5Y-7	FHLMC 30YR UMBS SUPER		01/01/2023	Paydown		2,203	2,203	2,089	2,093	0	111	0	111	0	2,203	0	0	0	6	12/01/2051
3132DM-5Y-7	FHLMC 30YR UMBS SUPER		02/01/2023	Paydown		8,001	8,001	7,586	7,599	0	402	0	402	0	8,001	0	0	0	40	12/01/2051
3132DM-5Y-7	FHLMC 30YR UMBS SUPER		03/01/2023	Paydown		2,188	2,188	2,075	2,078	0	110	0	110	0	2,188	0	0	0	16	12/01/2051
3132DM-5Y-7	FHLMC 30YR UMBS SUPER		04/01/2023	Paydown		2,177	2,177	2,064	2,067	0	109	0	109	0	2,177	0	0	0	22	12/01/2051
3132DM-5Y-7	FHLMC 30YR UMBS SUPER		05/01/2023	Paydown		2,178	2,178	2,065	2,069	0	109	0	109	0	2,178	0	0	0	27	12/01/2051
3132DM-5Y-7	FHLMC 30YR UMBS SUPER		06/01/2023	Paydown		2,199	2,199	2,085	2,089	0	111	0	111	0	2,199	0	0	0	33	12/01/2051
3132DM-5Y-7	FHLMC 30YR UMBS SUPER		07/01/2023	Paydown		2,937	2,937	2,785	2,790	0	148	0	148	0	2,937	0	0	0	51	12/01/2051
3132DM-5Y-7	FHLMC 30YR UMBS SUPER		08/01/2023	Paydown		19,272	19,272	18,272	18,303	0	968	0	968	0	19,272	0	0	0	385	12/01/2051
3132DM-5Y-7	FHLMC 30YR UMBS SUPER		09/01/2023	Paydown		15,089	15,089	14,307	14,331	0	758	0	758	0	15,089	0	0	0	339	12/01/2051
3132DM-5Y-7	FHLMC 30YR UMBS SUPER		09/22/2023	GOLDMAN SACHS		1,059,741	1,256,455	1,191,277	1,193,324	0	1,881	0	1,881	0	1,195,205	0	(135,463)	(135,463)	29,422	12/01/2051
3132DM-5Y-7	FHLMC 30YR UMBS SUPER		10/01/2023	Paydown		2,196	2,196	2,082	2,086	0	110	0	110	0	2,196	0	0	0	3,196	12/01/2051
3132DV-3V-5	FREDDIE MAC POOL SD8012		01/01/2023	Paydown		2,247	2,247	2,405	2,405	0	(159)	0	(159)	0	2,247	0	0	0	7	09/01/2049
3132DV-3V-5	FREDDIE MAC POOL SD8012		02/01/2023	Paydown		5,727	5,727	6,131	6,131	0	(404)	0	(404)	0	5,727	0	0	0	38	09/01/2049
3132DV-3V-5	FREDDIE MAC POOL SD8012		03/01/2023	Paydown		8,554	8,554	9,158	9,158	0	(604)	0	(604)	0	8,554	0	0	0	86	09/01/2049
3132DV-3V-5	FREDDIE MAC POOL SD8012		04/01/2023	Paydown		7,070	7,070	7,569	7,569	0	(499)	0	(499)	0	7,070	0	0	0	94	09/01/2049
3132DV-3V-5	FREDDIE MAC POOL SD8012		05/01/2023	Paydown		8,558	8,558	9,162	9,162	0	(604)	0	(604)	0	8,558	0	0	0	143	09/01/2049
3132DV-3V-5	FREDDIE MAC POOL SD8012		06/01/2023	Paydown		2,053	2,053	2,198	2,198	0	(145)	0	(145)	0	2,053	0	0	0	41	09/01/2049
3132DV-3V-5	FREDDIE MAC POOL SD8012		07/01/2023	Paydown		13,943	13,943	14,928	14,928	0	(985)	0	(985)	0	13,943	0	0	0	325	09/01/2049
3132DV-3V-5	FREDDIE MAC POOL SD8012		08/01/2023	Paydown		17,919	17,919	19,185	19,185	0	(1,266)	0	(1,266)	0	17,919	0	0	0	478	09/01/2049
3132DV-3V-5	FREDDIE MAC POOL SD8012		09/01/2023	Paydown		13,149	13,149	14,078	14,078	0	(929)	0	(929)	0	13,149	0	0	0	394	09/01/2049
3132DV-3V-5	FREDDIE MAC POOL SD8012		10/01/2023	Paydown		13,012	13,012	13,931	13,931	0	(919)	0	(919)	0	13,012	0	0	0	434	09/01/2049
3132DV-3V-5	FREDDIE MAC POOL SD8012		11/01/2023	Paydown		2,960	2,960	3,169	3,169	0	(209)	0	(209)	0	2,960	0	0	0	109	09/01/2049
3132DV-3V-5	FREDDIE MAC POOL SD8012		12/01/2023	Paydown		3,772	3,772	4,038	4,038	0	(266)	0	(266)	0	3,772	0	0	0	151	09/01/2049
3132DW-BR-3	FN SD8148 3.000% 05/01/51		01/01/2023	Paydown		7,234	7,234	7,587	7,587	0	(353)	0	(353)	0	7,234	0	0	0	18	05/01/2051
3132DW-BR-3	FN SD8148 3.000% 05/01/51		02/01/2023	Paydown		16,189	16,189	16,979	16,979	0	(789)	0	(789)	0	16,189	0	0	0	81	05/01/2051
3132DW-BR-3	FN SD8148 3.000% 05/01/51		03/01/2023	Paydown		11,140	11,140	11,683	11,683	0	(543)	0	(543)	0	11,140	0	0	0	84	05/01/2051
3132DW-BR-3	FN SD8148 3.000% 05/01/51		04/01/2023	Paydown		12,098	12,098	12,688	12,688	0	(590)	0	(590)	0	12,098	0	0	0	121	05/01/2051
3132DW-BR-3	FN SD8148 3.000% 05/01/51		05/01/2023	Paydown		12,997	12,997	13,631	13,631	0	(634)	0	(634)	0	12,997	0	0	0	162	05/01/2051
3132DW-BR-3	FN SD8148 3.000% 05/01/51		06/01/2023	Paydown		8,663	8,663	9,085	9,085	0	(422)	0	(422)	0	8,663	0	0	0	130	05/01/2051
3132DW-BR-3	FN SD8148 3.000% 05/01/51		07/01/2023	Paydown		13,013	13,013	13,648	13,648	0	(634)	0	(634)	0	13,013	0	0	0	228	05/01/2051
3132DW-BR-3	FN SD8148 3.000% 05/01/51		08/01/2023	Paydown		11,934	11,934	12,515	12,515	0	(582)	0	(582)	0	11,934	0	0	0	239	05/01/2051
3132DW-BR-3	FN SD8148 3.000% 05/01/51		09/01/2023	Paydown		11,356	11,356	11,910	11,910	0	(554)	0	(554)	0	11,356	0	0	0	256	05/01/2051
3132DW-BR-3	FN SD8148 3.000% 05/01/51		10/01/2023	Paydown		6,840	6,840	7,174	7,174	0	(333)	0	(333)	0	6,840	0	0	0	171	05/01/2051
3132DW-BR-3	FN SD8148 3.000% 05/01/51		11/01/2023	Paydown		13,224	13,224	13,868	13,868	0	(645)	0	(645)	0	13,224	0	0	0	364	05/01/2051
3132DW-BR-3	FN SD8148 3.000% 05/01/51		12/01/2023	Paydown		6,842	6,842	7,175	7,175	0	(334)	0	(334)	0	6,842	0	0	0	205	05/01/2051
3132DW-C2-7	FN FR SD8189 2.500% 01/01/52		01/01/2023	Paydown		2,461	2,461	2,397	2,397	0	64	0	64	0	2,461	0	0	0	5	01/01/2052
3132DW-C2-7	FN FR SD8189 2.500% 01/01/52		01/23/2023	NOMURA		505,177	576,316	561,274	561,274	0	0	0	0	0	561,274	0	(56,097)	(56,097)	1,681	01/01/2052
3132DW-C2-7	FN FR SD8189 2.500% 01/01/52		02/01/2023	Paydown		2,231	2,231	2,173	2,173	0	58	0	58	0	2,231	0	0	0	1,210	01/01/2052
3132DW-DC-4	FN		01/01/2023	Paydown		4,240	4,240	3,927	3,935	0	305	0	305	0	4,240	0	0	0	7	03/01/2052
3132DW-DC-4	FN		01/20/2023	JP MORGAN		1,053,269	1,255,995	1,163,169	1,165,535	0	294	0	294	0	1,165,830	0	(112,560)	(112,560)	2,931	03/01/2052
3132DW-DC-4	FN		02/01/2023	Redemption		4,323	4,323	4,169	4,174	0	149	0	149	0	4,323	0	0	0	2,108	03/01/2052
3132DW-DF-7	FN		01/01/2023	Paydown		4,221	4,221	4,197	4,198	0	23	0	23	0	4,221	0	0	0	12	03/01/2052
3132DW-DF-7	FN		02/01/2023	Paydown		2,908	2,908	2,892	2,893	0	16	0	16	0	2,908	0	0	0	17	03/01/2052
3132DW-DF-7	FN		03/01/2023	Paydown		2,647	2,647	2,633	2,633	0	14	0	14	0	2,647	0	0	0	23	03/01/2052
3132DW-DF-7	FN		04/01/2023	Paydown		4,368	4,368	4,344	4,344	0	24	0	24	0	4,368	0	0	0	51	03/01/2052

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3132DW-DF-7	FN		05/01/2023	Paydown		3,360	3,360	3,342	3,342	0	18	0	18	0	3,360	0	0	0	49	03/01/2052
3132DW-DF-7	FN		06/01/2023	Paydown		8,681	8,681	8,634	8,634	0	47	0	47	0	8,681	0	0	0	152	03/01/2052
3132DW-DF-7	FN		07/01/2023	Paydown		2,271	2,271	2,258	2,258	0	12	0	12	0	2,271	0	0	0	46	03/01/2052
3132DW-DF-7	FN		08/01/2023	Paydown		6,017	6,017	5,984	5,984	0	33	0	33	0	6,017	0	0	0	140	03/01/2052
3132DW-DF-7	FN		09/01/2023	Paydown		5,445	5,445	5,415	5,416	0	29	0	29	0	5,445	0	0	0	143	03/01/2052
3132DW-DF-7	FN		10/01/2023	Paydown		2,832	2,832	2,817	2,817	0	15	0	15	0	2,832	0	0	0	83	03/01/2052
3132DW-DF-7	FN		11/01/2023	Paydown		5,198	5,198	5,170	5,170	0	28	0	28	0	5,198	0	0	0	167	03/01/2052
3132DW-DF-7	FN		12/01/2023	Paydown		4,238	4,238	4,215	4,215	0	23	0	23	0	4,238	0	0	0	148	03/01/2052
3132DW-DK-6	FN		01/01/2023	Paydown		5,170	5,170	5,024	5,026	0	144	0	144	0	5,170	0	0	0	13	04/01/2052
3132DW-DK-6	FN		02/01/2023	Paydown		4,679	4,679	4,547	4,549	0	130	0	130	0	4,679	0	0	0	23	04/01/2052
3132DW-DK-6	FN		03/01/2023	Paydown		5,253	5,253	5,104	5,107	0	146	0	146	0	5,253	0	0	0	39	04/01/2052
3132DW-DK-6	FN		04/01/2023	Paydown		6,645	6,645	6,457	6,460	0	185	0	185	0	6,645	0	0	0	66	04/01/2052
3132DW-DK-6	FN		05/01/2023	Paydown		6,090	6,090	5,918	5,921	0	169	0	169	0	6,090	0	0	0	76	04/01/2052
3132DW-DK-6	FN		06/01/2023	Paydown		7,479	7,479	7,267	7,271	0	208	0	208	0	7,479	0	0	0	112	04/01/2052
3132DW-DK-6	FN		07/01/2023	Paydown		7,303	7,303	7,097	7,100	0	203	0	203	0	7,303	0	0	0	128	04/01/2052
3132DW-DK-6	FN		08/01/2023	Paydown		7,518	7,518	7,305	7,309	0	209	0	209	0	7,518	0	0	0	150	04/01/2052
3132DW-DK-6	FN		09/01/2023	Paydown		8,402	8,402	8,164	8,169	0	233	0	233	0	8,402	0	0	0	189	04/01/2052
3132DW-DK-6	FN		10/01/2023	Paydown		6,371	6,371	6,191	6,194	0	177	0	177	0	6,371	0	0	0	159	04/01/2052
3132DW-DK-6	FN		11/01/2023	Paydown		5,771	5,771	5,608	5,611	0	160	0	160	0	5,771	0	0	0	159	04/01/2052
3132DW-DK-6	FN		12/01/2023	Paydown		5,160	5,160	5,014	5,016	0	143	0	143	0	5,160	0	0	0	155	04/01/2052
3132DW-E5-8	FN		01/01/2023	Paydown		2,665	2,665	2,656	2,656	0	9	0	9	0	2,665	0	0	0	9	10/01/2052
3132DW-E5-8	FN		02/01/2023	Paydown		2,002	2,002	1,996	1,996	0	6	0	6	0	2,002	0	0	0	13	10/01/2052
3132DW-E5-8	FN		03/01/2023	Paydown		2,125	2,125	2,118	2,118	0	7	0	7	0	2,125	0	0	0	21	10/01/2052
3132DW-E5-8	FN		04/01/2023	Paydown		3,540	3,540	3,529	3,529	0	11	0	11	0	3,540	0	0	0	47	10/01/2052
3132DW-E5-8	FN		05/01/2023	Paydown		2,450	2,450	2,442	2,442	0	8	0	8	0	2,450	0	0	0	41	10/01/2052
3132DW-E5-8	FN		06/01/2023	Paydown		3,039	3,039	3,029	3,029	0	10	0	10	0	3,039	0	0	0	61	10/01/2052
3132DW-E5-8	FN		06/13/2023	JP MORGAN		630,046	668,151	665,985	665,988	0	10	0	10	0	665,998	0	(35,953)	(35,953)	14,254	10/01/2052
3132DW-E5-8	FN		07/01/2023	Paydown		3,069	3,069	3,059	3,059	0	10	0	10	0	3,069	0	0	0	2,299	10/01/2052
3132DW-EB-5	FN		01/01/2023	Paydown		2,827	2,827	2,889	2,887	0	(60)	0	(60)	0	2,827	0	0	0	11	06/01/2052
3132DW-EB-5	FN		02/01/2023	Paydown		1,795	1,795	1,834	1,833	0	(38)	0	(38)	0	1,795	0	0	0	13	06/01/2052
3132DW-EB-5	FN		03/01/2023	Paydown		2,505	2,505	2,560	2,559	0	(53)	0	(53)	0	2,505	0	0	0	28	06/01/2052
3132DW-EB-5	FN		04/01/2023	Paydown		2,729	2,729	2,788	2,787	0	(58)	0	(58)	0	2,729	0	0	0	41	06/01/2052
3132DW-EB-5	FN		05/01/2023	Paydown		2,840	2,840	2,902	2,901	0	(61)	0	(61)	0	2,840	0	0	0	53	06/01/2052
3132DW-EB-5	FN		06/01/2023	Paydown		3,984	3,984	4,071	4,069	0	(85)	0	(85)	0	3,984	0	0	0	90	06/01/2052
3132DW-EB-5	FN		07/01/2023	Paydown		3,634	3,634	3,713	3,711	0	(77)	0	(77)	0	3,634	0	0	0	95	06/01/2052
3132DW-EB-5	FN		08/01/2023	Paydown		3,433	3,433	3,507	3,506	0	(73)	0	(73)	0	3,433	0	0	0	103	06/01/2052
3132DW-EB-5	FN		09/01/2023	Paydown		3,105	3,105	3,173	3,171	0	(66)	0	(66)	0	3,105	0	0	0	105	06/01/2052
3132DW-EB-5	FN		10/01/2023	Paydown		2,673	2,673	2,731	2,730	0	(57)	0	(57)	0	2,673	0	0	0	100	06/01/2052
3132DW-EB-5	FN		11/01/2023	Paydown		3,225	3,225	3,295	3,294	0	(69)	0	(69)	0	3,225	0	0	0	133	06/01/2052
3132DW-EB-5	FN		12/01/2023	Paydown		2,749	2,749	2,808	2,807	0	(59)	0	(59)	0	2,749	0	0	0	124	06/01/2052
3132DW-EJ-8	FN		01/01/2023	MORGAN STANLEY		629,121	653,844	642,913	643,054	0	(11)	0	(11)	0	643,043	0	(13,922)	(13,922)	799	08/01/2052
3132DW-EJ-8	FN		01/01/2023	MORGAN STANLEY		(631,081)	(655,882)	(644,916)	(645,068)	0	0	0	0	0	(645,068)	0	13,987	13,987	(802)	08/01/2052
3132DW-EJ-8	FN		01/01/2023	Paydown		4,074	4,074	4,006	4,007	0	67	0	67	0	4,074	0	0	0	27	08/01/2052
3132DW-EJ-8	FN		02/01/2023	Paydown		2,122	2,122	2,087	2,087	0	35	0	35	0	2,122	0	0	0	21	08/01/2052
3132DW-EJ-8	FN		03/01/2023	Paydown		2,252	2,252	2,215	2,215	0	37	0	37	0	2,252	0	0	0	30	08/01/2052
3132DW-EJ-8	FN		04/01/2023	Paydown		2,678	2,678	2,633	2,633	0	44	0	44	0	2,678	0	0	0	45	08/01/2052
3132DW-EJ-8	FN		05/01/2023	Paydown		2,755	2,755	2,709	2,710	0	45	0	45	0	2,755	0	0	0	55	08/01/2052
3132DW-EJ-8	FN		06/01/2023	Paydown		2,753	2,753	2,707	2,708	0	45	0	45	0	2,753	0	0	0	64	08/01/2052
3132DW-EJ-8	FN		07/01/2023	Paydown		2,471	2,471	2,430	2,430	0	41	0	41	0	2,471	0	0	0	66	08/01/2052

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3132DW-EJ-8	FN		08/01/2023	Paydown		2,942	2,942	2,893	2,894	0	49	0	49	0	2,942	0	0	0	88	08/01/2052
3132DW-EJ-8	FN		09/01/2023	Paydown		2,787	2,787	2,741	2,741	0	46	0	46	0	2,787	0	0	0	93	08/01/2052
3132DW-EJ-8	FN		10/01/2023	Paydown		2,779	2,779	2,733	2,733	0	46	0	46	0	2,779	0	0	0	102	08/01/2052
3132DW-EJ-8	FN		11/01/2023	Paydown		2,461	2,461	2,420	2,421	0	41	0	41	0	2,461	0	0	0	98	08/01/2052
3132DW-EJ-8	FN		12/01/2023	Paydown		2,719	2,719	2,673	2,674	0	45	0	45	0	2,719	0	0	0	118	08/01/2052
3132DW-EK-5	FN		01/01/2023	Paydown		2,831	2,831	2,849	2,849	0	(17)	0	(17)	0	2,831	0	0	0	11	08/01/2052
3132DW-EK-5	FN		02/01/2023	Paydown		1,809	1,809	1,821	1,820	0	(11)	0	(11)	0	1,809	0	0	0	14	08/01/2052
3132DW-EK-5	FN		03/01/2023	Paydown		2,626	2,626	2,643	2,642	0	(16)	0	(16)	0	2,626	0	0	0	30	08/01/2052
3132DW-EK-5	FN		04/01/2023	Paydown		2,563	2,563	2,579	2,578	0	(16)	0	(16)	0	2,563	0	0	0	38	08/01/2052
3132DW-EK-5	FN		05/01/2023	Paydown		2,635	2,635	2,652	2,651	0	(16)	0	(16)	0	2,635	0	0	0	49	08/01/2052
3132DW-EK-5	FN		06/01/2023	Paydown		2,785	2,785	2,802	2,802	0	(17)	0	(17)	0	2,785	0	0	0	63	08/01/2052
3132DW-EK-5	FN		07/01/2023	Paydown		2,760	2,760	2,777	2,777	0	(17)	0	(17)	0	2,760	0	0	0	72	08/01/2052
3132DW-EK-5	FN		08/01/2023	Paydown		3,023	3,023	3,042	3,042	0	(19)	0	(19)	0	3,023	0	0	0	91	08/01/2052
3132DW-EK-5	FN		09/01/2023	Paydown		3,212	3,212	3,232	3,232	0	(20)	0	(20)	0	3,212	0	0	0	108	08/01/2052
3132DW-EK-5	FN		10/01/2023	Paydown		2,398	2,398	2,413	2,413	0	(15)	0	(15)	0	2,398	0	0	0	90	08/01/2052
3132DW-EK-5	FN		11/01/2023	Paydown		2,393	2,393	2,408	2,407	0	(15)	0	(15)	0	2,393	0	0	0	99	08/01/2052
3132DW-EK-5	FN		12/01/2023	Paydown		2,149	2,149	2,163	2,163	0	(13)	0	(13)	0	2,149	0	0	0	97	08/01/2052
3132DW-EQ-2	FN		01/01/2023	Paydown		2,791	2,791	2,643	2,645	0	145	0	145	0	2,791	0	0	0	8	09/01/2052
3132DW-EQ-2	FN		02/01/2023	Paydown		2,759	2,759	2,613	2,615	0	144	0	144	0	2,759	0	0	0	16	09/01/2052
3132DW-EQ-2	FN		03/01/2023	Paydown		2,108	2,108	1,996	1,998	0	110	0	110	0	2,108	0	0	0	18	09/01/2052
3132DW-EQ-2	FN		04/01/2023	Paydown		2,310	2,310	2,188	2,189	0	120	0	120	0	2,310	0	0	0	27	09/01/2052
3132DW-EQ-2	FN		05/01/2023	Paydown		3,823	3,823	3,621	3,624	0	199	0	199	0	3,823	0	0	0	56	09/01/2052
3132DW-EQ-2	FN		06/01/2023	Paydown		3,066	3,066	2,904	2,906	0	160	0	160	0	3,066	0	0	0	54	09/01/2052
3132DW-EQ-2	FN		07/01/2023	Paydown		3,594	3,594	3,404	3,407	0	187	0	187	0	3,594	0	0	0	73	09/01/2052
3132DW-EQ-2	FN		08/01/2023	Paydown		3,329	3,329	3,153	3,156	0	173	0	173	0	3,329	0	0	0	78	09/01/2052
3132DW-EQ-2	FN		09/01/2023	Paydown		3,246	3,246	3,075	3,077	0	169	0	169	0	3,246	0	0	0	85	09/01/2052
3132DW-EQ-2	FN		10/01/2023	Paydown		3,107	3,107	2,943	2,945	0	162	0	162	0	3,107	0	0	0	91	09/01/2052
3132DW-EQ-2	FN		10/30/2023	JP MORGAN		645,414	775,563	734,604	735,173	0	1,113	0	1,113	0	736,286	0	(90,872)	(90,872)	23,525	09/01/2052
3132DW-EQ-2	FN		11/01/2023	Paydown		2,996	2,996	2,838	2,840	0	156	0	156	0	2,996	0	0	0	2,358	09/01/2052
3132DW-ER-0	FN		01/01/2023	Paydown		1,987	1,987	1,946	1,947	0	40	0	40	0	1,987	0	0	0	7	09/01/2052
3132DW-ER-0	FN		02/01/2023	Paydown		2,374	2,374	2,326	2,327	0	48	0	48	0	2,374	0	0	0	16	09/01/2052
3132DW-ER-0	FN		03/01/2023	Paydown		2,024	2,024	1,983	1,983	0	41	0	41	0	2,024	0	0	0	20	09/01/2052
3132DW-ER-0	FN		03/09/2023	CITICORP		583,078	627,282	614,540	614,681	0	94	0	94	0	614,775	0	(31,697)	(31,697)	7,109	09/01/2052
3132DW-ES-8	FN		01/01/2023	Paydown		2,558	2,558	2,552	2,552	0	6	0	6	0	2,558	0	0	0	10	09/01/2052
3132DW-ES-8	FN		02/01/2023	Paydown		2,082	2,082	2,077	2,077	0	5	0	5	0	2,082	0	0	0	16	09/01/2052
3132DW-ES-8	FN		03/01/2023	Paydown		2,208	2,208	2,203	2,203	0	5	0	5	0	2,208	0	0	0	25	09/01/2052
3132DW-ES-8	FN		04/01/2023	Paydown		3,237	3,237	3,230	3,230	0	8	0	8	0	3,237	0	0	0	49	09/01/2052
3132DW-ES-8	FN		05/01/2023	Paydown		2,458	2,458	2,452	2,452	0	6	0	6	0	2,458	0	0	0	46	09/01/2052
3132DW-ES-8	FN		05/15/2023	MORGAN STANLEY		268,694	275,584	274,938	274,938	0	0	0	0	0	274,938	0	(6,244)	(6,244)	5,581	09/01/2052
3132DW-ES-8	FN		06/01/2023	Paydown		2,786	2,786	2,780	2,780	0	7	0	7	0	2,786	0	0	0	73	09/01/2052
3132DW-ES-8	FN		07/01/2023	Paydown		1,272	1,272	1,269	1,269	0	3	0	3	0	1,272	0	0	0	38	09/01/2052
3132DW-ES-8	FN		08/01/2023	Paydown		1,478	1,478	1,474	1,474	0	3	0	3	0	1,478	0	0	0	50	09/01/2052
3132DW-ES-8	FN		09/01/2023	Paydown		1,282	1,282	1,279	1,279	0	3	0	3	0	1,282	0	0	0	48	09/01/2052
3132DW-ES-8	FN		10/01/2023	Paydown		1,254	1,254	1,251	1,251	0	3	0	3	0	1,254	0	0	0	52	09/01/2052
3132DW-ES-8	FN		11/01/2023	Paydown		1,072	1,072	1,070	1,070	0	3	0	3	0	1,072	0	0	0	48	09/01/2052
3132DW-ES-8	FN		12/01/2023	Paydown		1,018	1,018	1,016	1,016	0	2	0	2	0	1,018	0	0	0	50	09/01/2052
3132DW-ET-6	FN		01/01/2023	Paydown		2,816	2,816	2,775	2,775	0	41	0	41	0	2,816	0	0	0	12	09/01/2052
3132DW-ET-6	FN		02/01/2023	Paydown		3,138	3,138	3,092	3,092	0	45	0	45	0	3,138	0	0	0	26	09/01/2052
3132DW-ET-6	FN		03/01/2023	Paydown		3,613	3,613	3,561	3,561	0	52	0	52	0	3,613	0	0	0	45	09/01/2052

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3132DW-ET-6	FN		04/01/2023	Paydown		4,238	4,238	4,176	4,177	0	61	0	61	0	4,238	0	0	0	71	09/01/2052
3132DW-ET-6	FN		05/01/2023	Paydown		3,959	3,959	3,901	3,902	0	57	0	57	0	3,959	0	0	0	82	09/01/2052
3132DW-ET-6	FN		06/01/2023	Paydown		2,992	2,992	2,948	2,949	0	43	0	43	0	2,992	0	0	0	75	09/01/2052
3132DW-ET-6	FN		07/01/2023	Paydown		4,185	4,185	4,124	4,125	0	60	0	60	0	4,185	0	0	0	122	09/01/2052
3132DW-ET-6	FN		08/01/2023	Paydown		2,343	2,343	2,309	2,309	0	34	0	34	0	2,343	0	0	0	78	09/01/2052
3132DW-ET-6	FN		09/01/2023	Paydown		3,672	3,672	3,618	3,619	0	53	0	53	0	3,672	0	0	0	138	09/01/2052
3132DW-ET-6	FN		10/01/2023	Paydown		3,289	3,289	3,241	3,242	0	47	0	47	0	3,289	0	0	0	137	09/01/2052
3132DW-ET-6	FN		11/01/2023	Paydown		2,785	2,785	2,745	2,745	0	40	0	40	0	2,785	0	0	0	128	09/01/2052
3132DW-ET-6	FN		12/01/2023	Paydown		2,555	2,555	2,518	2,518	0	37	0	37	0	2,555	0	0	0	128	09/01/2052
3132DW-ET-6	FN		12/18/2023	BARCLAYS CAPITAL		561,958	571,059	562,761	562,831	0	161	0	161	0	562,992	0	(1,035)	(1,035)	29,743	09/01/2052
3132DW-FP-3	FN		01/01/2023	CITICORP		761,993	798,944	738,337	738,577	0	119	0	119	0	738,696	0	23,297	23,297	976	12/01/2052
3132DW-FP-3	FN		01/01/2023	CITICORP		(764,726)	(801,810)	(740,985)	(741,055)	0	0	0	0	0	(741,055)	0	(23,671)	(23,671)	(980)	12/01/2052
3132DW-FP-3	FN		01/01/2023	Paydown		5,749	5,749	5,313	5,315	0	434	0	434	0	5,749	0	0	0	38	12/01/2052
3132DW-FP-3	FN		02/01/2023	Paydown		2,613	2,613	2,415	2,416	0	197	0	197	0	2,613	0	0	0	26	12/01/2052
3132DW-FP-3	FN		03/01/2023	Paydown		2,693	2,693	2,489	2,489	0	203	0	203	0	2,693	0	0	0	36	12/01/2052
3132DW-FP-3	FN		04/01/2023	Paydown		3,562	3,562	3,292	3,293	0	269	0	269	0	3,562	0	0	0	59	12/01/2052
3132DW-FP-3	FN		05/01/2023	Paydown		2,678	2,678	2,475	2,476	0	202	0	202	0	2,678	0	0	0	53	12/01/2052
3132DW-FP-3	FN		06/01/2023	Paydown		3,329	3,329	3,077	3,078	0	252	0	252	0	3,329	0	0	0	78	12/01/2052
3132DW-FP-3	FN		07/01/2023	Paydown		3,641	3,641	3,364	3,366	0	275	0	275	0	3,641	0	0	0	97	12/01/2052
3132DW-FP-3	FN		08/01/2023	Paydown		3,241	3,241	2,995	2,996	0	245	0	245	0	3,241	0	0	0	97	12/01/2052
3132DW-FP-3	FN		09/01/2023	Paydown		3,364	3,364	3,109	3,110	0	254	0	254	0	3,364	0	0	0	112	12/01/2052
3132DW-FP-3	FN		10/01/2023	Paydown		2,543	2,543	2,350	2,351	0	192	0	192	0	2,543	0	0	0	93	12/01/2052
3132DW-FP-3	FN		11/01/2023	Paydown		2,818	2,818	2,604	2,605	0	213	0	213	0	2,818	0	0	0	113	12/01/2052
3132DW-FP-3	FN		12/01/2023	Paydown		2,255	2,255	2,084	2,085	0	170	0	170	0	2,255	0	0	0	98	12/01/2052
3132GD-M8-2	FREDDIE MAC GOLD		01/01/2023	Paydown		3,702	3,702	3,866	3,866	0	(163)	0	(163)	0	3,702	0	0	0	14	04/01/2041
3132GD-M8-2	FREDDIE MAC GOLD		02/01/2023	Paydown		78,125	78,125	81,574	81,574	0	(3,448)	0	(3,448)	0	78,125	0	0	0	586	04/01/2041
3132GD-M8-2	FREDDIE MAC GOLD		03/01/2023	Paydown		3,416	3,416	3,567	3,567	0	(151)	0	(151)	0	3,416	0	0	0	38	04/01/2041
3132GD-M8-2	FREDDIE MAC GOLD		04/01/2023	Paydown		3,454	3,454	3,606	3,606	0	(152)	0	(152)	0	3,454	0	0	0	52	04/01/2041
3132GD-M8-2	FREDDIE MAC GOLD		05/01/2023	Paydown		80,492	80,492	84,045	84,045	0	(3,553)	0	(3,553)	0	80,492	0	0	0	1,509	04/01/2041
3132GD-M8-2	FREDDIE MAC GOLD		06/01/2023	Paydown		3,232	3,232	3,374	3,374	0	(143)	0	(143)	0	3,232	0	0	0	73	04/01/2041
3132GD-M8-2	FREDDIE MAC GOLD		07/01/2023	Paydown		3,268	3,268	3,412	3,412	0	(144)	0	(144)	0	3,268	0	0	0	86	04/01/2041
3132GD-M8-2	FREDDIE MAC GOLD		08/01/2023	Paydown		3,203	3,203	3,345	3,345	0	(141)	0	(141)	0	3,203	0	0	0	96	04/01/2041
3132GD-M8-2	FREDDIE MAC GOLD		09/01/2023	Paydown		3,295	3,295	3,440	3,440	0	(145)	0	(145)	0	3,295	0	0	0	111	04/01/2041
3132GD-M8-2	FREDDIE MAC GOLD		10/01/2023	Paydown		3,261	3,261	3,405	3,405	0	(144)	0	(144)	0	3,261	0	0	0	122	04/01/2041
3132GD-M8-2	FREDDIE MAC GOLD		11/01/2023	Paydown		3,723	3,723	3,888	3,888	0	(164)	0	(164)	0	3,723	0	0	0	154	04/01/2041
3132GD-M8-2	FREDDIE MAC GOLD		12/01/2023	Paydown		3,354	3,354	3,502	3,502	0	(148)	0	(148)	0	3,354	0	0	0	151	04/01/2041
31331Y-NA-4	FEDERAL FARM CREDIT BANKS		01/17/2023	Maturity		20,000,000	20,000,000	20,288,400	20,000,272	0	(272)	0	(272)	0	20,000,000	0	0	0	487,500	01/17/2023
31335B-2M-7	FREDDIE MAC G61680		01/01/2023	Paydown		9,819	9,819	10,159	10,159	0	(341)	0	(341)	0	9,819	0	0	0	25	04/01/2047
31335B-2M-7	FREDDIE MAC G61680		02/01/2023	Paydown		8,451	8,451	8,744	8,744	0	(293)	0	(293)	0	8,451	0	0	0	42	04/01/2047
31335B-2M-7	FREDDIE MAC G61680		03/01/2023	Paydown		9,171	9,171	9,490	9,490	0	(318)	0	(318)	0	9,171	0	0	0	69	04/01/2047
31335B-2M-7	FREDDIE MAC G61680		04/01/2023	Paydown		10,571	10,571	10,938	10,938	0	(367)	0	(367)	0	10,571	0	0	0	106	04/01/2047
31335B-2M-7	FREDDIE MAC G61680		05/01/2023	Paydown		9,633	9,633	9,967	9,967	0	(334)	0	(334)	0	9,633	0	0	0	120	04/01/2047
31335B-2M-7	FREDDIE MAC G61680		06/01/2023	Paydown		11,067	11,067	11,451	11,451	0	(384)	0	(384)	0	11,067	0	0	0	166	04/01/2047
31335B-2M-7	FREDDIE MAC G61680		07/01/2023	Paydown		11,650	11,650	12,054	12,054	0	(404)	0	(404)	0	11,650	0	0	0	204	04/01/2047
31335B-2M-7	FREDDIE MAC G61680		08/01/2023	Paydown		10,075	10,075	10,425	10,425	0	(349)	0	(349)	0	10,075	0	0	0	202	04/01/2047
31335B-2M-7	FREDDIE MAC G61680		09/01/2023	Paydown		10,175	10,175	10,528	10,528	0	(353)	0	(353)	0	10,175	0	0	0	229	04/01/2047
31335B-2M-7	FREDDIE MAC G61680		10/01/2023	Paydown		9,328	9,328	9,652	9,652	0	(324)	0	(324)	0	9,328	0	0	0	233	04/01/2047
31335B-2M-7	FREDDIE MAC G61680		11/01/2023	Paydown		9,429	9,429	9,756	9,756	0	(327)	0	(327)	0	9,429	0	0	0	259	04/01/2047
31335B-2M-7	FREDDIE MAC G61680		12/01/2023	Paydown		8,297	8,297	8,585	8,585	0	(288)	0	(288)	0	8,297	0	0	0	249	04/01/2047

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31339S-F2-6	FREDDIE MAC QA2885		01/01/2023	Paydown		4,499	4,499	4,673	4,673	0	(174)	0	(174)	0	4,499	0	0	0	13	09/01/2049
31339S-F2-6	FREDDIE MAC QA2885		02/01/2023	Paydown		13,967	13,967	14,508	14,508	0	(541)	0	(541)	0	13,967	0	0	0	81	09/01/2049
31339S-F2-6	FREDDIE MAC QA2885		03/01/2023	Paydown		24,995	24,995	25,962	25,962	0	(968)	0	(968)	0	24,995	0	0	0	219	09/01/2049
31339S-F2-6	FREDDIE MAC QA2885		04/01/2023	Paydown		14,968	14,968	15,548	15,548	0	(579)	0	(579)	0	14,968	0	0	0	175	09/01/2049
31339S-F2-6	FREDDIE MAC QA2885		05/01/2023	Paydown		4,463	4,463	4,635	4,635	0	(173)	0	(173)	0	4,463	0	0	0	65	09/01/2049
31339S-F2-6	FREDDIE MAC QA2885		06/01/2023	Paydown		4,011	4,011	4,166	4,166	0	(155)	0	(155)	0	4,011	0	0	0	70	09/01/2049
31339S-F2-6	FREDDIE MAC QA2885		07/01/2023	Paydown		37,031	37,031	38,464	38,464	0	(1,434)	0	(1,434)	0	37,031	0	0	0	756	09/01/2049
31339S-F2-6	FREDDIE MAC QA2885		08/01/2023	Paydown		11,235	11,235	11,670	11,670	0	(435)	0	(435)	0	11,235	0	0	0	262	09/01/2049
31339S-F2-6	FREDDIE MAC QA2885		09/01/2023	Paydown		24,970	24,970	25,936	25,936	0	(967)	0	(967)	0	24,970	0	0	0	655	09/01/2049
31339S-F2-6	FREDDIE MAC QA2885		10/01/2023	Paydown		10,509	10,509	10,916	10,916	0	(407)	0	(407)	0	10,509	0	0	0	307	09/01/2049
31339S-F2-6	FREDDIE MAC QA2885		11/01/2023	Paydown		18,748	18,748	19,474	19,474	0	(726)	0	(726)	0	18,748	0	0	0	601	09/01/2049
31339S-F2-6	FREDDIE MAC QA2885		12/01/2023	Paydown		4,101	4,101	4,260	4,260	0	(159)	0	(159)	0	4,101	0	0	0	144	09/01/2049
3133A0-EE-0	FR QA5533		01/01/2023	Paydown		889	889	922	922	0	(33)	0	(33)	0	889	0	0	0	3	12/01/2049
3133A0-EE-0	FR QA5533		02/01/2023	Paydown		883	883	916	916	0	(33)	0	(33)	0	883	0	0	0	5	12/01/2049
3133A0-EE-0	FR QA5533		03/01/2023	Paydown		872	872	905	905	0	(33)	0	(33)	0	872	0	0	0	8	12/01/2049
3133A0-EE-0	FR QA5533		04/01/2023	Paydown		924	924	958	958	0	(34)	0	(34)	0	924	0	0	0	11	12/01/2049
3133A0-EE-0	FR QA5533		05/01/2023	Paydown		12,363	12,363	12,825	12,825	0	(462)	0	(462)	0	12,363	0	0	0	180	12/01/2049
3133A0-EE-0	FR QA5533		06/01/2023	Paydown		5,214	5,214	5,409	5,409	0	(195)	0	(195)	0	5,214	0	0	0	91	12/01/2049
3133A0-EE-0	FR QA5533		07/01/2023	Paydown		944	944	979	979	0	(35)	0	(35)	0	944	0	0	0	19	12/01/2049
3133A0-EE-0	FR QA5533		08/01/2023	Paydown		857	857	889	889	0	(32)	0	(32)	0	857	0	0	0	20	12/01/2049
3133A0-EE-0	FR QA5533		09/01/2023	Paydown		884	884	917	917	0	(33)	0	(33)	0	884	0	0	0	23	12/01/2049
3133A0-EE-0	FR QA5533		10/01/2023	Paydown		942	942	977	977	0	(35)	0	(35)	0	942	0	0	0	28	12/01/2049
3133A0-EE-0	FR QA5533		11/01/2023	Paydown		6,724	6,724	6,976	6,976	0	(251)	0	(251)	0	6,724	0	0	0	216	12/01/2049
3133A0-EE-0	FR QA5533		12/01/2023	Paydown		912	912	946	946	0	(34)	0	(34)	0	912	0	0	0	32	12/01/2049
3133AP-VS-5	FR QC5125		01/01/2023	Paydown		3,093	3,093	3,129	3,128	0	(35)	0	(35)	0	3,093	0	0	0	5	08/01/2051
3133AP-VS-5	FR QC5125		02/01/2023	Paydown		3,002	3,002	3,037	3,036	0	(34)	0	(34)	0	3,002	0	0	0	10	08/01/2051
3133AP-VS-5	FR QC5125		03/01/2023	Paydown		7,919	7,919	8,011	8,009	0	(90)	0	(90)	0	7,919	0	0	0	40	08/01/2051
3133AP-VS-5	FR QC5125		04/01/2023	Paydown		3,132	3,132	3,168	3,167	0	(35)	0	(35)	0	3,132	0	0	0	21	08/01/2051
3133AP-VS-5	FR QC5125		05/01/2023	Paydown		2,870	2,870	2,904	2,903	0	(32)	0	(32)	0	2,870	0	0	0	24	08/01/2051
3133AP-VS-5	FR QC5125		06/01/2023	Paydown		8,622	8,622	8,722	8,719	0	(97)	0	(97)	0	8,622	0	0	0	86	08/01/2051
3133AP-VS-5	FR QC5125		07/01/2023	Paydown		10,601	10,601	10,724	10,721	0	(120)	0	(120)	0	10,601	0	0	0	124	08/01/2051
3133AP-VS-5	FR QC5125		08/01/2023	Paydown		2,959	2,959	2,993	2,992	0	(33)	0	(33)	0	2,959	0	0	0	39	08/01/2051
3133AP-VS-5	FR QC5125		09/01/2023	Paydown		5,746	5,746	5,813	5,811	0	(65)	0	(65)	0	5,746	0	0	0	86	08/01/2051
3133AP-VS-5	FR QC5125		10/01/2023	Paydown		6,164	6,164	6,235	6,233	0	(70)	0	(70)	0	6,164	0	0	0	103	08/01/2051
3133AP-VS-5	FR QC5125		11/01/2023	Paydown		2,924	2,924	2,958	2,958	0	(33)	0	(33)	0	2,924	0	0	0	54	08/01/2051
3133AP-VS-5	FR QC5125		12/01/2023	Paydown		12,071	12,071	12,211	12,207	0	(136)	0	(136)	0	12,071	0	0	0	241	08/01/2051
3133AR-SC-0	FHLMC 6815		01/01/2023	Paydown		2,588	2,588	2,581	2,581	0	7	0	7	0	2,588	0	0	0	4	09/01/2051
3133AR-SC-0	FHLMC 6815		02/01/2023	Paydown		12,567	12,567	12,535	12,535	0	32	0	32	0	12,567	0	0	0	42	09/01/2051
3133AR-SC-0	FHLMC 6815		03/01/2023	Paydown		2,526	2,526	2,519	2,519	0	7	0	7	0	2,526	0	0	0	13	09/01/2051
3133AR-SC-0	FHLMC 6815		04/01/2023	Paydown		2,659	2,659	2,652	2,652	0	7	0	7	0	2,659	0	0	0	18	09/01/2051
3133AR-SC-0	FHLMC 6815		05/01/2023	Paydown		2,503	2,503	2,497	2,497	0	6	0	6	0	2,503	0	0	0	21	09/01/2051
3133AR-SC-0	FHLMC 6815		06/01/2023	Paydown		2,502	2,502	2,496	2,496	0	6	0	6	0	2,502	0	0	0	25	09/01/2051
3133AR-SC-0	FHLMC 6815		07/01/2023	Paydown		2,559	2,559	2,553	2,553	0	7	0	7	0	2,559	0	0	0	30	09/01/2051
3133AR-SC-0	FHLMC 6815		08/01/2023	Paydown		7,900	7,900	7,880	7,880	0	20	0	20	0	7,900	0	0	0	105	09/01/2051
3133AR-SC-0	FHLMC 6815		09/01/2023	Paydown		2,753	2,753	2,746	2,746	0	7	0	7	0	2,753	0	0	0	41	09/01/2051
3133AR-SC-0	FHLMC 6815		10/01/2023	Paydown		5,296	5,296	5,283	5,283	0	14	0	14	0	5,296	0	0	0	88	09/01/2051
3133AR-SC-0	FHLMC 6815		11/01/2023	Paydown		5,793	5,793	5,778	5,778	0	15	0	15	0	5,793	0	0	0	106	09/01/2051
3133AR-SC-0	FHLMC 6815		12/01/2023	Paydown		9,248	9,248	9,224	9,224	0	24	0	24	0	9,248	0	0	0	185	09/01/2051
3133AR-VS-1	FHLMC BU1118		01/01/2023	Paydown		7,471	7,471	7,448	7,449	0	23	0	23	0	7,471	0	0	0	12	09/01/2051

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3133AR-VS-1	FHLMC BU1118		02/01/2023	Paydown		3,953	3,953	3,941	3,941	0	12	0	12	0	3,953	0	0	0	13	09/01/2051
3133AR-VS-1	FHLMC BU1118		03/01/2023	Paydown		6,917	6,917	6,895	6,896	0	21	0	21	0	6,917	0	0	0	35	09/01/2051
3133AR-VS-1	FHLMC BU1118		04/01/2023	Paydown		4,217	4,217	4,204	4,205	0	13	0	13	0	4,217	0	0	0	28	09/01/2051
3133AR-VS-1	FHLMC BU1118		05/01/2023	Paydown		3,855	3,855	3,843	3,843	0	12	0	12	0	3,855	0	0	0	32	09/01/2051
3133AR-VS-1	FHLMC BU1118		06/01/2023	Paydown		4,030	4,030	4,017	4,017	0	12	0	12	0	4,030	0	0	0	40	09/01/2051
3133AR-VS-1	FHLMC BU1118		07/01/2023	Paydown		3,854	3,854	3,842	3,842	0	12	0	12	0	3,854	0	0	0	45	09/01/2051
3133AR-VS-1	FHLMC BU1118		08/01/2023	Paydown		11,390	11,390	11,355	11,356	0	35	0	35	0	11,390	0	0	0	152	09/01/2051
3133AR-VS-1	FHLMC BU1118		09/01/2023	Paydown		19,100	19,100	19,041	19,043	0	58	0	58	0	19,100	0	0	0	286	09/01/2051
3133AR-VS-1	FHLMC BU1118		10/01/2023	Paydown		4,093	4,093	4,080	4,080	0	12	0	12	0	4,093	0	0	0	68	09/01/2051
3133AR-VS-1	FHLMC BU1118		11/01/2023	Paydown		7,156	7,156	7,134	7,134	0	22	0	22	0	7,156	0	0	0	131	09/01/2051
3133AR-VS-1	FHLMC BU1118		12/01/2023	Paydown		16,508	16,508	16,456	16,458	0	50	0	50	0	16,508	0	0	0	330	09/01/2051
3133AU-TC-2	FHLMC QC9547		01/01/2023	Paydown		21,022	21,022	21,538	21,531	0	(508)	0	(508)	0	21,022	0	0	0	44	10/01/2051
3133AU-TC-2	FHLMC QC9547		02/01/2023	Paydown		22,557	22,557	23,110	23,102	0	(545)	0	(545)	0	22,557	0	0	0	94	10/01/2051
3133AU-TC-2	FHLMC QC9547		03/01/2023	Paydown		16,272	16,272	16,671	16,665	0	(393)	0	(393)	0	16,272	0	0	0	102	10/01/2051
3133AU-TC-2	FHLMC QC9547		04/01/2023	Paydown		10,806	10,806	11,071	11,067	0	(261)	0	(261)	0	10,806	0	0	0	90	10/01/2051
3133AU-TC-2	FHLMC QC9547		05/01/2023	Paydown		34,245	34,245	35,085	35,073	0	(828)	0	(828)	0	34,245	0	0	0	357	10/01/2051
3133AU-TC-2	FHLMC QC9547		06/01/2023	Paydown		27,595	27,595	28,272	28,262	0	(667)	0	(667)	0	27,595	0	0	0	345	10/01/2051
3133AU-TC-2	FHLMC QC9547		07/01/2023	Paydown		21,079	21,079	21,597	21,589	0	(510)	0	(510)	0	21,079	0	0	0	307	10/01/2051
3133AU-TC-2	FHLMC QC9547		08/01/2023	Paydown		29,838	29,838	30,570	30,560	0	(721)	0	(721)	0	29,838	0	0	0	497	10/01/2051
3133AU-TC-2	FHLMC QC9547		09/01/2023	Paydown		9,689	9,689	9,927	9,924	0	(234)	0	(234)	0	9,689	0	0	0	182	10/01/2051
3133AU-TC-2	FHLMC QC9547		10/01/2023	Paydown		21,555	21,555	22,084	22,076	0	(521)	0	(521)	0	21,555	0	0	0	449	10/01/2051
3133AU-TC-2	FHLMC QC9547		11/01/2023	Paydown		9,425	9,425	9,656	9,653	0	(228)	0	(228)	0	9,425	0	0	0	216	10/01/2051
3133AU-TC-2	FHLMC QC9547		12/01/2023	Paydown		4,007	4,007	4,105	4,104	0	(97)	0	(97)	0	4,007	0	0	0	100	10/01/2051
3133AX-TV-4	FR QD1464 1464		01/01/2023	Paydown		17,038	17,038	17,512	17,512	0	(474)	0	(474)	0	17,038	0	0	0	36	11/01/2051
3133AX-TV-4	FR QD1464 1464		02/01/2023	Paydown		1,677	1,677	1,724	1,724	0	(47)	0	(47)	0	1,677	0	0	0	7	11/01/2051
3133AX-TV-4	FR QD1464 1464		03/01/2023	Paydown		1,662	1,662	1,708	1,708	0	(46)	0	(46)	0	1,662	0	0	0	10	11/01/2051
3133AX-TV-4	FR QD1464 1464		04/01/2023	Paydown		16,610	16,610	17,072	17,072	0	(462)	0	(462)	0	16,610	0	0	0	138	11/01/2051
3133AX-TV-4	FR QD1464 1464		05/01/2023	Paydown		1,624	1,624	1,669	1,669	0	(45)	0	(45)	0	1,624	0	0	0	17	11/01/2051
3133AX-TV-4	FR QD1464 1464		06/01/2023	Paydown		1,672	1,672	1,718	1,718	0	(47)	0	(47)	0	1,672	0	0	0	21	11/01/2051
3133AX-TV-4	FR QD1464 1464		07/01/2023	Paydown		1,679	1,679	1,725	1,725	0	(47)	0	(47)	0	1,679	0	0	0	25	11/01/2051
3133AX-TV-4	FR QD1464 1464		08/01/2023	Paydown		17,657	17,657	18,148	18,148	0	(491)	0	(491)	0	17,657	0	0	0	294	11/01/2051
3133AX-TV-4	FR QD1464 1464		09/01/2023	Paydown		11,783	11,783	12,111	12,111	0	(328)	0	(328)	0	11,783	0	0	0	221	11/01/2051
3133AX-TV-4	FR QD1464 1464		10/01/2023	Paydown		1,730	1,730	1,778	1,778	0	(48)	0	(48)	0	1,730	0	0	0	36	11/01/2051
3133AX-TV-4	FR QD1464 1464		11/01/2023	Paydown		1,722	1,722	1,769	1,769	0	(48)	0	(48)	0	1,722	0	0	0	39	11/01/2051
3133AX-TV-4	FR QD1464 1464		12/01/2023	Paydown		17,228	17,228	17,707	17,707	0	(479)	0	(479)	0	17,228	0	0	0	431	11/01/2051
3133B3-CE-5	FHLMC 30YR UMBS		01/01/2023	Paydown		2,215	2,215	2,133	2,135	0	79	0	79	0	2,215	0	0	0	4	01/01/2052
3133B3-CE-5	FHLMC 30YR UMBS		02/01/2023	Paydown		10,048	10,048	9,675	9,687	0	361	0	361	0	10,048	0	0	0	34	01/01/2052
3133B3-CE-5	FHLMC 30YR UMBS		03/01/2023	Paydown		2,187	2,187	2,106	2,108	0	78	0	78	0	2,187	0	0	0	11	01/01/2052
3133B3-CE-5	FHLMC 30YR UMBS		04/01/2023	Paydown		7,623	7,623	7,341	7,350	0	274	0	274	0	7,623	0	0	0	51	01/01/2052
3133B3-CE-5	FHLMC 30YR UMBS		05/01/2023	Paydown		6,660	6,660	6,414	6,421	0	239	0	239	0	6,660	0	0	0	56	01/01/2052
3133B3-CE-5	FHLMC 30YR UMBS		06/01/2023	Paydown		5,182	5,182	4,990	4,996	0	186	0	186	0	5,182	0	0	0	52	01/01/2052
3133B3-CE-5	FHLMC 30YR UMBS		07/01/2023	Paydown		2,056	2,056	1,980	1,983	0	74	0	74	0	2,056	0	0	0	24	01/01/2052
3133B3-CE-5	FHLMC 30YR UMBS		08/01/2023	Paydown		3,735	3,735	3,597	3,601	0	134	0	134	0	3,735	0	0	0	50	01/01/2052
3133B3-CE-5	FHLMC 30YR UMBS		09/01/2023	Paydown		7,293	7,293	7,023	7,031	0	262	0	262	0	7,293	0	0	0	109	01/01/2052
3133B3-CE-5	FHLMC 30YR UMBS		10/01/2023	Paydown		9,577	9,577	9,223	9,234	0	344	0	344	0	9,577	0	0	0	160	01/01/2052
3133B3-CE-5	FHLMC 30YR UMBS		11/01/2023	Paydown		9,536	9,536	9,182	9,193	0	342	0	342	0	9,536	0	0	0	175	01/01/2052
3133B3-CE-5	FHLMC 30YR UMBS		12/01/2023	Paydown		2,162	2,162	2,082	2,085	0	78	0	78	0	2,162	0	0	0	43	01/01/2052
3133B6-6H-8	FHLMC 30YR UMBS		01/01/2023	Paydown		11,508	11,508	11,274	11,274	0	234	0	234	0	11,508	0	0	0	24	03/01/2052
3133B6-6H-8	FHLMC 30YR UMBS		01/23/2023	JP MORGAN		1,042,371	1,190,856	1,166,667	1,166,667	0	0	0	0	0	1,166,667	0	(124,296)	(124,296)	3,473	03/01/2052

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3133B6-6H-8	FHLMC 30YR UMBS		02/01/2023	Paydown		2,400	2,400	2,351	2,351	0	49	0	49	0	2,400	0	0	0	2,491	03/01/2052
3133KK-D4-8	FN RA3723		01/01/2023	Paydown		3,097	3,097	3,135	3,135	0	(39)	0	(39)	0	3,097	0	0	0	5	10/01/2050
3133KK-D4-8	FN RA3723		02/01/2023	Paydown		9,157	9,157	9,272	9,272	0	(114)	0	(114)	0	9,157	0	0	0	31	10/01/2050
3133KK-D4-8	FN RA3723		03/01/2023	Paydown		5,717	5,717	5,788	5,788	0	(71)	0	(71)	0	5,717	0	0	0	29	10/01/2050
3133KK-D4-8	FN RA3723		04/01/2023	Paydown		7,489	7,489	7,583	7,583	0	(94)	0	(94)	0	7,489	0	0	0	50	10/01/2050
3133KK-D4-8	FN RA3723		05/01/2023	Paydown		3,503	3,503	3,547	3,547	0	(44)	0	(44)	0	3,503	0	0	0	29	10/01/2050
3133KK-D4-8	FN RA3723		06/01/2023	Paydown		5,952	5,952	6,026	6,026	0	(74)	0	(74)	0	5,952	0	0	0	60	10/01/2050
3133KK-D4-8	FN RA3723		07/01/2023	Paydown		9,687	9,687	9,808	9,808	0	(121)	0	(121)	0	9,687	0	0	0	113	10/01/2050
3133KK-D4-8	FN RA3723		08/01/2023	Paydown		5,531	5,531	5,600	5,600	0	(69)	0	(69)	0	5,531	0	0	0	74	10/01/2050
3133KK-D4-8	FN RA3723		09/01/2023	Paydown		7,196	7,196	7,286	7,286	0	(90)	0	(90)	0	7,196	0	0	0	108	10/01/2050
3133KK-D4-8	FN RA3723		10/01/2023	Paydown		2,874	2,874	2,910	2,910	0	(36)	0	(36)	0	2,874	0	0	0	48	10/01/2050
3133KK-D4-8	FN RA3723		11/01/2023	Paydown		8,092	8,092	8,193	8,193	0	(101)	0	(101)	0	8,092	0	0	0	148	10/01/2050
3133KK-D4-8	FN RA3723		12/01/2023	Paydown		2,938	2,938	2,975	2,975	0	(37)	0	(37)	0	2,938	0	0	0	59	10/01/2050
3133KL-RF-6	FN RA4986		01/01/2023	Paydown		11,297	11,297	11,364	11,364	0	(67)	0	(67)	0	11,297	0	0	0	19	04/01/2051
3133KL-RF-6	FN RA4986		02/01/2023	Paydown		4,983	4,983	5,013	5,013	0	(30)	0	(30)	0	4,983	0	0	0	17	04/01/2051
3133KL-RF-6	FN RA4986		03/01/2023	Paydown		5,851	5,851	5,886	5,886	0	(35)	0	(35)	0	5,851	0	0	0	29	04/01/2051
3133KL-RF-6	FN RA4986		04/01/2023	Paydown		5,997	5,997	6,032	6,032	0	(36)	0	(36)	0	5,997	0	0	0	40	04/01/2051
3133KL-RF-6	FN RA4986		05/01/2023	Paydown		7,352	7,352	7,396	7,396	0	(44)	0	(44)	0	7,352	0	0	0	61	04/01/2051
3133KL-RF-6	FN RA4986		06/01/2023	Paydown		14,960	14,960	15,049	15,049	0	(89)	0	(89)	0	14,960	0	0	0	150	04/01/2051
3133KL-RF-6	FN RA4986		07/01/2023	Paydown		8,315	8,315	8,365	8,365	0	(49)	0	(49)	0	8,315	0	0	0	97	04/01/2051
3133KL-RF-6	FN RA4986		08/01/2023	Paydown		9,057	9,057	9,111	9,111	0	(54)	0	(54)	0	9,057	0	0	0	121	04/01/2051
3133KL-RF-6	FN RA4986		09/01/2023	Paydown		16,986	16,986	17,087	17,087	0	(101)	0	(101)	0	16,986	0	0	0	255	04/01/2051
3133KL-RF-6	FN RA4986		10/01/2023	Paydown		8,357	8,357	8,407	8,407	0	(50)	0	(50)	0	8,357	0	0	0	139	04/01/2051
3133KL-RF-6	FN RA4986		11/01/2023	Paydown		11,404	11,404	11,471	11,471	0	(68)	0	(68)	0	11,404	0	0	0	209	04/01/2051
3133KL-RF-6	FN RA4986		12/01/2023	Paydown		2,787	2,787	2,804	2,804	0	(17)	0	(17)	0	2,787	0	0	0	56	04/01/2051
3133KN-HD-8	FHLMC 30YR UMBS		01/01/2023	Paydown		1,214	1,214	1,171	1,171	0	43	0	43	0	1,214	0	0	0	3	02/01/2052
3133KN-HD-8	FHLMC 30YR UMBS		02/01/2023	Paydown		6,069	6,069	5,850	5,854	0	214	0	214	0	6,069	0	0	0	25	02/01/2052
3133KN-HD-8	FHLMC 30YR UMBS		03/01/2023	Paydown		1,244	1,244	1,200	1,200	0	44	0	44	0	1,244	0	0	0	8	02/01/2052
3133KN-HD-8	FHLMC 30YR UMBS		04/01/2023	Paydown		1,254	1,254	1,209	1,210	0	44	0	44	0	1,254	0	0	0	10	02/01/2052
3133KN-HD-8	FHLMC 30YR UMBS		05/01/2023	Paydown		1,232	1,232	1,188	1,188	0	43	0	43	0	1,232	0	0	0	13	02/01/2052
3133KN-HD-8	FHLMC 30YR UMBS		06/01/2023	Paydown		1,240	1,240	1,195	1,196	0	44	0	44	0	1,240	0	0	0	15	02/01/2052
3133KN-HD-8	FHLMC 30YR UMBS		07/01/2023	Paydown		1,229	1,229	1,184	1,185	0	43	0	43	0	1,229	0	0	0	18	02/01/2052
3133KN-HD-8	FHLMC 30YR UMBS		08/01/2023	Paydown		1,252	1,252	1,207	1,207	0	44	0	44	0	1,252	0	0	0	21	02/01/2052
3133KN-HD-8	FHLMC 30YR UMBS		09/01/2023	Paydown		3,612	3,612	3,482	3,484	0	127	0	127	0	3,612	0	0	0	68	02/01/2052
3133KN-HD-8	FHLMC 30YR UMBS		10/01/2023	Paydown		1,636	1,636	1,577	1,578	0	58	0	58	0	1,636	0	0	0	34	02/01/2052
3133KN-HD-8	FHLMC 30YR UMBS		11/01/2023	Paydown		3,850	3,850	3,711	3,714	0	136	0	136	0	3,850	0	0	0	88	02/01/2052
3133KN-HD-8	FHLMC 30YR UMBS		12/01/2023	Paydown		1,229	1,229	1,185	1,186	0	43	0	43	0	1,229	0	0	0	31	02/01/2052
3133KN-KS-1	FHLMC 30YR UMBS		01/01/2023	Paydown		3,319	3,319	3,108	3,111	0	208	0	208	0	3,319	0	0	0	8	01/01/2052
3133KN-KS-1	FHLMC 30YR UMBS		02/01/2023	Paydown		1,984	1,984	1,858	1,860	0	124	0	124	0	1,984	0	0	0	10	01/01/2052
3133KN-KS-1	FHLMC 30YR UMBS		03/01/2023	Paydown		3,415	3,415	3,199	3,201	0	214	0	214	0	3,415	0	0	0	26	01/01/2052
3133KN-KS-1	FHLMC 30YR UMBS		04/01/2023	Paydown		3,162	3,162	2,962	2,964	0	198	0	198	0	3,162	0	0	0	32	01/01/2052
3133KN-KS-1	FHLMC 30YR UMBS		05/01/2023	Paydown		3,866	3,866	3,621	3,624	0	243	0	243	0	3,866	0	0	0	48	01/01/2052
3133KN-KS-1	FHLMC 30YR UMBS		06/01/2023	Paydown		5,158	5,158	4,831	4,835	0	324	0	324	0	5,158	0	0	0	77	01/01/2052
3133KN-KS-1	FHLMC 30YR UMBS		07/01/2023	Paydown		3,360	3,360	3,146	3,149	0	211	0	211	0	3,360	0	0	0	59	01/01/2052
3133KN-KS-1	FHLMC 30YR UMBS		08/01/2023	Paydown		5,888	5,888	5,515	5,519	0	369	0	369	0	5,888	0	0	0	118	01/01/2052
3133KN-KS-1	FHLMC 30YR UMBS		09/01/2023	Paydown		4,119	4,119	3,858	3,861	0	258	0	258	0	4,119	0	0	0	93	01/01/2052
3133KN-KS-1	FHLMC 30YR UMBS		10/01/2023	Paydown		3,147	3,147	2,947	2,950	0	197	0	197	0	3,147	0	0	0	79	01/01/2052
3133KN-KS-1	FHLMC 30YR UMBS		11/01/2023	Paydown		3,410	3,410	3,194	3,196	0	214	0	214	0	3,410	0	0	0	94	01/01/2052
3133KN-KS-1	FHLMC 30YR UMBS		12/01/2023	Paydown		4,980	4,980	4,664	4,668	0	312	0	312	0	4,980	0	0	0	149	01/01/2052

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3133KP-NC-8	FHLMC 30YR UMBS		01/01/2023	Paydown		1,082	1,082	989	989	0	93	0	93	0	1,082	0	0	0	3	06/01/2052
3133KP-NC-8	FHLMC 30YR UMBS		02/01/2023	Paydown		1,058	1,058	967	967	0	91	0	91	0	1,058	0	0	0	6	06/01/2052
3133KP-NC-8	FHLMC 30YR UMBS		03/01/2023	Paydown		7,906	7,906	7,225	7,228	0	678	0	678	0	7,906	0	0	0	69	06/01/2052
3133KP-NC-8	FHLMC 30YR UMBS		04/01/2023	Paydown		8,363	8,363	7,643	7,646	0	717	0	717	0	8,363	0	0	0	98	06/01/2052
3133KP-NC-8	FHLMC 30YR UMBS		05/01/2023	Paydown		5,693	5,693	5,203	5,205	0	488	0	488	0	5,693	0	0	0	83	06/01/2052
3133KP-NC-8	FHLMC 30YR UMBS		06/01/2023	Paydown		6,949	6,949	6,351	6,353	0	596	0	596	0	6,949	0	0	0	122	06/01/2052
3133KP-NC-8	FHLMC 30YR UMBS		07/01/2023	Paydown		3,585	3,585	3,276	3,278	0	307	0	307	0	3,585	0	0	0	73	06/01/2052
3133KP-NC-8	FHLMC 30YR UMBS		08/01/2023	Paydown		1,094	1,094	1,000	1,000	0	94	0	94	0	1,094	0	0	0	26	06/01/2052
3133KP-NC-8	FHLMC 30YR UMBS		09/01/2023	Paydown		4,704	4,704	4,299	4,301	0	403	0	403	0	4,704	0	0	0	123	06/01/2052
3133KP-NC-8	FHLMC 30YR UMBS		09/28/2023	WELLS FARGO		600,728	699,919	639,661	639,909	0	1,026	0	1,026	0	640,934	0	(40,206)	(40,206)	19,121	06/01/2052
3133KP-NC-8	FHLMC 30YR UMBS		10/01/2023	Paydown		3,028	3,028	2,768	2,769	0	260	0	260	0	3,028	0	0	0	2,130	06/01/2052
3133KP-P3-6	FHLMC 30YR UMBS		01/01/2023	Paydown		3,558	3,558	3,587	3,586	0	(28)	0	(28)	0	3,558	0	0	0	13	08/01/2052
3133KP-P3-6	FHLMC 30YR UMBS		02/01/2023	Paydown		4,500	4,500	4,536	4,535	0	(35)	0	(35)	0	4,500	0	0	0	34	08/01/2052
3133KP-P3-6	FHLMC 30YR UMBS		03/01/2023	Paydown		4,060	4,060	4,092	4,092	0	(32)	0	(32)	0	4,060	0	0	0	46	08/01/2052
3133KP-P3-6	FHLMC 30YR UMBS		04/01/2023	Paydown		5,456	5,456	5,500	5,499	0	(43)	0	(43)	0	5,456	0	0	0	82	08/01/2052
3133KP-P3-6	FHLMC 30YR UMBS		05/01/2023	Paydown		1,252	1,252	1,262	1,262	0	(10)	0	(10)	0	1,252	0	0	0	24	08/01/2052
3133KP-P3-6	FHLMC 30YR UMBS		06/01/2023	Paydown		1,251	1,251	1,261	1,261	0	(10)	0	(10)	0	1,251	0	0	0	28	08/01/2052
3133KP-P3-6	FHLMC 30YR UMBS		07/01/2023	Paydown		1,108	1,108	1,117	1,117	0	(9)	0	(9)	0	1,108	0	0	0	29	08/01/2052
3133KP-P3-6	FHLMC 30YR UMBS		08/01/2023	Paydown		2,995	2,995	3,019	3,019	0	(24)	0	(24)	0	2,995	0	0	0	90	08/01/2052
3133KP-P3-6	FHLMC 30YR UMBS		09/01/2023	Paydown		1,997	1,997	2,013	2,013	0	(16)	0	(16)	0	1,997	0	0	0	67	08/01/2052
3133KP-P3-6	FHLMC 30YR UMBS		10/01/2023	Paydown		4,080	4,080	4,113	4,112	0	(32)	0	(32)	0	4,080	0	0	0	153	08/01/2052
3133KP-P3-6	FHLMC 30YR UMBS		11/01/2023	Paydown		3,007	3,007	3,031	3,030	0	(24)	0	(24)	0	3,007	0	0	0	124	08/01/2052
3133KP-P3-6	FHLMC 30YR UMBS		12/01/2023	Paydown		4,361	4,361	4,396	4,395	0	(34)	0	(34)	0	4,361	0	0	0	196	08/01/2052
3133KP-WS-3	FHLMC 30YR UMBS		01/01/2023	CITICORP		764,459	800,742	764,459	764,459	0	0	0	0	0	764,459	0	0	0	979	08/01/2052
31346Y-5R-0	FR QA5356		01/01/2023	Paydown		22,127	22,127	23,415	23,415	0	(1,288)	0	(1,288)	0	22,127	0	0	0	55	12/01/2049
31346Y-5R-0	FR QA5356		01/26/2023	BANK OF AMERICA		720,238	779,294	824,651	824,651	0	0	0	0	0	824,651	0	(104,413)	(104,413)	2,728	12/01/2049
31346Y-5R-0	FR QA5356		02/01/2023	Paydown		6,051	6,051	6,403	6,403	0	(352)	0	(352)	0	6,051	0	0	0	37	12/01/2049
31346Y-5R-0	FR QA5356		03/01/2023	Paydown		15,709	15,709	16,623	16,623	0	(914)	0	(914)	0	15,709	0	0	0	135	12/01/2049
31346Y-5R-0	FR QA5356		04/01/2023	Paydown		21,609	21,609	22,867	22,867	0	(1,258)	0	(1,258)	0	21,609	0	0	0	240	12/01/2049
31346Y-5R-0	FR QA5356		05/01/2023	Paydown		4,275	4,275	4,523	4,523	0	(249)	0	(249)	0	4,275	0	0	0	58	12/01/2049
31346Y-5R-0	FR QA5356		06/01/2023	Paydown		4,123	4,123	4,363	4,363	0	(240)	0	(240)	0	4,123	0	0	0	66	12/01/2049
31346Y-5R-0	FR QA5356		07/01/2023	Paydown		15,567	15,567	16,473	16,473	0	(906)	0	(906)	0	15,567	0	0	0	289	12/01/2049
31346Y-5R-0	FR QA5356		08/01/2023	Paydown		15,741	15,741	16,657	16,657	0	(916)	0	(916)	0	15,741	0	0	0	332	12/01/2049
31346Y-5R-0	FR QA5356		09/01/2023	Paydown		4,020	4,020	4,254	4,254	0	(234)	0	(234)	0	4,020	0	0	0	95	12/01/2049
31346Y-5R-0	FR QA5356		10/01/2023	Paydown		12,937	12,937	13,690	13,690	0	(753)	0	(753)	0	12,937	0	0	0	337	12/01/2049
31346Y-5R-0	FR QA5356		11/01/2023	Paydown		9,247	9,247	9,785	9,785	0	(538)	0	(538)	0	9,247	0	0	0	264	12/01/2049
31346Y-5R-0	FR QA5356		12/01/2023	Paydown		15,197	15,197	16,082	16,082	0	(885)	0	(885)	0	15,197	0	0	0	472	12/01/2049
3137FG-R3-1	FHMS K078 A2		01/23/2023	TD SECURITIES (USA)		4,965,625	5,000,000	5,602,344	5,390,911	0	(5,180)	0	(5,180)	0	5,385,732	0	(420,107)	(420,107)	29,440	06/25/2028
3137FQ-5B-5	FHR 4935 KP		01/01/2023	Paydown		12,098	12,098	12,307	12,307	0	(208)	0	(208)	0	12,098	0	0	0	25	12/25/2049
3137FQ-5B-5	FHR 4935 KP		02/01/2023	Paydown		16,663	16,663	16,950	16,950	0	(287)	0	(287)	0	16,663	0	0	0	69	12/25/2049
3137FQ-5B-5	FHR 4935 KP		03/01/2023	Paydown		17,471	17,471	17,772	17,772	0	(301)	0	(301)	0	17,471	0	0	0	109	12/25/2049
3137FQ-5B-5	FHR 4935 KP		04/01/2023	Paydown		19,743	19,743	20,083	20,083	0	(340)	0	(340)	0	19,743	0	0	0	165	12/25/2049
3137FQ-5B-5	FHR 4935 KP		05/01/2023	Paydown		8,964	8,964	9,118	9,118	0	(154)	0	(154)	0	8,964	0	0	0	93	12/25/2049
3137FQ-5B-5	FHR 4935 KP		06/01/2023	Paydown		21,417	21,417	21,786	21,786	0	(369)	0	(369)	0	21,417	0	0	0	268	12/25/2049
3137FQ-5B-5	FHR 4935 KP		07/01/2023	Paydown		14,857	14,857	15,113	15,113	0	(256)	0	(256)	0	14,857	0	0	0	217	12/25/2049
3137FQ-5B-5	FHR 4935 KP		08/01/2023	Paydown		18,302	18,302	18,618	18,618	0	(315)	0	(315)	0	18,302	0	0	0	305	12/25/2049
3137FQ-5B-5	FHR 4935 KP		09/01/2023	Paydown		12,195	12,195	12,405	12,405	0	(210)	0	(210)	0	12,195	0	0	0	229	12/25/2049
3137FQ-5B-5	FHR 4935 KP		10/01/2023	Paydown		19,825	19,825	20,167	20,167	0	(342)	0	(342)	0	19,825	0	0	0	413	12/25/2049
3137FQ-5B-5	FHR 4935 KP		11/01/2023	Paydown		11,306	11,306	11,501	11,501	0	(195)	0	(195)	0	11,306	0	0	0	259	12/25/2049

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3137FQ-5B-5	FHR 4935 KP		12/01/2023	Paydown		15,151	15,151	15,412	15,412	0	(261)	0	(261)	0	15,151	0	0	0	379	12/25/2049
3138WG-R9-7	FANNIE MAE AS6811		01/01/2023	Paydown		26,134	26,134	27,033	27,033	0	(898)	0	(898)	0	26,134	0	0	0	65	03/01/2046
3138WG-R9-7	FANNIE MAE AS6811		02/01/2023	Paydown		46,346	46,346	47,939	47,939	0	(1,593)	0	(1,593)	0	46,346	0	0	0	232	03/01/2046
3138WG-R9-7	FANNIE MAE AS6811		03/01/2023	Paydown		4,229	4,229	4,374	4,374	0	(145)	0	(145)	0	4,229	0	0	0	32	03/01/2046
3138WG-R9-7	FANNIE MAE AS6811		04/01/2023	Paydown		4,434	4,434	4,587	4,587	0	(152)	0	(152)	0	4,434	0	0	0	44	03/01/2046
3138WG-R9-7	FANNIE MAE AS6811		05/01/2023	Paydown		4,134	4,134	4,276	4,276	0	(142)	0	(142)	0	4,134	0	0	0	52	03/01/2046
3138WG-R9-7	FANNIE MAE AS6811		06/01/2023	Paydown		4,496	4,496	4,651	4,651	0	(155)	0	(155)	0	4,496	0	0	0	67	03/01/2046
3138WG-R9-7	FANNIE MAE AS6811		07/01/2023	Paydown		4,560	4,560	4,717	4,717	0	(157)	0	(157)	0	4,560	0	0	0	80	03/01/2046
3138WG-R9-7	FANNIE MAE AS6811		08/01/2023	Paydown		4,451	4,451	4,604	4,604	0	(153)	0	(153)	0	4,451	0	0	0	89	03/01/2046
3138WG-R9-7	FANNIE MAE AS6811		09/01/2023	Paydown		24,271	24,271	25,106	25,106	0	(834)	0	(834)	0	24,271	0	0	0	546	03/01/2046
3138WG-R9-7	FANNIE MAE AS6811		10/01/2023	Paydown		4,407	4,407	4,559	4,559	0	(152)	0	(152)	0	4,407	0	0	0	110	03/01/2046
3138WG-R9-7	FANNIE MAE AS6811		11/01/2023	Paydown		24,468	24,468	25,310	25,310	0	(841)	0	(841)	0	24,468	0	0	0	673	03/01/2046
3138WG-R9-7	FANNIE MAE AS6811		12/01/2023	Paydown		4,537	4,537	4,693	4,693	0	(156)	0	(156)	0	4,537	0	0	0	136	03/01/2046
31395X-WR-2	FREDDIE MAC REMICS 3019 ZP		01/01/2023	Paydown		21,485	21,485	20,456	21,121	0	364	0	364	0	21,485	0	0	0	90	03/15/2035
31395X-WR-2	FREDDIE MAC REMICS 3019 ZP		02/01/2023	Paydown		37,210	37,210	35,429	36,580	0	630	0	630	0	37,210	0	0	0	310	03/15/2035
31395X-WR-2	FREDDIE MAC REMICS 3019 ZP		03/01/2023	Paydown		16,980	16,980	16,167	16,692	0	288	0	288	0	16,980	0	0	0	212	03/15/2035
31395X-WR-2	FREDDIE MAC REMICS 3019 ZP		04/01/2023	Paydown		37,866	37,866	36,054	37,225	0	641	0	641	0	37,866	0	0	0	631	03/15/2035
31395X-WR-2	FREDDIE MAC REMICS 3019 ZP		05/01/2023	Paydown		17,074	17,074	16,257	16,785	0	289	0	289	0	17,074	0	0	0	356	03/15/2035
31395X-WR-2	FREDDIE MAC REMICS 3019 ZP		06/01/2023	Paydown		15,432	15,432	14,693	15,171	0	261	0	261	0	15,432	0	0	0	386	03/15/2035
31395X-WR-2	FREDDIE MAC REMICS 3019 ZP		07/01/2023	Paydown		49,656	49,656	47,279	48,815	0	841	0	841	0	49,656	0	0	0	1,448	03/15/2035
31395X-WR-2	FREDDIE MAC REMICS 3019 ZP		08/01/2023	Paydown		61,487	61,487	58,544	60,445	0	1,041	0	1,041	0	61,487	0	0	0	2,050	03/15/2035
31395X-WR-2	FREDDIE MAC REMICS 3019 ZP		09/01/2023	Paydown		39,798	39,798	37,893	39,124	0	674	0	674	0	39,798	0	0	0	1,492	03/15/2035
31395X-WR-2	FREDDIE MAC REMICS 3019 ZP		10/01/2023	Paydown		56,513	56,513	53,808	55,556	0	957	0	957	0	56,513	0	0	0	2,355	03/15/2035
31395X-WR-2	FREDDIE MAC REMICS 3019 ZP		11/01/2023	Paydown		15,568	15,568	14,823	15,305	0	264	0	264	0	15,568	0	0	0	714	03/15/2035
31395X-WR-2	FREDDIE MAC REMICS 3019 ZP		12/01/2023	Paydown		21,180	21,180	20,166	20,821	0	359	0	359	0	21,180	0	0	0	1,059	03/15/2035
31396A-RF-3	FREDDIE MAC REMICS 3037 NE		01/01/2023	Paydown		3,469	3,469	3,245	3,381	0	88	0	88	0	3,469	0	0	0	14	09/15/2035
31396A-RF-3	FREDDIE MAC REMICS 3037 NE		02/01/2023	Paydown		2,604	2,604	2,436	2,538	0	66	0	66	0	2,604	0	0	0	22	09/15/2035
31396A-RF-3	FREDDIE MAC REMICS 3037 NE		03/01/2023	Paydown		3,867	3,867	3,617	3,769	0	98	0	98	0	3,867	0	0	0	48	09/15/2035
31396A-RF-3	FREDDIE MAC REMICS 3037 NE		04/01/2023	Paydown		2,723	2,723	2,547	2,654	0	69	0	69	0	2,723	0	0	0	45	09/15/2035
31396A-RF-3	FREDDIE MAC REMICS 3037 NE		05/01/2023	Paydown		2,574	2,574	2,408	2,509	0	65	0	65	0	2,574	0	0	0	54	09/15/2035
31396A-RF-3	FREDDIE MAC REMICS 3037 NE		06/01/2023	Paydown		2,544	2,544	2,380	2,479	0	65	0	65	0	2,544	0	0	0	64	09/15/2035
31396A-RF-3	FREDDIE MAC REMICS 3037 NE		07/01/2023	Paydown		7,323	7,323	6,850	7,137	0	186	0	186	0	7,323	0	0	0	214	09/15/2035
31396A-RF-3	FREDDIE MAC REMICS 3037 NE		08/01/2023	Paydown		2,681	2,681	2,508	2,613	0	68	0	68	0	2,681	0	0	0	89	09/15/2035
31396A-RF-3	FREDDIE MAC REMICS 3037 NE		09/01/2023	Paydown		2,916	2,916	2,728	2,842	0	74	0	74	0	2,916	0	0	0	109	09/15/2035
31396A-RF-3	FREDDIE MAC REMICS 3037 NE		10/01/2023	Paydown		9,712	9,712	9,085	9,465	0	247	0	247	0	9,712	0	0	0	405	09/15/2035
31396A-RF-3	FREDDIE MAC REMICS 3037 NE		11/01/2023	Paydown		1,998	1,998	1,869	1,948	0	51	0	51	0	1,998	0	0	0	92	09/15/2035
31396A-RF-3	FREDDIE MAC REMICS 3037 NE		12/01/2023	Paydown		3,130	3,130	2,928	3,051	0	80	0	80	0	3,130	0	0	0	156	09/15/2035
31396P-PR-6	FANNIE MAE REMICS 2007-5 PD		01/01/2023	Paydown		898	898	907	898	0	0	0	0	0	898	0	0	0	4	02/25/2037
31396P-PR-6	FANNIE MAE REMICS 2007-5 PD		02/01/2023	Paydown		10,009	10,009	10,106	10,009	0	0	0	0	0	10,009	0	0	0	100	02/25/2037
31396P-PR-6	FANNIE MAE REMICS 2007-5 PD		03/01/2023	Paydown		2,202	2,202	2,223	2,202	0	0	0	0	0	2,202	0	0	0	33	02/25/2037
31396P-PR-6	FANNIE MAE REMICS 2007-5 PD		04/01/2023	Paydown		1,286	1,286	1,298	1,286	0	0	0	0	0	1,286	0	0	0	26	02/25/2037
31400Q-TN-3	FANNIE MAE POOL 694557		01/01/2023	Paydown		620	620	631	630	0	(10)	0	(10)	0	620	0	0	0	3	04/01/2033
31400Q-TN-3	FANNIE MAE POOL 694557		02/01/2023	Paydown		290	290	295	294	0	(5)	0	(5)	0	290	0	0	0	3	04/01/2033
31400Q-TN-3	FANNIE MAE POOL 694557		03/01/2023	Paydown		288	288	294	293	0	(5)	0	(5)	0	288	0	0	0	4	04/01/2033
31400Q-TN-3	FANNIE MAE POOL 694557		04/01/2023	Paydown		318	318	324	323	0	(5)	0	(5)	0	318	0	0	0	6	04/01/2033
31400Q-TN-3	FANNIE MAE POOL 694557		05/01/2023	Paydown		772	772	787	784	0	(12)	0	(12)	0	772	0	0	0	18	04/01/2033
31400Q-TN-3	FANNIE MAE POOL 694557		06/01/2023	Paydown		318	318	324	323	0	(5)	0	(5)	0	318	0	0	0	9	04/01/2033
31400Q-TN-3	FANNIE MAE POOL 694557		07/01/2023	Paydown		333	333	339	338	0	(5)	0	(5)	0	333	0	0	0	11	04/01/2033
31400Q-TN-3	FANNIE MAE POOL 694557		08/01/2023	Paydown		258	258	263	262	0	(4)	0	(4)	0	258	0	0	0	9	04/01/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
314000-TN-3	FANNIE MAE POOL 694557		09/01/2023	Paydown		251	251	256	255	0	(4)	0	(4)	0	251	0	0	0	10	04/01/2033
314000-TN-3	FANNIE MAE POOL 694557		10/01/2023	Paydown		250	250	255	254	0	(4)	0	(4)	0	250	0	0	0	12	04/01/2033
314000-TN-3	FANNIE MAE POOL 694557		11/01/2023	Paydown		266	266	271	270	0	(4)	0	(4)	0	266	0	0	0	13	04/01/2033
314000-TN-3	FANNIE MAE POOL 694557		12/01/2023	Paydown		990	990	1,009	1,005	0	(16)	0	(16)	0	990	0	0	0	54	04/01/2033
31402C-4H-2	FANNIE MAE POOL 725424		01/01/2023	Paydown		2,037	2,037	2,199	2,199	0	(161)	0	(161)	0	2,037	0	0	0	9	04/01/2034
31402C-4H-2	FANNIE MAE POOL 725424		02/01/2023	Paydown		1,910	1,910	2,062	2,062	0	(151)	0	(151)	0	1,910	0	0	0	18	04/01/2034
31402C-4H-2	FANNIE MAE POOL 725424		03/01/2023	Paydown		1,788	1,788	1,930	1,930	0	(142)	0	(142)	0	1,788	0	0	0	25	04/01/2034
31402C-4H-2	FANNIE MAE POOL 725424		04/01/2023	Paydown		2,137	2,137	2,307	2,307	0	(169)	0	(169)	0	2,137	0	0	0	39	04/01/2034
31402C-4H-2	FANNIE MAE POOL 725424		05/01/2023	Paydown		1,885	1,885	2,034	2,034	0	(149)	0	(149)	0	1,885	0	0	0	43	04/01/2034
31402C-4H-2	FANNIE MAE POOL 725424		06/01/2023	Paydown		1,671	1,671	1,803	1,803	0	(132)	0	(132)	0	1,671	0	0	0	46	04/01/2034
31402C-4H-2	FANNIE MAE POOL 725424		07/01/2023	Paydown		1,923	1,923	2,075	2,075	0	(152)	0	(152)	0	1,923	0	0	0	62	04/01/2034
31402C-4H-2	FANNIE MAE POOL 725424		08/01/2023	Paydown		1,994	1,994	2,152	2,152	0	(158)	0	(158)	0	1,994	0	0	0	73	04/01/2034
31402C-4H-2	FANNIE MAE POOL 725424		09/01/2023	Paydown		1,895	1,895	2,045	2,045	0	(150)	0	(150)	0	1,895	0	0	0	78	04/01/2034
31402C-4H-2	FANNIE MAE POOL 725424		10/01/2023	Paydown		2,070	2,070	2,234	2,234	0	(164)	0	(164)	0	2,070	0	0	0	95	04/01/2034
31402C-4H-2	FANNIE MAE POOL 725424		11/01/2023	Paydown		1,847	1,847	1,993	1,993	0	(146)	0	(146)	0	1,847	0	0	0	93	04/01/2034
31402C-4H-2	FANNIE MAE POOL 725424		12/01/2023	Paydown		1,806	1,806	1,949	1,949	0	(143)	0	(143)	0	1,806	0	0	0	99	04/01/2034
31402G-UP-6	FANNIE MAE POOL 728790		01/01/2023	Paydown		598	598	608	605	0	(8)	0	(8)	0	598	0	0	0	3	08/01/2033
31402G-UP-6	FANNIE MAE POOL 728790		02/01/2023	Paydown		853	853	868	864	0	(11)	0	(11)	0	853	0	0	0	8	08/01/2033
31402G-UP-6	FANNIE MAE POOL 728790		03/01/2023	Paydown		588	588	598	595	0	(8)	0	(8)	0	588	0	0	0	8	08/01/2033
31402G-UP-6	FANNIE MAE POOL 728790		04/01/2023	Paydown		653	653	664	661	0	(8)	0	(8)	0	653	0	0	0	12	08/01/2033
31402G-UP-6	FANNIE MAE POOL 728790		05/01/2023	Paydown		713	713	725	722	0	(9)	0	(9)	0	713	0	0	0	16	08/01/2033
31402G-UP-6	FANNIE MAE POOL 728790		06/01/2023	Paydown		716	716	729	726	0	(9)	0	(9)	0	716	0	0	0	20	08/01/2033
31402G-UP-6	FANNIE MAE POOL 728790		07/01/2023	Paydown		741	741	754	751	0	(10)	0	(10)	0	741	0	0	0	24	08/01/2033
31402G-UP-6	FANNIE MAE POOL 728790		08/01/2023	Paydown		728	728	741	737	0	(9)	0	(9)	0	728	0	0	0	27	08/01/2033
31402G-UP-6	FANNIE MAE POOL 728790		09/01/2023	Paydown		742	742	755	752	0	(10)	0	(10)	0	742	0	0	0	31	08/01/2033
31402G-UP-6	FANNIE MAE POOL 728790		10/01/2023	Paydown		748	748	761	758	0	(10)	0	(10)	0	748	0	0	0	34	08/01/2033
31402G-UP-6	FANNIE MAE POOL 728790		11/01/2023	Paydown		622	622	633	630	0	(8)	0	(8)	0	622	0	0	0	31	08/01/2033
31402G-UP-6	FANNIE MAE POOL 728790		12/01/2023	Paydown		5,449	5,449	5,544	5,519	0	(70)	0	(70)	0	5,449	0	0	0	300	08/01/2033
31402V-FT-2	FANNIE MAE POOL 739178		01/01/2023	Paydown		241	241	249	245	0	(4)	0	(4)	0	241	0	0	0	1	09/01/2033
31402V-FT-2	FANNIE MAE POOL 739178		02/01/2023	Paydown		274	274	283	279	0	(4)	0	(4)	0	274	0	0	0	3	09/01/2033
31402V-FT-2	FANNIE MAE POOL 739178		03/01/2023	Paydown		152	152	157	154	0	(2)	0	(2)	0	152	0	0	0	2	09/01/2033
31402V-FT-2	FANNIE MAE POOL 739178		04/01/2023	Paydown		328	328	339	333	0	(5)	0	(5)	0	328	0	0	0	7	09/01/2033
31402V-FT-2	FANNIE MAE POOL 739178		05/01/2023	Paydown		101	101	104	103	0	(2)	0	(2)	0	101	0	0	0	3	09/01/2033
31402V-FT-2	FANNIE MAE POOL 739178		06/01/2023	Paydown		988	988	1,019	1,003	0	(15)	0	(15)	0	988	0	0	0	30	09/01/2033
31402V-FT-2	FANNIE MAE POOL 739178		07/01/2023	Paydown		107	107	110	109	0	(2)	0	(2)	0	107	0	0	0	4	09/01/2033
31402V-FT-2	FANNIE MAE POOL 739178		08/01/2023	Paydown		111	111	114	112	0	(2)	0	(2)	0	111	0	0	0	4	09/01/2033
31402V-FT-2	FANNIE MAE POOL 739178		09/01/2023	Paydown		129	129	133	131	0	(2)	0	(2)	0	129	0	0	0	6	09/01/2033
31402V-FT-2	FANNIE MAE POOL 739178		10/01/2023	Paydown		135	135	140	137	0	(2)	0	(2)	0	135	0	0	0	7	09/01/2033
31402V-FT-2	FANNIE MAE POOL 739178		11/01/2023	Paydown		109	109	113	111	0	(2)	0	(2)	0	109	0	0	0	6	09/01/2033
31402V-FT-2	FANNIE MAE POOL 739178		12/01/2023	Paydown		1,065	1,065	1,099	1,081	0	(17)	0	(17)	0	1,065	0	0	0	64	09/01/2033
31407N-QM-8	FANNIE MAE POOL 835760		01/01/2023	Paydown		894	894	829	830	0	64	0	64	0	894	0	0	0	3	09/01/2035
31407N-QM-8	FANNIE MAE POOL 835760		02/01/2023	Paydown		582	582	540	540	0	41	0	41	0	582	0	0	0	4	09/01/2035
31407N-QM-8	FANNIE MAE POOL 835760		03/01/2023	Paydown		1,634	1,634	1,516	1,518	0	116	0	116	0	1,634	0	0	0	18	09/01/2035
31407N-QM-8	FANNIE MAE POOL 835760		04/01/2023	Paydown		1,245	1,245	1,155	1,157	0	88	0	88	0	1,245	0	0	0	19	09/01/2035
31407N-QM-8	FANNIE MAE POOL 835760		05/01/2023	Paydown		1,571	1,571	1,458	1,460	0	112	0	112	0	1,571	0	0	0	29	09/01/2035
31407N-QM-8	FANNIE MAE POOL 835760		06/01/2023	Paydown		789	789	732	733	0	56	0	56	0	789	0	0	0	18	09/01/2035
31407N-QM-8	FANNIE MAE POOL 835760		07/01/2023	Paydown		793	793	736	737	0	56	0	56	0	793	0	0	0	21	09/01/2035
31407N-QM-8	FANNIE MAE POOL 835760		08/01/2023	Paydown		515	515	478	479	0	37	0	37	0	515	0	0	0	15	09/01/2035
31407N-QM-8	FANNIE MAE POOL 835760		09/01/2023	Paydown		619	619	574	575	0	44	0	44	0	619	0	0	0	21	09/01/2035

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31407N-QM-8	FANNIE MAE POOL 835760		10/01/2023	Paydown		627	627	582	583	0	45	0	45	0	627	0	0	0	24	09/01/2035
31407N-QM-8	FANNIE MAE POOL 835760		11/01/2023	Paydown		531	531	493	494	0	38	0	38	0	531	0	0	0	22	09/01/2035
31407N-QM-8	FANNIE MAE POOL 835760		12/01/2023	Paydown		559	559	519	519	0	40	0	40	0	559	0	0	0	25	09/01/2035
3140GS-RX-2	FN BH4101		01/01/2023	Paydown		5,470	5,470	5,801	5,801	0	(331)	0	(331)	0	5,470	0	0	0	16	10/01/2047
3140GS-RX-2	FN BH4101		02/01/2023	Paydown		5,340	5,340	5,663	5,663	0	(323)	0	(323)	0	5,340	0	0	0	31	10/01/2047
3140GS-RX-2	FN BH4101		03/01/2023	Paydown		6,165	6,165	6,538	6,538	0	(373)	0	(373)	0	6,165	0	0	0	54	10/01/2047
3140GS-RX-2	FN BH4101		04/01/2023	Paydown		6,463	6,463	6,854	6,854	0	(391)	0	(391)	0	6,463	0	0	0	75	10/01/2047
3140GS-RX-2	FN BH4101		05/01/2023	Paydown		8,070	8,070	8,558	8,558	0	(488)	0	(488)	0	8,070	0	0	0	118	10/01/2047
3140GS-RX-2	FN BH4101		06/01/2023	Paydown		8,282	8,282	8,783	8,783	0	(501)	0	(501)	0	8,282	0	0	0	145	10/01/2047
3140GS-RX-2	FN BH4101		07/01/2023	Paydown		8,656	8,656	9,179	9,179	0	(523)	0	(523)	0	8,656	0	0	0	177	10/01/2047
3140GS-RX-2	FN BH4101		08/01/2023	Paydown		8,375	8,375	8,882	8,882	0	(506)	0	(506)	0	8,375	0	0	0	195	10/01/2047
3140GS-RX-2	FN BH4101		09/01/2023	Paydown		7,781	7,781	8,252	8,252	0	(471)	0	(471)	0	7,781	0	0	0	204	10/01/2047
3140GS-RX-2	FN BH4101		10/01/2023	Paydown		4,115	4,115	4,364	4,364	0	(249)	0	(249)	0	4,115	0	0	0	120	10/01/2047
3140GS-RX-2	FN BH4101		11/01/2023	Paydown		5,789	5,789	6,139	6,139	0	(350)	0	(350)	0	5,789	0	0	0	186	10/01/2047
3140GS-RX-2	FN BH4101		12/01/2023	Paydown		5,675	5,675	6,018	6,018	0	(343)	0	(343)	0	5,675	0	0	0	199	10/01/2047
3140HJ-HS-3	FANNIE MAE BK4740		01/01/2023	Paydown		7,553	7,553	7,954	7,954	0	(401)	0	(401)	0	7,553	0	0	0	25	08/01/2048
3140HJ-HS-3	FANNIE MAE BK4740		02/01/2023	Paydown		6,812	6,812	7,174	7,174	0	(362)	0	(362)	0	6,812	0	0	0	45	08/01/2048
3140HJ-HS-3	FANNIE MAE BK4740		03/01/2023	Paydown		6,770	6,770	7,130	7,130	0	(360)	0	(360)	0	6,770	0	0	0	68	08/01/2048
3140HJ-HS-3	FANNIE MAE BK4740		04/01/2023	Paydown		20,251	20,251	21,327	21,327	0	(1,076)	0	(1,076)	0	20,251	0	0	0	270	08/01/2048
3140HJ-HS-3	FANNIE MAE BK4740		05/01/2023	Paydown		12,660	12,660	13,333	13,333	0	(672)	0	(672)	0	12,660	0	0	0	211	08/01/2048
3140HJ-HS-3	FANNIE MAE BK4740		06/01/2023	Paydown		17,293	17,293	18,212	18,212	0	(919)	0	(919)	0	17,293	0	0	0	346	08/01/2048
3140HJ-HS-3	FANNIE MAE BK4740		07/01/2023	Paydown		27,462	27,462	28,921	28,921	0	(1,459)	0	(1,459)	0	27,462	0	0	0	641	08/01/2048
3140HJ-HS-3	FANNIE MAE BK4740		08/01/2023	Paydown		19,377	19,377	20,406	20,406	0	(1,029)	0	(1,029)	0	19,377	0	0	0	517	08/01/2048
3140HJ-HS-3	FANNIE MAE BK4740		09/01/2023	Paydown		28,328	28,328	29,833	29,833	0	(1,505)	0	(1,505)	0	28,328	0	0	0	850	08/01/2048
3140HJ-HS-3	FANNIE MAE BK4740		10/01/2023	Paydown		9,760	9,760	10,278	10,278	0	(518)	0	(518)	0	9,760	0	0	0	325	08/01/2048
3140HJ-HS-3	FANNIE MAE BK4740		11/01/2023	Paydown		10,788	10,788	11,361	11,361	0	(573)	0	(573)	0	10,788	0	0	0	396	08/01/2048
3140HJ-HS-3	FANNIE MAE BK4740		12/01/2023	Paydown		5,857	5,857	6,168	6,168	0	(311)	0	(311)	0	5,857	0	0	0	234	08/01/2048
3140K4-SS-0	FN BO8628		01/01/2023	Paydown		2,043	2,043	2,151	2,151	0	(108)	0	(108)	0	2,043	0	0	0	5	02/01/2050
3140K4-SS-0	FN BO8628		02/01/2023	Paydown		468	468	493	493	0	(25)	0	(25)	0	468	0	0	0	2	02/01/2050
3140K4-SS-0	FN BO8628		03/01/2023	Paydown		544	544	573	573	0	(29)	0	(29)	0	544	0	0	0	4	02/01/2050
3140K4-SS-0	FN BO8628		04/01/2023	Paydown		2,210	2,210	2,326	2,326	0	(117)	0	(117)	0	2,210	0	0	0	22	02/01/2050
3140K4-SS-0	FN BO8628		05/01/2023	Paydown		2,227	2,227	2,345	2,345	0	(118)	0	(118)	0	2,227	0	0	0	28	02/01/2050
3140K4-SS-0	FN BO8628		06/01/2023	Paydown		4,394	4,394	4,626	4,626	0	(232)	0	(232)	0	4,394	0	0	0	66	02/01/2050
3140K4-SS-0	FN BO8628		07/01/2023	Paydown		1,588	1,588	1,672	1,672	0	(84)	0	(84)	0	1,588	0	0	0	28	02/01/2050
3140K4-SS-0	FN BO8628		08/01/2023	Paydown		2,067	2,067	2,176	2,176	0	(109)	0	(109)	0	2,067	0	0	0	41	02/01/2050
3140K4-SS-0	FN BO8628		09/01/2023	Paydown		2,857	2,857	3,008	3,008	0	(151)	0	(151)	0	2,857	0	0	0	64	02/01/2050
3140K4-SS-0	FN BO8628		10/01/2023	Paydown		462	462	486	486	0	(24)	0	(24)	0	462	0	0	0	12	02/01/2050
3140K4-SS-0	FN BO8628		11/01/2023	Paydown		3,935	3,935	4,143	4,143	0	(208)	0	(208)	0	3,935	0	0	0	108	02/01/2050
3140K4-SS-0	FN BO8628		12/01/2023	Paydown		1,854	1,854	1,952	1,952	0	(98)	0	(98)	0	1,854	0	0	0	56	02/01/2050
3140K4-UB-4	FN BO8677		01/01/2023	Paydown		491	491	521	521	0	(29)	0	(29)	0	491	0	0	0	1	03/01/2050
3140K4-UB-4	FN BO8677		02/01/2023	Paydown		2,695	2,695	2,856	2,856	0	(161)	0	(161)	0	2,695	0	0	0	13	03/01/2050
3140K4-UB-4	FN BO8677		03/01/2023	Paydown		4,248	4,248	4,502	4,502	0	(254)	0	(254)	0	4,248	0	0	0	32	03/01/2050
3140K4-UB-4	FN BO8677		04/01/2023	Paydown		512	512	542	542	0	(31)	0	(31)	0	512	0	0	0	5	03/01/2050
3140K4-UB-4	FN BO8677		05/01/2023	Paydown		2,243	2,243	2,376	2,376	0	(134)	0	(134)	0	2,243	0	0	0	28	03/01/2050
3140K4-UB-4	FN BO8677		06/01/2023	Paydown		483	483	511	511	0	(29)	0	(29)	0	483	0	0	0	7	03/01/2050
3140K4-UB-4	FN BO8677		07/01/2023	Paydown		2,545	2,545	2,697	2,697	0	(152)	0	(152)	0	2,545	0	0	0	45	03/01/2050
3140K4-UB-4	FN BO8677		08/01/2023	Paydown		2,606	2,606	2,762	2,762	0	(156)	0	(156)	0	2,606	0	0	0	52	03/01/2050
3140K4-UB-4	FN BO8677		09/01/2023	Paydown		430	430	456	456	0	(26)	0	(26)	0	430	0	0	0	10	03/01/2050
3140K4-UB-4	FN BO8677		10/01/2023	Paydown		2,479	2,479	2,627	2,627	0	(148)	0	(148)	0	2,479	0	0	0	62	03/01/2050

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3140K4-UB-4	FN B08677		11/01/2023	Paydown		449	449	476	476	0	(27)	0	(27)	0	449	0	0	0	12	03/01/2050
3140K4-UB-4	FN B08677		12/01/2023	Paydown		4,677	4,677	4,957	4,957	0	(279)	0	(279)	0	4,677	0	0	0	140	03/01/2050
3140KA-BJ-4	FN BP2740		01/01/2023	Paydown		11,234	11,234	11,697	11,697	0	(463)	0	(463)	0	11,234	0	0	0	23	05/01/2050
3140KA-BJ-4	FN BP2740		02/01/2023	Paydown		2,845	2,845	2,962	2,962	0	(117)	0	(117)	0	2,845	0	0	0	12	05/01/2050
3140KA-BJ-4	FN BP2740		03/01/2023	Paydown		25,370	25,370	26,416	26,416	0	(1,047)	0	(1,047)	0	25,370	0	0	0	159	05/01/2050
3140KA-BJ-4	FN BP2740		04/01/2023	Paydown		2,962	2,962	3,084	3,084	0	(122)	0	(122)	0	2,962	0	0	0	25	05/01/2050
3140KA-BJ-4	FN BP2740		05/01/2023	Paydown		13,852	13,852	14,423	14,423	0	(571)	0	(571)	0	13,852	0	0	0	144	05/01/2050
3140KA-BJ-4	FN BP2740		06/01/2023	Paydown		11,691	11,691	12,174	12,174	0	(482)	0	(482)	0	11,691	0	0	0	146	05/01/2050
3140KA-BJ-4	FN BP2740		07/01/2023	Paydown		14,771	14,771	15,380	15,380	0	(609)	0	(609)	0	14,771	0	0	0	215	05/01/2050
3140KA-BJ-4	FN BP2740		08/01/2023	Paydown		2,841	2,841	2,959	2,959	0	(117)	0	(117)	0	2,841	0	0	0	47	05/01/2050
3140KA-BJ-4	FN BP2740		09/01/2023	Paydown		2,792	2,792	2,907	2,907	0	(115)	0	(115)	0	2,792	0	0	0	52	05/01/2050
3140KA-BJ-4	FN BP2740		10/01/2023	Paydown		3,621	3,621	3,771	3,771	0	(149)	0	(149)	0	3,621	0	0	0	75	05/01/2050
3140KA-BJ-4	FN BP2740		11/01/2023	Paydown		17,757	17,757	18,490	18,490	0	(732)	0	(732)	0	17,757	0	0	0	407	05/01/2050
3140KA-BJ-4	FN BP2740		12/01/2023	Paydown		25,067	25,067	26,101	26,101	0	(1,034)	0	(1,034)	0	25,067	0	0	0	627	05/01/2050
3140KA-DP-8	FN BP2809		01/01/2023	Paydown		2,260	2,260	2,356	2,356	0	(95)	0	(95)	0	2,260	0	0	0	5	05/01/2050
3140KA-DP-8	FN BP2809		02/01/2023	Paydown		5,757	5,757	5,999	5,999	0	(242)	0	(242)	0	5,757	0	0	0	24	05/01/2050
3140KA-DP-8	FN BP2809		03/01/2023	Paydown		5,687	5,687	5,926	5,926	0	(239)	0	(239)	0	5,687	0	0	0	36	05/01/2050
3140KA-DP-8	FN BP2809		04/01/2023	Paydown		2,200	2,200	2,293	2,293	0	(92)	0	(92)	0	2,200	0	0	0	18	05/01/2050
3140KA-DP-8	FN BP2809		05/01/2023	Paydown		2,280	2,280	2,376	2,376	0	(96)	0	(96)	0	2,280	0	0	0	24	05/01/2050
3140KA-DP-8	FN BP2809		06/01/2023	Paydown		3,891	3,891	4,054	4,054	0	(164)	0	(164)	0	3,891	0	0	0	49	05/01/2050
3140KA-DP-8	FN BP2809		07/01/2023	Paydown		7,181	7,181	7,483	7,483	0	(302)	0	(302)	0	7,181	0	0	0	105	05/01/2050
3140KA-DP-8	FN BP2809		08/01/2023	Paydown		10,007	10,007	10,427	10,427	0	(421)	0	(421)	0	10,007	0	0	0	167	05/01/2050
3140KA-DP-8	FN BP2809		09/01/2023	Paydown		8,660	8,660	9,024	9,024	0	(364)	0	(364)	0	8,660	0	0	0	162	05/01/2050
3140KA-DP-8	FN BP2809		10/01/2023	Paydown		4,678	4,678	4,874	4,874	0	(197)	0	(197)	0	4,678	0	0	0	98	05/01/2050
3140KA-DP-8	FN BP2809		11/01/2023	Paydown		5,112	5,112	5,327	5,327	0	(215)	0	(215)	0	5,112	0	0	0	117	05/01/2050
3140KA-DP-8	FN BP2809		12/01/2023	Paydown		3,922	3,922	4,086	4,086	0	(165)	0	(165)	0	3,922	0	0	0	98	05/01/2050
3140KK-KY-9	FN B00310		01/01/2023	Paydown		21,955	21,955	22,866	22,866	0	(911)	0	(911)	0	21,955	0	0	0	37	07/01/2035
3140KK-KY-9	FN B00310		02/01/2023	Paydown		13,204	13,204	13,752	13,752	0	(548)	0	(548)	0	13,204	0	0	0	44	07/01/2035
3140KK-KY-9	FN B00310		03/01/2023	Paydown		11,292	11,292	11,761	11,761	0	(468)	0	(468)	0	11,292	0	0	0	56	07/01/2035
3140KK-KY-9	FN B00310		04/01/2023	Paydown		7,864	7,864	8,190	8,190	0	(326)	0	(326)	0	7,864	0	0	0	52	07/01/2035
3140KK-KY-9	FN B00310		05/01/2023	Paydown		8,777	8,777	9,141	9,141	0	(364)	0	(364)	0	8,777	0	0	0	73	07/01/2035
3140KK-KY-9	FN B00310		06/01/2023	Paydown		6,972	6,972	7,261	7,261	0	(289)	0	(289)	0	6,972	0	0	0	70	07/01/2035
3140KK-KY-9	FN B00310		07/01/2023	Paydown		11,760	11,760	12,248	12,248	0	(488)	0	(488)	0	11,760	0	0	0	137	07/01/2035
3140KK-KY-9	FN B00310		08/01/2023	Paydown		11,134	11,134	11,596	11,596	0	(462)	0	(462)	0	11,134	0	0	0	148	07/01/2035
3140KK-KY-9	FN B00310		09/01/2023	Paydown		6,635	6,635	6,911	6,911	0	(275)	0	(275)	0	6,635	0	0	0	100	07/01/2035
3140KK-KY-9	FN B00310		10/01/2023	Paydown		8,551	8,551	8,906	8,906	0	(355)	0	(355)	0	8,551	0	0	0	143	07/01/2035
3140KK-KY-9	FN B00310		11/01/2023	Paydown		6,879	6,879	7,164	7,164	0	(285)	0	(285)	0	6,879	0	0	0	126	07/01/2035
3140KK-KY-9	FN B00310		12/01/2023	Paydown		6,737	6,737	7,017	7,017	0	(279)	0	(279)	0	6,737	0	0	0	135	07/01/2035
3140KU-VQ-2	FANNIE MAE BQ8722		01/01/2023	Paydown		9,153	9,153	9,512	9,512	0	(359)	0	(359)	0	9,153	0	0	0	15	11/01/2050
3140KU-VQ-2	FANNIE MAE BQ8722		02/01/2023	Paydown		3,340	3,340	3,471	3,471	0	(131)	0	(131)	0	3,340	0	0	0	11	11/01/2050
3140KU-VQ-2	FANNIE MAE BQ8722		03/01/2023	Paydown		2,391	2,391	2,485	2,485	0	(94)	0	(94)	0	2,391	0	0	0	12	11/01/2050
3140KU-VQ-2	FANNIE MAE BQ8722		04/01/2023	Paydown		2,400	2,400	2,494	2,494	0	(94)	0	(94)	0	2,400	0	0	0	16	11/01/2050
3140KU-VQ-2	FANNIE MAE BQ8722		05/01/2023	Paydown		10,148	10,148	10,546	10,546	0	(398)	0	(398)	0	10,148	0	0	0	85	11/01/2050
3140KU-VQ-2	FANNIE MAE BQ8722		06/01/2023	Paydown		6,206	6,206	6,450	6,450	0	(243)	0	(243)	0	6,206	0	0	0	62	11/01/2050
3140KU-VQ-2	FANNIE MAE BQ8722		07/01/2023	Paydown		2,343	2,343	2,435	2,435	0	(92)	0	(92)	0	2,343	0	0	0	27	11/01/2050
3140KU-VQ-2	FANNIE MAE BQ8722		08/01/2023	Paydown		16,609	16,609	17,260	17,260	0	(651)	0	(651)	0	16,609	0	0	0	221	11/01/2050
3140KU-VQ-2	FANNIE MAE BQ8722		09/01/2023	Paydown		6,237	6,237	6,481	6,481	0	(245)	0	(245)	0	6,237	0	0	0	94	11/01/2050
3140KU-VQ-2	FANNIE MAE BQ8722		10/01/2023	Paydown		2,342	2,342	2,434	2,434	0	(92)	0	(92)	0	2,342	0	0	0	39	11/01/2050
3140KU-VQ-2	FANNIE MAE BQ8722		11/01/2023	Paydown		2,326	2,326	2,417	2,417	0	(91)	0	(91)	0	2,326	0	0	0	43	11/01/2050

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3140KU-VQ-2	FANNIE MAE BQ8722		12/01/2023	Paydown		2,396	2,396	2,490	2,490	0	(94)	0	(94)	0	2,396	0	0	0	48	11/01/2050
3140KV-GN-4	FN BQ9204		01/01/2023	Paydown		455	455	472	472	0	(17)	0	(17)	0	455	0	0	0	1	01/01/2051
3140KV-GN-4	FN BQ9204		02/01/2023	Paydown		466	466	483	483	0	(17)	0	(17)	0	466	0	0	0	2	01/01/2051
3140KV-GN-4	FN BQ9204		03/01/2023	Paydown		502	502	521	520	0	(18)	0	(18)	0	502	0	0	0	3	01/01/2051
3140KV-GN-4	FN BQ9204		04/01/2023	Paydown		5,084	5,084	5,273	5,270	0	(186)	0	(186)	0	5,084	0	0	0	34	01/01/2051
3140KV-GN-4	FN BQ9204		05/01/2023	Paydown		432	432	448	447	0	(16)	0	(16)	0	432	0	0	0	4	01/01/2051
3140KV-GN-4	FN BQ9204		06/01/2023	Paydown		428	428	444	444	0	(16)	0	(16)	0	428	0	0	0	4	01/01/2051
3140KV-GN-4	FN BQ9204		07/01/2023	Paydown		441	441	458	458	0	(16)	0	(16)	0	441	0	0	0	5	01/01/2051
3140KV-GN-4	FN BQ9204		08/01/2023	Paydown		1,532	1,532	1,589	1,588	0	(56)	0	(56)	0	1,532	0	0	0	20	01/01/2051
3140KV-GN-4	FN BQ9204		09/01/2023	Paydown		1,593	1,593	1,652	1,651	0	(58)	0	(58)	0	1,593	0	0	0	24	01/01/2051
3140KV-GN-4	FN BQ9204		10/01/2023	Paydown		1,651	1,651	1,713	1,712	0	(60)	0	(60)	0	1,651	0	0	0	28	01/01/2051
3140KV-GN-4	FN BQ9204		11/01/2023	Paydown		434	434	450	450	0	(16)	0	(16)	0	434	0	0	0	8	01/01/2051
3140KV-GN-4	FN BQ9204		12/01/2023	Paydown		1,531	1,531	1,588	1,587	0	(56)	0	(56)	0	1,531	0	0	0	31	01/01/2051
3140KY-CT-9	FANNIE MAE BR0981		01/01/2023	Paydown		1,706	1,706	1,765	1,749	0	(42)	0	(42)	0	1,706	0	0	0	4	05/01/2051
3140KY-CT-9	FANNIE MAE BR0981		02/01/2023	Paydown		656	656	679	673	0	(16)	0	(16)	0	656	0	0	0	3	05/01/2051
3140KY-CT-9	FANNIE MAE BR0981		03/01/2023	Paydown		697	697	721	714	0	(17)	0	(17)	0	697	0	0	0	4	05/01/2051
3140KY-CT-9	FANNIE MAE BR0981		04/01/2023	Paydown		694	694	718	711	0	(17)	0	(17)	0	694	0	0	0	6	05/01/2051
3140KY-CT-9	FANNIE MAE BR0981		05/01/2023	Paydown		2,728	2,728	2,822	2,796	0	(68)	0	(68)	0	2,728	0	0	0	28	05/01/2051
3140KY-CT-9	FANNIE MAE BR0981		06/01/2023	Paydown		3,085	3,085	3,192	3,162	0	(76)	0	(76)	0	3,085	0	0	0	39	05/01/2051
3140KY-CT-9	FANNIE MAE BR0981		07/01/2023	Paydown		712	712	736	729	0	(18)	0	(18)	0	712	0	0	0	10	05/01/2051
3140KY-CT-9	FANNIE MAE BR0981		08/01/2023	Paydown		2,390	2,390	2,473	2,450	0	(59)	0	(59)	0	2,390	0	0	0	40	05/01/2051
3140KY-CT-9	FANNIE MAE BR0981		09/01/2023	Paydown		1,390	1,390	1,437	1,424	0	(34)	0	(34)	0	1,390	0	0	0	26	05/01/2051
3140KY-CT-9	FANNIE MAE BR0981		10/01/2023	Paydown		2,693	2,693	2,786	2,759	0	(67)	0	(67)	0	2,693	0	0	0	56	05/01/2051
3140KY-CT-9	FANNIE MAE BR0981		11/01/2023	Paydown		3,292	3,292	3,406	3,374	0	(82)	0	(82)	0	3,292	0	0	0	75	05/01/2051
3140KY-CT-9	FANNIE MAE BR0981		12/01/2023	Paydown		2,414	2,414	2,497	2,474	0	(60)	0	(60)	0	2,414	0	0	0	60	05/01/2051
3140L6-UX-0	FN BR7797		01/01/2023	Paydown		3,138	3,138	3,245	3,245	0	(107)	0	(107)	0	3,138	0	0	0	7	04/01/2051
3140L6-UX-0	FN BR7797		01/26/2023	GOLDMAN SACHS		741,379	838,457	867,148	867,138	0	(186)	0	(186)	0	866,952	0	(125,572)	(125,572)	2,445	04/01/2051
3140L6-UX-0	FN BR7797		02/01/2023	Paydown		3,079	3,079	3,185	3,185	0	(105)	0	(105)	0	3,079	0	0	0	20	04/01/2051
3140L6-UX-0	FN BR7797		03/01/2023	Paydown		4,377	4,377	4,527	4,527	0	(150)	0	(150)	0	4,377	0	0	0	37	04/01/2051
3140L6-UX-0	FN BR7797		04/01/2023	Paydown		8,791	8,791	9,092	9,092	0	(301)	0	(301)	0	8,791	0	0	0	93	04/01/2051
3140L6-UX-0	FN BR7797		05/01/2023	Paydown		3,601	3,601	3,724	3,724	0	(123)	0	(123)	0	3,601	0	0	0	45	04/01/2051
3140L6-UX-0	FN BR7797		06/01/2023	Paydown		3,587	3,587	3,710	3,709	0	(123)	0	(123)	0	3,587	0	0	0	53	04/01/2051
3140L6-UX-0	FN BR7797		07/01/2023	Paydown		1,547	1,547	1,600	1,600	0	(53)	0	(53)	0	1,547	0	0	0	26	04/01/2051
3140L6-UX-0	FN BR7797		08/01/2023	Paydown		11,575	11,575	11,971	11,970	0	(396)	0	(396)	0	11,575	0	0	0	218	04/01/2051
3140L6-UX-0	FN BR7797		09/01/2023	Paydown		11,163	11,163	11,545	11,545	0	(382)	0	(382)	0	11,163	0	0	0	234	04/01/2051
3140L6-UX-0	FN BR7797		10/01/2023	Paydown		11,260	11,260	11,645	11,645	0	(385)	0	(385)	0	11,260	0	0	0	259	04/01/2051
3140L6-UX-0	FN BR7797		11/01/2023	Paydown		7,074	7,074	7,316	7,315	0	(242)	0	(242)	0	7,074	0	0	0	178	04/01/2051
3140L6-UX-0	FN BR7797		12/01/2023	Paydown		1,455	1,455	1,505	1,505	0	(50)	0	(50)	0	1,455	0	0	0	40	04/01/2051
3140LN-HS-9	FN		01/01/2023	Paydown		4,714	4,714	4,506	4,509	0	205	0	205	0	4,714	0	0	0	8	09/01/2051
3140LN-HS-9	FN		02/01/2023	Paydown		2,406	2,406	2,300	2,302	0	105	0	105	0	2,406	0	0	0	8	09/01/2051
3140LN-HS-9	FN		03/01/2023	Paydown		3,413	3,413	3,262	3,264	0	148	0	148	0	3,413	0	0	0	17	09/01/2051
3140LN-HS-9	FN		04/01/2023	Paydown		5,782	5,782	5,527	5,531	0	251	0	251	0	5,782	0	0	0	39	09/01/2051
3140LN-HS-9	FN		05/01/2023	Paydown		6,480	6,480	6,194	6,198	0	282	0	282	0	6,480	0	0	0	54	09/01/2051
3140LN-HS-9	FN		06/01/2023	Paydown		8,354	8,354	7,985	7,990	0	363	0	363	0	8,354	0	0	0	84	09/01/2051
3140LN-HS-9	FN		07/01/2023	Paydown		3,459	3,459	3,307	3,309	0	150	0	150	0	3,459	0	0	0	40	09/01/2051
3140LN-HS-9	FN		08/01/2023	Paydown		4,348	4,348	4,156	4,159	0	189	0	189	0	4,348	0	0	0	58	09/01/2051
3140LN-HS-9	FN		09/01/2023	Paydown		3,641	3,641	3,481	3,483	0	158	0	158	0	3,641	0	0	0	55	09/01/2051
3140LN-HS-9	FN		10/01/2023	Paydown		4,302	4,302	4,113	4,115	0	187	0	187	0	4,302	0	0	0	72	09/01/2051
3140LN-HS-9	FN		11/01/2023	Paydown		5,027	5,027	4,805	4,808	0	219	0	219	0	5,027	0	0	0	92	09/01/2051

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3140LN-HS-9	FN		12/01/2023	Paydown		3,587	3,587	3,429	3,431	0	156	0	156	0	3,587	0	0	0	72	09/01/2051
3140LN-PA-9	FN BT0416		01/01/2023	Paydown		5,243	5,243	5,284	5,282	0	(39)	0	(39)	0	5,243	0	0	0	9	06/01/2051
3140LN-PA-9	FN BT0416		02/01/2023	Paydown		8,780	8,780	8,848	8,845	0	(66)	0	(66)	0	8,780	0	0	0	29	06/01/2051
3140LN-PA-9	FN BT0416		03/01/2023	Paydown		5,965	5,965	6,012	6,010	0	(45)	0	(45)	0	5,965	0	0	0	30	06/01/2051
3140LN-PA-9	FN BT0416		04/01/2023	Paydown		2,434	2,434	2,453	2,453	0	(18)	0	(18)	0	2,434	0	0	0	16	06/01/2051
3140LN-PA-9	FN BT0416		05/01/2023	Paydown		7,183	7,183	7,239	7,237	0	(54)	0	(54)	0	7,183	0	0	0	60	06/01/2051
3140LN-PA-9	FN BT0416		06/01/2023	Paydown		13,285	13,285	13,388	13,384	0	(99)	0	(99)	0	13,285	0	0	0	133	06/01/2051
3140LN-PA-9	FN BT0416		07/01/2023	Paydown		2,341	2,341	2,360	2,359	0	(17)	0	(17)	0	2,341	0	0	0	27	06/01/2051
3140LN-PA-9	FN BT0416		08/01/2023	Paydown		14,787	14,787	14,902	14,897	0	(110)	0	(110)	0	14,787	0	0	0	197	06/01/2051
3140LN-PA-9	FN BT0416		09/01/2023	Paydown		3,129	3,129	3,153	3,152	0	(23)	0	(23)	0	3,129	0	0	0	47	06/01/2051
3140LN-PA-9	FN BT0416		10/01/2023	Paydown		5,898	5,898	5,944	5,942	0	(44)	0	(44)	0	5,898	0	0	0	98	06/01/2051
3140LN-PA-9	FN BT0416		11/01/2023	Paydown		2,314	2,314	2,332	2,331	0	(17)	0	(17)	0	2,314	0	0	0	42	06/01/2051
3140LN-PA-9	FN BT0416		12/01/2023	Paydown		5,144	5,144	5,184	5,182	0	(38)	0	(38)	0	5,144	0	0	0	103	06/01/2051
3140LN-RM-1	FN BT0491		01/01/2023	Paydown		6,452	6,452	6,568	6,563	0	(111)	0	(111)	0	6,452	0	0	0	11	07/01/2051
3140LN-RM-1	FN BT0491		02/01/2023	Paydown		3,589	3,589	3,653	3,650	0	(61)	0	(61)	0	3,589	0	0	0	12	07/01/2051
3140LN-RM-1	FN BT0491		03/01/2023	Paydown		6,757	6,757	6,879	6,873	0	(116)	0	(116)	0	6,757	0	0	0	34	07/01/2051
3140LN-RM-1	FN BT0491		04/01/2023	Paydown		8,807	8,807	8,966	8,958	0	(151)	0	(151)	0	8,807	0	0	0	59	07/01/2051
3140LN-RM-1	FN BT0491		05/01/2023	Paydown		3,277	3,277	3,336	3,333	0	(56)	0	(56)	0	3,277	0	0	0	27	07/01/2051
3140LN-RM-1	FN BT0491		06/01/2023	Paydown		3,333	3,333	3,393	3,390	0	(57)	0	(57)	0	3,333	0	0	0	33	07/01/2051
3140LN-RM-1	FN BT0491		07/01/2023	Paydown		20,199	20,199	20,562	20,545	0	(346)	0	(346)	0	20,199	0	0	0	236	07/01/2051
3140LN-RM-1	FN BT0491		08/01/2023	Paydown		9,477	9,477	9,648	9,640	0	(162)	0	(162)	0	9,477	0	0	0	126	07/01/2051
3140LN-RM-1	FN BT0491		09/01/2023	Paydown		9,673	9,673	9,847	9,839	0	(166)	0	(166)	0	9,673	0	0	0	145	07/01/2051
3140LN-RM-1	FN BT0491		10/01/2023	Paydown		10,560	10,560	10,750	10,741	0	(181)	0	(181)	0	10,560	0	0	0	176	07/01/2051
3140LN-RM-1	FN BT0491		11/01/2023	Paydown		9,967	9,967	10,146	10,138	0	(171)	0	(171)	0	9,967	0	0	0	183	07/01/2051
3140LN-RM-1	FN BT0491		12/01/2023	Paydown		8,360	8,360	8,510	8,503	0	(143)	0	(143)	0	8,360	0	0	0	167	07/01/2051
3140M7-SF-9	FN BU5917		01/01/2023	Paydown		12,524	12,524	12,824	12,818	0	(294)	0	(294)	0	12,524	0	0	0	26	12/01/2051
3140M7-SF-9	FN BU5917		01/26/2023	BANK OF AMERICA		1,247,214	1,406,488	1,440,112	1,439,468	0	48	0	48	0	1,439,516	0	(192,302)	(192,302)	4,102	12/01/2051
3140M7-SF-9	FN BU5917		02/01/2023	Paydown		8,729	8,729	8,937	8,933	0	(205)	0	(205)	0	8,729	0	0	0	2,967	12/01/2051
3140M8-3M-9	FNMA 30YR UMBS		01/01/2023	Paydown		1,342	1,342	1,163	1,163	0	179	0	179	0	1,342	0	0	0	2	12/01/2051
3140M8-3M-9	FNMA 30YR UMBS		02/01/2023	Paydown		2,935	2,935	2,543	2,544	0	391	0	391	0	2,935	0	0	0	10	12/01/2051
3140M8-3M-9	FNMA 30YR UMBS		03/01/2023	Paydown		4,287	4,287	3,713	3,715	0	571	0	571	0	4,287	0	0	0	21	12/01/2051
3140M8-3M-9	FNMA 30YR UMBS		04/01/2023	Paydown		2,200	2,200	1,906	1,907	0	293	0	293	0	2,200	0	0	0	15	12/01/2051
3140M8-3M-9	FNMA 30YR UMBS		05/01/2023	Paydown		1,356	1,356	1,175	1,176	0	181	0	181	0	1,356	0	0	0	11	12/01/2051
3140M8-3M-9	FNMA 30YR UMBS		06/01/2023	Paydown		3,118	3,118	2,701	2,703	0	416	0	416	0	3,118	0	0	0	31	12/01/2051
3140M8-3M-9	FNMA 30YR UMBS		07/01/2023	Paydown		6,301	6,301	5,458	5,461	0	840	0	840	0	6,301	0	0	0	74	12/01/2051
3140M8-3M-9	FNMA 30YR UMBS		08/01/2023	Paydown		3,926	3,926	3,401	3,403	0	523	0	523	0	3,926	0	0	0	52	12/01/2051
3140M8-3M-9	FNMA 30YR UMBS		09/01/2023	Paydown		3,496	3,496	3,028	3,030	0	466	0	466	0	3,496	0	0	0	52	12/01/2051
3140M8-3M-9	FNMA 30YR UMBS		10/01/2023	Paydown		1,338	1,338	1,159	1,159	0	178	0	178	0	1,338	0	0	0	22	12/01/2051
3140M8-3M-9	FNMA 30YR UMBS		11/01/2023	Paydown		2,868	2,868	2,485	2,486	0	382	0	382	0	2,868	0	0	0	53	12/01/2051
3140M8-3M-9	FNMA 30YR UMBS		12/01/2023	Paydown		1,348	1,348	1,168	1,168	0	180	0	180	0	1,348	0	0	0	27	12/01/2051
3140M9-X7-7	FN BU7901		01/01/2023	Paydown		1,865	1,865	1,904	1,904	0	(39)	0	(39)	0	1,865	0	0	0	4	01/01/2052
3140M9-X7-7	FN BU7901		02/01/2023	Paydown		1,711	1,711	1,747	1,747	0	(36)	0	(36)	0	1,711	0	0	0	7	01/01/2052
3140M9-X7-7	FN BU7901		03/01/2023	Paydown		6,250	6,250	6,380	6,380	0	(131)	0	(131)	0	6,250	0	0	0	39	01/01/2052
3140M9-X7-7	FN BU7901		04/01/2023	Paydown		1,787	1,787	1,824	1,824	0	(37)	0	(37)	0	1,787	0	0	0	15	01/01/2052
3140M9-X7-7	FN BU7901		05/01/2023	Paydown		1,771	1,771	1,808	1,808	0	(37)	0	(37)	0	1,771	0	0	0	18	01/01/2052
3140M9-X7-7	FN BU7901		06/01/2023	Paydown		16,102	16,102	16,439	16,439	0	(336)	0	(336)	0	16,102	0	0	0	201	01/01/2052
3140M9-X7-7	FN BU7901		07/01/2023	Paydown		1,745	1,745	1,781	1,781	0	(36)	0	(36)	0	1,745	0	0	0	25	01/01/2052
3140M9-X7-7	FN BU7901		08/01/2023	Paydown		6,182	6,182	6,311	6,311	0	(129)	0	(129)	0	6,182	0	0	0	103	01/01/2052
3140M9-X7-7	FN BU7901		09/01/2023	Paydown		16,031	16,031	16,367	16,366	0	(335)	0	(335)	0	16,031	0	0	0	301	01/01/2052

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3140M9-X7-7	FN BU7901		10/01/2023	Paydown		1,765	1,765	1,802	1,802	0	(37)	0	(37)	0	1,765	0	0	0	37	01/01/2052
3140M9-X7-7	FN BU7901		11/01/2023	Paydown		1,701	1,701	1,737	1,737	0	(36)	0	(36)	0	1,701	0	0	0	39	01/01/2052
3140M9-X7-7	FN BU7901		12/01/2023	Paydown		1,682	1,682	1,717	1,717	0	(35)	0	(35)	0	1,682	0	0	0	42	01/01/2052
3140MF-YQ-0	FNMA 30YR UMBS		01/01/2023	Paydown		1,536	1,536	1,473	1,474	0	63	0	63	0	1,536	0	0	0	4	06/01/2052
3140MF-YQ-0	FNMA 30YR UMBS		01/06/2023	BANK OF AMERICA		779,852	841,946	807,544	807,687	0	25	0	25	0	807,712	0	(27,859)	(27,859)	3,356	06/01/2052
3140Q8-E3-5	FN CA1053		01/01/2023	Paydown		10,034	10,034	10,633	10,633	0	(599)	0	(599)	0	10,034	0	0	0	29	01/01/2048
3140Q8-E3-5	FN CA1053		01/27/2023	GOLDMAN SACHS		672,932	705,796	747,923	747,923	0	0	0	0	0	747,923	0	(74,991)	(74,991)	2,882	01/01/2048
3140Q8-E3-5	FN CA1053		02/01/2023	Paydown		1,562	1,562	1,655	1,655	0	(93)	0	(93)	0	1,562	0	0	0	2,068	01/01/2048
3140QB-Q6-8	FN CA4076		01/01/2023	Paydown		3,226	3,226	3,406	3,406	0	(180)	0	(180)	0	3,226	0	0	0	9	08/01/2049
3140QB-Q6-8	FN CA4076		02/01/2023	Paydown		7,116	7,116	7,514	7,514	0	(398)	0	(398)	0	7,116	0	0	0	42	08/01/2049
3140QB-Q6-8	FN CA4076		03/01/2023	Paydown		958	958	1,011	1,011	0	(54)	0	(54)	0	958	0	0	0	8	08/01/2049
3140QB-Q6-8	FN CA4076		04/01/2023	Paydown		925	925	976	976	0	(52)	0	(52)	0	925	0	0	0	11	08/01/2049
3140QB-Q6-8	FN CA4076		05/01/2023	Paydown		4,091	4,091	4,319	4,319	0	(229)	0	(229)	0	4,091	0	0	0	60	08/01/2049
3140QB-Q6-8	FN CA4076		06/01/2023	Paydown		3,236	3,236	3,417	3,417	0	(181)	0	(181)	0	3,236	0	0	0	57	08/01/2049
3140QB-Q6-8	FN CA4076		07/01/2023	Paydown		779	779	823	823	0	(44)	0	(44)	0	779	0	0	0	16	08/01/2049
3140QB-Q6-8	FN CA4076		08/01/2023	Paydown		8,665	8,665	9,150	9,150	0	(485)	0	(485)	0	8,665	0	0	0	202	08/01/2049
3140QB-Q6-8	FN CA4076		09/01/2023	Paydown		2,881	2,881	3,042	3,042	0	(161)	0	(161)	0	2,881	0	0	0	76	08/01/2049
3140QB-Q6-8	FN CA4076		10/01/2023	Paydown		733	733	774	774	0	(41)	0	(41)	0	733	0	0	0	21	08/01/2049
3140QB-Q6-8	FN CA4076		11/01/2023	Paydown		726	726	767	767	0	(41)	0	(41)	0	726	0	0	0	23	08/01/2049
3140QB-Q6-8	FN CA4076		12/01/2023	Paydown		9,644	9,644	10,184	10,184	0	(539)	0	(539)	0	9,644	0	0	0	338	08/01/2049
3140QE-ZQ-8	FN CA7050		01/01/2023	Paydown		3,544	3,544	3,612	3,612	0	(69)	0	(69)	0	3,544	0	0	0	9	09/01/2050
3140QE-ZQ-8	FN CA7050		02/01/2023	Paydown		7,336	7,336	7,478	7,478	0	(142)	0	(142)	0	7,336	0	0	0	37	09/01/2050
3140QE-ZQ-8	FN CA7050		03/01/2023	Paydown		2,732	2,732	2,785	2,785	0	(53)	0	(53)	0	2,732	0	0	0	20	09/01/2050
3140QE-ZQ-8	FN CA7050		04/01/2023	Paydown		2,910	2,910	2,967	2,967	0	(56)	0	(56)	0	2,910	0	0	0	29	09/01/2050
3140QE-ZQ-8	FN CA7050		05/01/2023	Paydown		9,786	9,786	9,975	9,975	0	(190)	0	(190)	0	9,786	0	0	0	122	09/01/2050
3140QE-ZQ-8	FN CA7050		06/01/2023	Paydown		10,196	10,196	10,394	10,394	0	(198)	0	(198)	0	10,196	0	0	0	153	09/01/2050
3140QE-ZQ-8	FN CA7050		07/01/2023	Paydown		13,160	13,160	13,415	13,415	0	(255)	0	(255)	0	13,160	0	0	0	230	09/01/2050
3140QE-ZQ-8	FN CA7050		08/01/2023	Paydown		2,898	2,898	2,955	2,955	0	(56)	0	(56)	0	2,898	0	0	0	58	09/01/2050
3140QE-ZQ-8	FN CA7050		09/01/2023	Paydown		8,838	8,838	9,009	9,009	0	(171)	0	(171)	0	8,838	0	0	0	199	09/01/2050
3140QE-ZQ-8	FN CA7050		10/01/2023	Paydown		983	983	1,002	1,002	0	(19)	0	(19)	0	983	0	0	0	25	09/01/2050
3140QE-ZQ-8	FN CA7050		11/01/2023	Paydown		2,658	2,658	2,709	2,709	0	(52)	0	(52)	0	2,658	0	0	0	73	09/01/2050
3140QE-ZQ-8	FN CA7050		12/01/2023	Paydown		4,591	4,591	4,680	4,680	0	(89)	0	(89)	0	4,591	0	0	0	138	09/01/2050
3140QF-AX-7	FANNIE MAE POOL CA7221		01/01/2023	Paydown		4,193	4,193	4,235	4,235	0	(43)	0	(43)	0	4,193	0	0	0	7	10/01/2050
3140QF-AX-7	FANNIE MAE POOL CA7221		02/01/2023	Paydown		4,064	4,064	4,106	4,106	0	(41)	0	(41)	0	4,064	0	0	0	14	10/01/2050
3140QF-AX-7	FANNIE MAE POOL CA7221		03/01/2023	Paydown		23,217	23,217	23,453	23,453	0	(236)	0	(236)	0	23,217	0	0	0	116	10/01/2050
3140QF-AX-7	FANNIE MAE POOL CA7221		04/01/2023	Paydown		7,929	7,929	8,009	8,009	0	(81)	0	(81)	0	7,929	0	0	0	53	10/01/2050
3140QF-AX-7	FANNIE MAE POOL CA7221		05/01/2023	Paydown		3,981	3,981	4,022	4,022	0	(40)	0	(40)	0	3,981	0	0	0	33	10/01/2050
3140QF-AX-7	FANNIE MAE POOL CA7221		06/01/2023	Paydown		27,020	27,020	27,295	27,295	0	(274)	0	(274)	0	27,020	0	0	0	270	10/01/2050
3140QF-AX-7	FANNIE MAE POOL CA7221		07/01/2023	Paydown		9,519	9,519	9,616	9,616	0	(97)	0	(97)	0	9,519	0	0	0	111	10/01/2050
3140QF-AX-7	FANNIE MAE POOL CA7221		08/01/2023	Paydown		14,057	14,057	14,199	14,199	0	(143)	0	(143)	0	14,057	0	0	0	187	10/01/2050
3140QF-AX-7	FANNIE MAE POOL CA7221		09/01/2023	Paydown		11,038	11,038	11,150	11,150	0	(112)	0	(112)	0	11,038	0	0	0	166	10/01/2050
3140QF-AX-7	FANNIE MAE POOL CA7221		10/01/2023	Paydown		3,996	3,996	4,037	4,037	0	(41)	0	(41)	0	3,996	0	0	0	67	10/01/2050
3140QF-AX-7	FANNIE MAE POOL CA7221		11/01/2023	Paydown		3,991	3,991	4,032	4,032	0	(41)	0	(41)	0	3,991	0	0	0	73	10/01/2050
3140QF-AX-7	FANNIE MAE POOL CA7221		12/01/2023	Paydown		10,240	10,240	10,344	10,344	0	(104)	0	(104)	0	10,240	0	0	0	205	10/01/2050
3140QF-BS-7	FANNIE MAE POOL		01/01/2023	Paydown		4,718	4,718	4,577	4,580	0	137	0	137	0	4,718	0	0	0	10	10/01/2050
3140QF-BS-7	FANNIE MAE POOL		02/01/2023	Paydown		2,468	2,468	2,394	2,396	0	72	0	72	0	2,468	0	0	0	10	10/01/2050
3140QF-BS-7	FANNIE MAE POOL		03/01/2023	Paydown		5,474	5,474	5,310	5,314	0	159	0	159	0	5,474	0	0	0	34	10/01/2050
3140QF-BS-7	FANNIE MAE POOL		04/01/2023	Paydown		6,169	6,169	5,984	5,989	0	179	0	179	0	6,169	0	0	0	51	10/01/2050
3140QF-BS-7	FANNIE MAE POOL		05/01/2023	Paydown		3,300	3,300	3,202	3,204	0	96	0	96	0	3,300	0	0	0	34	10/01/2050

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31400F-BS-7	FANNIE MAE POOL		06/01/2023	Paydown		5,652	5,652	5,484	5,488	0	164	0	164	0	5,652	0	0	0	71	10/01/2050
31400F-BS-7	FANNIE MAE POOL		07/01/2023	Paydown		12,497	12,497	12,124	12,133	0	364	0	364	0	12,497	0	0	0	182	10/01/2050
31400F-BS-7	FANNIE MAE POOL		08/01/2023	Paydown		6,596	6,596	6,399	6,404	0	192	0	192	0	6,596	0	0	0	110	10/01/2050
31400F-BS-7	FANNIE MAE POOL		09/01/2023	Paydown		7,818	7,818	7,585	7,591	0	227	0	227	0	7,818	0	0	0	147	10/01/2050
31400F-BS-7	FANNIE MAE POOL		10/01/2023	Paydown		4,614	4,614	4,477	4,480	0	134	0	134	0	4,614	0	0	0	96	10/01/2050
31400F-BS-7	FANNIE MAE POOL		11/01/2023	Paydown		6,589	6,589	6,393	6,398	0	192	0	192	0	6,589	0	0	0	151	10/01/2050
31400F-BS-7	FANNIE MAE POOL		12/01/2023	Paydown		7,214	7,214	6,999	7,004	0	210	0	210	0	7,214	0	0	0	180	10/01/2050
31400G-MJ-3	FN CA8460		01/01/2023	Paydown		3,341	3,341	3,454	3,454	0	(113)	0	(113)	0	3,341	0	0	0	7	01/01/2051
31400G-MJ-3	FN CA8460		02/01/2023	Paydown		7,879	7,879	8,146	8,146	0	(267)	0	(267)	0	7,879	0	0	0	33	01/01/2051
31400G-MJ-3	FN CA8460		03/01/2023	Paydown		15,539	15,539	16,066	16,066	0	(527)	0	(527)	0	15,539	0	0	0	97	01/01/2051
31400G-MJ-3	FN CA8460		04/01/2023	Paydown		7,747	7,747	8,010	8,010	0	(263)	0	(263)	0	7,747	0	0	0	65	01/01/2051
31400G-MJ-3	FN CA8460		05/01/2023	Paydown		10,856	10,856	11,224	11,224	0	(368)	0	(368)	0	10,856	0	0	0	113	01/01/2051
31400G-MJ-3	FN CA8460		06/01/2023	Paydown		13,675	13,675	14,138	14,138	0	(464)	0	(464)	0	13,675	0	0	0	171	01/01/2051
31400G-MJ-3	FN CA8460		07/01/2023	Paydown		8,928	8,928	9,231	9,231	0	(303)	0	(303)	0	8,928	0	0	0	130	01/01/2051
31400G-MJ-3	FN CA8460		08/01/2023	Paydown		9,190	9,190	9,502	9,502	0	(312)	0	(312)	0	9,190	0	0	0	153	01/01/2051
31400G-MJ-3	FN CA8460		09/01/2023	Paydown		12,956	12,956	13,396	13,396	0	(439)	0	(439)	0	12,956	0	0	0	243	01/01/2051
31400G-MJ-3	FN CA8460		10/01/2023	Paydown		7,170	7,170	7,413	7,413	0	(243)	0	(243)	0	7,170	0	0	0	149	01/01/2051
31400G-MJ-3	FN CA8460		11/01/2023	Paydown		15,064	15,064	15,575	15,575	0	(511)	0	(511)	0	15,064	0	0	0	345	01/01/2051
31400G-MJ-3	FN CA8460		12/01/2023	Paydown		3,217	3,217	3,326	3,326	0	(109)	0	(109)	0	3,217	0	0	0	80	01/01/2051
31400K-LF-3	FR CB0325		01/01/2023	Paydown		3,716	3,716	3,766	3,764	0	(48)	0	(48)	0	3,716	0	0	0	6	04/01/2051
31400K-LF-3	FR CB0325		02/01/2023	Paydown		6,656	6,656	6,746	6,742	0	(86)	0	(86)	0	6,656	0	0	0	22	04/01/2051
31400K-LF-3	FR CB0325		03/01/2023	Paydown		10,384	10,384	10,524	10,519	0	(134)	0	(134)	0	10,384	0	0	0	52	04/01/2051
31400K-LF-3	FR CB0325		04/01/2023	Paydown		8,464	8,464	8,578	8,574	0	(110)	0	(110)	0	8,464	0	0	0	56	04/01/2051
31400K-LF-3	FR CB0325		05/01/2023	Paydown		10,419	10,419	10,559	10,554	0	(135)	0	(135)	0	10,419	0	0	0	87	04/01/2051
31400K-LF-3	FR CB0325		06/01/2023	Paydown		6,235	6,235	6,319	6,315	0	(81)	0	(81)	0	6,235	0	0	0	62	04/01/2051
31400K-LF-3	FR CB0325		07/01/2023	Paydown		6,370	6,370	6,456	6,453	0	(82)	0	(82)	0	6,370	0	0	0	74	04/01/2051
31400K-LF-3	FR CB0325		08/01/2023	Paydown		7,145	7,145	7,241	7,237	0	(92)	0	(92)	0	7,145	0	0	0	95	04/01/2051
31400K-LF-3	FR CB0325		09/01/2023	Paydown		6,873	6,873	6,965	6,962	0	(89)	0	(89)	0	6,873	0	0	0	103	04/01/2051
31400K-LF-3	FR CB0325		10/01/2023	Paydown		14,440	14,440	14,634	14,627	0	(187)	0	(187)	0	14,440	0	0	0	241	04/01/2051
31400K-LF-3	FR CB0325		11/01/2023	Paydown		8,793	8,793	8,911	8,907	0	(114)	0	(114)	0	8,793	0	0	0	161	04/01/2051
31400K-LF-3	FR CB0325		12/01/2023	Paydown		8,341	8,341	8,453	8,449	0	(108)	0	(108)	0	8,341	0	0	0	167	04/01/2051
31400L-YW-0	FANNIE MAE CB1624		01/01/2023	Paydown		6,791	6,791	7,070	7,061	0	(270)	0	(270)	0	6,791	0	0	0	14	09/01/2051
31400L-YW-0	FANNIE MAE CB1624		02/01/2023	Paydown		9,078	9,078	9,451	9,439	0	(361)	0	(361)	0	9,078	0	0	0	38	09/01/2051
31400L-YW-0	FANNIE MAE CB1624		03/01/2023	Paydown		2,898	2,898	3,017	3,014	0	(115)	0	(115)	0	2,898	0	0	0	18	09/01/2051
31400L-YW-0	FANNIE MAE CB1624		04/01/2023	Paydown		3,035	3,035	3,159	3,156	0	(121)	0	(121)	0	3,035	0	0	0	25	09/01/2051
31400L-YW-0	FANNIE MAE CB1624		05/01/2023	Paydown		2,855	2,855	2,972	2,968	0	(114)	0	(114)	0	2,855	0	0	0	30	09/01/2051
31400L-YW-0	FANNIE MAE CB1624		06/01/2023	Paydown		2,939	2,939	3,060	3,056	0	(117)	0	(117)	0	2,939	0	0	0	37	09/01/2051
31400L-YW-0	FANNIE MAE CB1624		07/01/2023	Paydown		8,446	8,446	8,792	8,782	0	(336)	0	(336)	0	8,446	0	0	0	123	09/01/2051
31400L-YW-0	FANNIE MAE CB1624		08/01/2023	Paydown		5,280	5,280	5,497	5,490	0	(210)	0	(210)	0	5,280	0	0	0	88	09/01/2051
31400L-YW-0	FANNIE MAE CB1624		09/01/2023	Paydown		9,264	9,264	9,644	9,632	0	(368)	0	(368)	0	9,264	0	0	0	174	09/01/2051
31400L-YW-0	FANNIE MAE CB1624		10/01/2023	Paydown		10,785	10,785	11,227	11,213	0	(429)	0	(429)	0	10,785	0	0	0	225	09/01/2051
31400L-YW-0	FANNIE MAE CB1624		11/01/2023	Paydown		8,573	8,573	8,925	8,914	0	(341)	0	(341)	0	8,573	0	0	0	196	09/01/2051
31400L-YW-0	FANNIE MAE CB1624		12/01/2023	Paydown		1,703	1,703	1,773	1,771	0	(68)	0	(68)	0	1,703	0	0	0	43	09/01/2051
31400N-QB-1	FNMA 30YR UMBS		01/01/2023	Paydown		2,812	2,812	2,644	2,648	0	164	0	164	0	2,812	0	0	0	5	03/01/2052
31400N-QB-1	FNMA 30YR UMBS		02/01/2023	Paydown		2,301	2,301	2,164	2,167	0	134	0	134	0	2,301	0	0	0	8	03/01/2052
31400N-QB-1	FNMA 30YR UMBS		03/01/2023	Paydown		2,214	2,214	2,082	2,085	0	129	0	129	0	2,214	0	0	0	11	03/01/2052
31400N-QB-1	FNMA 30YR UMBS		04/01/2023	Paydown		4,242	4,242	3,988	3,994	0	247	0	247	0	4,242	0	0	0	28	03/01/2052
31400N-QB-1	FNMA 30YR UMBS		05/01/2023	Paydown		4,411	4,411	4,147	4,153	0	257	0	257	0	4,411	0	0	0	37	03/01/2052
31400N-QB-1	FNMA 30YR UMBS		06/01/2023	Paydown		8,462	8,462	7,956	7,969	0	494	0	494	0	8,462	0	0	0	85	03/01/2052

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31402QN-QB-1	FNMA 30YR UMBS		07/01/2023	Paydown		4,334	4,334	4,075	4,081	0	253	0	253	0	4,334	0	0	0	51	03/01/2052
31402QN-QB-1	FNMA 30YR UMBS		08/01/2023	Paydown		8,284	8,284	7,788	7,801	0	483	0	483	0	8,284	0	0	0	110	03/01/2052
31402QN-QB-1	FNMA 30YR UMBS		09/01/2023	Paydown		6,028	6,028	5,667	5,676	0	352	0	352	0	6,028	0	0	0	90	03/01/2052
31402QN-QB-1	FNMA 30YR UMBS		10/01/2023	Paydown		4,123	4,123	3,877	3,883	0	241	0	241	0	4,123	0	0	0	69	03/01/2052
31402QN-QB-1	FNMA 30YR UMBS		11/01/2023	Paydown		4,246	4,246	3,992	3,998	0	248	0	248	0	4,246	0	0	0	78	03/01/2052
31402QN-QB-1	FNMA 30YR UMBS		12/01/2023	Paydown		4,242	4,242	3,988	3,994	0	247	0	247	0	4,242	0	0	0	85	03/01/2052
31402QN-QH-8	FNMA 30YR UMBS		01/01/2023	Paydown		5,770	5,770	4,677	4,689	0	1,080	0	1,080	0	5,770	0	0	0	10	03/01/2052
31402QN-QH-8	FNMA 30YR UMBS		01/20/2023	MORGAN STANLEY		1,758,615	2,097,100	1,699,972	1,704,483	0	1,430	0	1,430	0	1,705,913	0	52,702	52,702	4,893	03/01/2052
31402QN-QH-8	FNMA 30YR UMBS		02/01/2023	Paydown		4,352	4,352	3,528	3,537	0	815	0	815	0	4,352	0	0	0	3,510	03/01/2052
3140X4-EZ-5	FANNIE MAE FM1051		01/01/2023	Paydown		1,299	1,299	1,388	1,388	0	(89)	0	(89)	0	1,299	0	0	0	5	05/01/2049
3140X4-EZ-5	FANNIE MAE FM1051		02/01/2023	Paydown		12,529	12,529	13,386	13,386	0	(857)	0	(857)	0	12,529	0	0	0	94	05/01/2049
3140X4-EZ-5	FANNIE MAE FM1051		03/01/2023	Paydown		11,212	11,212	11,979	11,979	0	(767)	0	(767)	0	11,212	0	0	0	126	05/01/2049
3140X4-EZ-5	FANNIE MAE FM1051		04/01/2023	Paydown		17,839	17,839	19,060	19,060	0	(1,221)	0	(1,221)	0	17,839	0	0	0	268	05/01/2049
3140X4-EZ-5	FANNIE MAE FM1051		05/01/2023	Paydown		1,271	1,271	1,358	1,358	0	(87)	0	(87)	0	1,271	0	0	0	24	05/01/2049
3140X4-EZ-5	FANNIE MAE FM1051		06/01/2023	Paydown		13,491	13,491	14,414	14,414	0	(923)	0	(923)	0	13,491	0	0	0	304	05/01/2049
3140X4-EZ-5	FANNIE MAE FM1051		07/01/2023	Paydown		11,027	11,027	11,781	11,781	0	(755)	0	(755)	0	11,027	0	0	0	289	05/01/2049
3140X4-EZ-5	FANNIE MAE FM1051		08/01/2023	Paydown		1,184	1,184	1,265	1,265	0	(81)	0	(81)	0	1,184	0	0	0	36	05/01/2049
3140X4-EZ-5	FANNIE MAE FM1051		09/01/2023	Paydown		8,701	8,701	9,296	9,296	0	(595)	0	(595)	0	8,701	0	0	0	294	05/01/2049
3140X4-EZ-5	FANNIE MAE FM1051		10/01/2023	Paydown		9,829	9,829	10,501	10,501	0	(673)	0	(673)	0	9,829	0	0	0	369	05/01/2049
3140X4-EZ-5	FANNIE MAE FM1051		11/01/2023	Paydown		11,428	11,428	12,210	12,210	0	(782)	0	(782)	0	11,428	0	0	0	471	05/01/2049
3140X4-EZ-5	FANNIE MAE FM1051		12/01/2023	Paydown		9,587	9,587	10,243	10,243	0	(656)	0	(656)	0	9,587	0	0	0	431	05/01/2049
3140X4-RK-4	FANNIE MAE FM1389		01/01/2023	Paydown		6,703	6,703	7,077	7,077	0	(373)	0	(373)	0	6,703	0	0	0	25	06/01/2049
3140X4-RK-4	FANNIE MAE FM1389		02/01/2023	Paydown		7,939	7,939	8,381	8,381	0	(442)	0	(442)	0	7,939	0	0	0	60	06/01/2049
3140X4-RK-4	FANNIE MAE FM1389		03/01/2023	Paydown		6,978	6,978	7,367	7,367	0	(389)	0	(389)	0	6,978	0	0	0	79	06/01/2049
3140X4-RK-4	FANNIE MAE FM1389		04/01/2023	Paydown		7,051	7,051	7,444	7,444	0	(393)	0	(393)	0	7,051	0	0	0	106	06/01/2049
3140X4-RK-4	FANNIE MAE FM1389		05/01/2023	Paydown		7,539	7,539	7,959	7,959	0	(420)	0	(420)	0	7,539	0	0	0	141	06/01/2049
3140X4-RK-4	FANNIE MAE FM1389		06/01/2023	Paydown		5,938	5,938	6,269	6,269	0	(331)	0	(331)	0	5,938	0	0	0	134	06/01/2049
3140X4-RK-4	FANNIE MAE FM1389		07/01/2023	Paydown		6,914	6,914	7,299	7,299	0	(385)	0	(385)	0	6,914	0	0	0	182	06/01/2049
3140X4-RK-4	FANNIE MAE FM1389		08/01/2023	Paydown		7,855	7,855	8,293	8,293	0	(438)	0	(438)	0	7,855	0	0	0	236	06/01/2049
3140X4-RK-4	FANNIE MAE FM1389		09/01/2023	Paydown		5,944	5,944	6,275	6,275	0	(331)	0	(331)	0	5,944	0	0	0	201	06/01/2049
3140X4-RK-4	FANNIE MAE FM1389		10/01/2023	Paydown		4,421	4,421	4,667	4,667	0	(246)	0	(246)	0	4,421	0	0	0	166	06/01/2049
3140X4-RK-4	FANNIE MAE FM1389		11/01/2023	Paydown		5,798	5,798	6,121	6,121	0	(323)	0	(323)	0	5,798	0	0	0	239	06/01/2049
3140X4-RK-4	FANNIE MAE FM1389		12/01/2023	Paydown		5,242	5,242	5,534	5,534	0	(292)	0	(292)	0	5,242	0	0	0	236	06/01/2049
3140X5-KH-5	FANNIE MAE		01/01/2023	Paydown		5,093	5,093	5,203	5,203	0	(109)	0	(109)	0	5,093	0	0	0	13	01/01/2050
3140X5-KH-5	FANNIE MAE		02/01/2023	Paydown		23,135	23,135	23,632	23,632	0	(497)	0	(497)	0	23,135	0	0	0	116	01/01/2050
3140X5-KH-5	FANNIE MAE		03/01/2023	Paydown		22,542	22,542	23,027	23,027	0	(484)	0	(484)	0	22,542	0	0	0	169	01/01/2050
3140X5-KH-5	FANNIE MAE		04/01/2023	Paydown		6,030	6,030	6,160	6,160	0	(130)	0	(130)	0	6,030	0	0	0	60	01/01/2050
3140X5-KH-5	FANNIE MAE		05/01/2023	Paydown		4,587	4,587	4,685	4,685	0	(99)	0	(99)	0	4,587	0	0	0	57	01/01/2050
3140X5-KH-5	FANNIE MAE		06/01/2023	Paydown		23,612	23,612	24,119	24,119	0	(507)	0	(507)	0	23,612	0	0	0	354	01/01/2050
3140X5-KH-5	FANNIE MAE		07/01/2023	Paydown		4,724	4,724	4,825	4,825	0	(101)	0	(101)	0	4,724	0	0	0	83	01/01/2050
3140X5-KH-5	FANNIE MAE		08/01/2023	Paydown		4,537	4,537	4,634	4,634	0	(97)	0	(97)	0	4,537	0	0	0	91	01/01/2050
3140X5-KH-5	FANNIE MAE		09/01/2023	Paydown		42,307	42,307	43,216	43,216	0	(909)	0	(909)	0	42,307	0	0	0	952	01/01/2050
3140X5-KH-5	FANNIE MAE		10/01/2023	Paydown		4,767	4,767	4,869	4,869	0	(102)	0	(102)	0	4,767	0	0	0	119	01/01/2050
3140X5-KH-5	FANNIE MAE		11/01/2023	Paydown		4,422	4,422	4,517	4,517	0	(95)	0	(95)	0	4,422	0	0	0	122	01/01/2050
3140X5-KH-5	FANNIE MAE		12/01/2023	Paydown		4,926	4,926	5,032	5,032	0	(106)	0	(106)	0	4,926	0	0	0	148	01/01/2050
3140X7-B9-9	FN		01/01/2023	Paydown		8,803	8,803	9,169	9,169	0	(366)	0	(366)	0	8,803	0	0	0	29	03/01/2050
3140X7-B9-9	FN		02/01/2023	Paydown		9,272	9,272	9,657	9,657	0	(385)	0	(385)	0	9,272	0	0	0	62	03/01/2050
3140X7-B9-9	FN		03/01/2023	Paydown		7,438	7,438	7,747	7,747	0	(309)	0	(309)	0	7,438	0	0	0	74	03/01/2050
3140X7-B9-9	FN		04/01/2023	Paydown		11,365	11,365	11,838	11,838	0	(472)	0	(472)	0	11,365	0	0	0	152	03/01/2050

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3140X7-B9-9	FN		05/01/2023	Paydown		9,114	9,114	9,493	9,493	0	(379)	0	(379)	0	9,114	0	0	0	152	03/01/2050
3140X7-B9-9	FN		06/01/2023	Paydown		13,072	13,072	13,615	13,615	0	(543)	0	(543)	0	13,072	0	0	0	261	03/01/2050
3140X7-B9-9	FN		07/01/2023	Paydown		11,207	11,207	11,672	11,672	0	(466)	0	(466)	0	11,207	0	0	0	262	03/01/2050
3140X7-B9-9	FN		08/01/2023	Paydown		9,249	9,249	9,633	9,633	0	(384)	0	(384)	0	9,249	0	0	0	247	03/01/2050
3140X7-B9-9	FN		09/01/2023	Paydown		10,173	10,173	10,596	10,596	0	(423)	0	(423)	0	10,173	0	0	0	305	03/01/2050
3140X7-B9-9	FN		10/01/2023	Paydown		9,704	9,704	10,107	10,107	0	(403)	0	(403)	0	9,704	0	0	0	324	03/01/2050
3140X7-B9-9	FN		11/01/2023	Paydown		8,465	8,465	8,817	8,817	0	(352)	0	(352)	0	8,465	0	0	0	310	03/01/2050
3140X7-B9-9	FN		12/01/2023	Paydown		9,924	9,924	10,337	10,337	0	(412)	0	(412)	0	9,924	0	0	0	397	03/01/2050
3140X8-L5-4	FN FM4847		01/01/2023	Paydown		2,923	2,923	2,943	2,937	0	(14)	0	(14)	0	2,923	0	0	0	5	11/01/2050
3140X8-L5-4	FN FM4847		02/01/2023	Paydown		15,406	15,406	15,512	15,479	0	(73)	0	(73)	0	15,406	0	0	0	51	11/01/2050
3140X8-L5-4	FN FM4847		03/01/2023	Paydown		2,778	2,778	2,797	2,791	0	(13)	0	(13)	0	2,778	0	0	0	14	11/01/2050
3140X8-L5-4	FN FM4847		04/01/2023	Paydown		20,089	20,089	20,227	20,184	0	(96)	0	(96)	0	20,089	0	0	0	134	11/01/2050
3140X8-L5-4	FN FM4847		05/01/2023	Paydown		2,678	2,678	2,696	2,691	0	(13)	0	(13)	0	2,678	0	0	0	22	11/01/2050
3140X8-L5-4	FN FM4847		06/01/2023	Paydown		17,324	17,324	17,443	17,406	0	(82)	0	(82)	0	17,324	0	0	0	173	11/01/2050
3140X8-L5-4	FN FM4847		07/01/2023	Paydown		10,719	10,719	10,793	10,770	0	(51)	0	(51)	0	10,719	0	0	0	125	11/01/2050
3140X8-L5-4	FN FM4847		08/01/2023	Paydown		2,834	2,834	2,854	2,848	0	(13)	0	(13)	0	2,834	0	0	0	38	11/01/2050
3140X8-L5-4	FN FM4847		09/01/2023	Paydown		14,818	14,818	14,920	14,889	0	(70)	0	(70)	0	14,818	0	0	0	222	11/01/2050
3140X8-L5-4	FN FM4847		10/01/2023	Paydown		2,768	2,768	2,787	2,782	0	(13)	0	(13)	0	2,768	0	0	0	46	11/01/2050
3140X8-L5-4	FN FM4847		11/01/2023	Paydown		3,403	3,403	3,427	3,420	0	(16)	0	(16)	0	3,403	0	0	0	62	11/01/2050
3140X8-L5-4	FN FM4847		12/01/2023	Paydown		3,863	3,863	3,890	3,882	0	(18)	0	(18)	0	3,863	0	0	0	77	11/01/2050
3140X9-KK-0	FN FM5697		01/01/2023	Paydown		6,388	6,388	6,602	6,602	0	(214)	0	(214)	0	6,388	0	0	0	11	01/01/2036
3140X9-KK-0	FN FM5697		02/01/2023	Paydown		7,451	7,451	7,700	7,700	0	(249)	0	(249)	0	7,451	0	0	0	25	01/01/2036
3140X9-KK-0	FN FM5697		03/01/2023	Paydown		4,310	4,310	4,454	4,454	0	(144)	0	(144)	0	4,310	0	0	0	22	01/01/2036
3140X9-KK-0	FN FM5697		04/01/2023	Paydown		11,385	11,385	11,765	11,765	0	(381)	0	(381)	0	11,385	0	0	0	76	01/01/2036
3140X9-KK-0	FN FM5697		05/01/2023	Paydown		7,956	7,956	8,222	8,222	0	(266)	0	(266)	0	7,956	0	0	0	66	01/01/2036
3140X9-KK-0	FN FM5697		06/01/2023	Paydown		12,605	12,605	13,026	13,026	0	(421)	0	(421)	0	12,605	0	0	0	126	01/01/2036
3140X9-KK-0	FN FM5697		07/01/2023	Paydown		8,432	8,432	8,714	8,714	0	(282)	0	(282)	0	8,432	0	0	0	98	01/01/2036
3140X9-KK-0	FN FM5697		08/01/2023	Paydown		4,222	4,222	4,363	4,363	0	(141)	0	(141)	0	4,222	0	0	0	56	01/01/2036
3140X9-KK-0	FN FM5697		09/01/2023	Paydown		15,377	15,377	15,892	15,892	0	(514)	0	(514)	0	15,377	0	0	0	231	01/01/2036
3140X9-KK-0	FN FM5697		10/01/2023	Paydown		4,129	4,129	4,267	4,267	0	(138)	0	(138)	0	4,129	0	0	0	69	01/01/2036
3140X9-KK-0	FN FM5697		11/01/2023	Paydown		7,812	7,812	8,074	8,074	0	(261)	0	(261)	0	7,812	0	0	0	143	01/01/2036
3140X9-KK-0	FN FM5697		12/01/2023	Paydown		4,792	4,792	4,952	4,952	0	(160)	0	(160)	0	4,792	0	0	0	96	01/01/2036
3140XA-JW-3	FN FM6576		01/01/2023	Paydown		3,112	3,112	3,150	3,150	0	(37)	0	(37)	0	3,112	0	0	0	5	03/01/2051
3140XA-JW-3	FN FM6576		02/01/2023	Paydown		2,978	2,978	3,014	3,014	0	(36)	0	(36)	0	2,978	0	0	0	10	03/01/2051
3140XA-JW-3	FN FM6576		03/01/2023	Paydown		9,566	9,566	9,681	9,681	0	(115)	0	(115)	0	9,566	0	0	0	48	03/01/2051
3140XA-JW-3	FN FM6576		04/01/2023	Paydown		2,983	2,983	3,019	3,019	0	(36)	0	(36)	0	2,983	0	0	0	20	03/01/2051
3140XA-JW-3	FN FM6576		05/01/2023	Paydown		2,917	2,917	2,952	2,952	0	(35)	0	(35)	0	2,917	0	0	0	24	03/01/2051
3140XA-JW-3	FN FM6576		06/01/2023	Paydown		9,072	9,072	9,181	9,181	0	(109)	0	(109)	0	9,072	0	0	0	91	03/01/2051
3140XA-JW-3	FN FM6576		07/01/2023	Paydown		40,222	40,222	40,706	40,706	0	(484)	0	(484)	0	40,222	0	0	0	469	03/01/2051
3140XA-JW-3	FN FM6576		08/01/2023	Paydown		9,875	9,875	9,994	9,994	0	(119)	0	(119)	0	9,875	0	0	0	132	03/01/2051
3140XA-JW-3	FN FM6576		09/01/2023	Paydown		8,970	8,970	9,078	9,078	0	(108)	0	(108)	0	8,970	0	0	0	135	03/01/2051
3140XA-JW-3	FN FM6576		10/01/2023	Paydown		11,725	11,725	11,866	11,866	0	(141)	0	(141)	0	11,725	0	0	0	195	03/01/2051
3140XA-JW-3	FN FM6576		11/01/2023	Paydown		8,638	8,638	8,742	8,742	0	(104)	0	(104)	0	8,638	0	0	0	158	03/01/2051
3140XA-JW-3	FN FM6576		12/01/2023	Paydown		10,236	10,236	10,359	10,359	0	(123)	0	(123)	0	10,236	0	0	0	205	03/01/2051
3140XF-4U-2	FNMA 30YR UMBS SUPER		01/01/2023	Paydown		6,916	6,916	5,757	5,765	0	1,150	0	1,150	0	6,916	0	0	0	14	02/01/2052
3140XF-4U-2	FNMA 30YR UMBS SUPER		01/12/2023	CITICORP		1,299,776	1,483,339	1,234,822	1,236,589	0	1,073	0	1,073	0	1,237,662	0	62,113	62,113	4,326	02/01/2052
3140XF-4U-2	FNMA 30YR UMBS SUPER		02/01/2023	Paydown		6,806	6,806	5,666	5,674	0	1,132	0	1,132	0	6,806	0	0	0	38	02/01/2052
3140XF-4U-2	FNMA 30YR UMBS SUPER		03/01/2023	Paydown		4,320	4,320	3,596	3,601	0	719	0	719	0	4,320	0	0	0	33	02/01/2052
3140XF-4U-2	FNMA 30YR UMBS SUPER		04/01/2023	Paydown		25,229	25,229	21,002	21,032	0	4,197	0	4,197	0	25,229	0	0	0	248	02/01/2052

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3140XF-4U-2	FNMA 30YR UMBS SUPER		05/01/2023	Paydown		3,962	3,962	3,298	3,303	0	(659)	0	(659)	0	3,962	0	0	0	47	02/01/2052
3140XF-4U-2	FNMA 30YR UMBS SUPER		06/01/2023	Paydown		4,095	4,095	3,409	3,414	0	(681)	0	(681)	0	4,095	0	0	0	57	02/01/2052
3140XF-4U-2	FNMA 30YR UMBS SUPER		07/01/2023	Paydown		4,027	4,027	3,353	3,357	0	(670)	0	(670)	0	4,027	0	0	0	65	02/01/2052
3140XF-4U-2	FNMA 30YR UMBS SUPER		07/17/2023	CITICORP		1,498,066	1,763,971	1,468,437	1,470,539	0	(5,370)	0	(5,370)	0	1,475,909	0	22,157	22,157	29,928	02/01/2052
3140XF-4U-2	FNMA 30YR UMBS SUPER		08/01/2023	Paydown		4,036	4,036	3,360	3,364	0	(671)	0	(671)	0	4,036	0	0	0	127	02/01/2052
3140XF-4U-2	FNMA 30YR UMBS SUPER		09/01/2023	Paydown		537	537	447	448	0	(89)	0	(89)	0	537	0	0	0	18	02/01/2052
3140XF-4U-2	FNMA 30YR UMBS SUPER		10/01/2023	Paydown		555	555	462	463	0	(92)	0	(92)	0	555	0	0	0	20	02/01/2052
3140XF-4U-2	FNMA 30YR UMBS SUPER		11/01/2023	Paydown		544	544	453	453	0	(90)	0	(90)	0	544	0	0	0	21	02/01/2052
3140XF-4U-2	FNMA 30YR UMBS SUPER		12/01/2023	Paydown		2,114	2,114	1,760	1,762	0	(352)	0	(352)	0	2,114	0	0	0	84	02/01/2052
3140XG-X4-6	FNMA 30YR UMBS SUPER		01/01/2023	Paydown		8,143	8,143	6,921	6,937	0	(1,206)	0	(1,206)	0	8,143	0	0	0	14	04/01/2052
3140XG-X4-6	FNMA 30YR UMBS SUPER		02/01/2023	Paydown		5,966	5,966	5,071	5,083	0	(883)	0	(883)	0	5,966	0	0	0	20	04/01/2052
3140XG-X4-6	FNMA 30YR UMBS SUPER		03/01/2023	Paydown		4,058	4,058	3,449	3,457	0	(601)	0	(601)	0	4,058	0	0	0	20	04/01/2052
3140XG-X4-6	FNMA 30YR UMBS SUPER		04/01/2023	Paydown		7,713	7,713	6,556	6,571	0	(1,142)	0	(1,142)	0	7,713	0	0	0	51	04/01/2052
3140XG-X4-6	FNMA 30YR UMBS SUPER		05/01/2023	Paydown		7,092	7,092	6,028	6,042	0	(1,050)	0	(1,050)	0	7,092	0	0	0	59	04/01/2052
3140XG-X4-6	FNMA 30YR UMBS SUPER		06/01/2023	Paydown		5,202	5,202	4,422	4,432	0	(770)	0	(770)	0	5,202	0	0	0	52	04/01/2052
3140XG-X4-6	FNMA 30YR UMBS SUPER		07/01/2023	Paydown		8,435	8,435	7,170	7,186	0	(1,249)	0	(1,249)	0	8,435	0	0	0	98	04/01/2052
3140XG-X4-6	FNMA 30YR UMBS SUPER		08/01/2023	Paydown		6,305	6,305	5,360	5,372	0	(934)	0	(934)	0	6,305	0	0	0	84	04/01/2052
3140XG-X4-6	FNMA 30YR UMBS SUPER		08/22/2023	CITICORP		1,073,839	1,373,690	1,167,637	1,170,282	0	(4,658)	0	(4,658)	0	1,174,940	0	(101,101)	(101,101)	19,308	04/01/2052
3140XG-X4-6	FNMA 30YR UMBS SUPER		09/01/2023	Paydown		9,445	9,445	8,029	8,047	0	(1,399)	0	(1,399)	0	9,445	0	0	0	1,367	04/01/2052
3140XG-X4-6	FNMA 30YR UMBS SUPER		10/01/2023	Paydown		1,178	1,178	1,001	1,003	0	(174)	0	(174)	0	1,178	0	0	0	24	04/01/2052
3140XG-X4-6	FNMA 30YR UMBS SUPER		11/01/2023	Paydown		1,168	1,168	993	995	0	(173)	0	(173)	0	1,168	0	0	0	26	04/01/2052
3140XG-X4-6	FNMA 30YR UMBS SUPER		12/01/2023	Paydown		1,059	1,059	900	902	0	(157)	0	(157)	0	1,059	0	0	0	25	04/01/2052
3140XH-EY-9	FNMA 30YR UMBS SUPER		01/01/2023	MORGAN STANLEY		621,555	645,982	621,555	621,555	0	0	0	0	0	621,555	0	0	0	790	05/01/2052
31411W-VB-0	FANNIE MAE POOL 916910		01/01/2023	Paydown		261	261	253	253	0	(8)	0	(8)	0	261	0	0	0	1	05/01/2037
31411W-VB-0	FANNIE MAE POOL 916910		02/01/2023	Paydown		280	280	271	271	0	(9)	0	(9)	0	280	0	0	0	3	05/01/2037
31411W-VB-0	FANNIE MAE POOL 916910		03/01/2023	Paydown		299	299	289	289	0	(10)	0	(10)	0	299	0	0	0	4	05/01/2037
31411W-VB-0	FANNIE MAE POOL 916910		04/01/2023	Paydown		283	283	274	274	0	(9)	0	(9)	0	283	0	0	0	5	05/01/2037
31411W-VB-0	FANNIE MAE POOL 916910		05/01/2023	Paydown		284	284	275	275	0	(9)	0	(9)	0	284	0	0	0	7	05/01/2037
31411W-VB-0	FANNIE MAE POOL 916910		06/01/2023	Paydown		267	267	258	258	0	(9)	0	(9)	0	267	0	0	0	7	05/01/2037
31411W-VB-0	FANNIE MAE POOL 916910		07/01/2023	Paydown		303	303	293	293	0	(10)	0	(10)	0	303	0	0	0	10	05/01/2037
31411W-VB-0	FANNIE MAE POOL 916910		08/01/2023	Paydown		287	287	278	278	0	(9)	0	(9)	0	287	0	0	0	10	05/01/2037
31411W-VB-0	FANNIE MAE POOL 916910		09/01/2023	Paydown		288	288	279	279	0	(9)	0	(9)	0	288	0	0	0	12	05/01/2037
31411W-VB-0	FANNIE MAE POOL 916910		10/01/2023	Paydown		290	290	281	281	0	(9)	0	(9)	0	290	0	0	0	13	05/01/2037
31411W-VB-0	FANNIE MAE POOL 916910		11/01/2023	Paydown		291	291	282	282	0	(9)	0	(9)	0	291	0	0	0	15	05/01/2037
31411W-VB-0	FANNIE MAE POOL 916910		12/01/2023	Paydown		293	293	283	283	0	(9)	0	(9)	0	293	0	0	0	16	05/01/2037
31412Y-TT-9	FANNIE MAE POOL 938962		01/01/2023	Paydown		33	33	33	33	0	0	0	0	0	33	0	0	0	0	08/01/2037
31412Y-TT-9	FANNIE MAE POOL 938962		02/01/2023	Paydown		33	33	33	33	0	0	0	0	0	33	0	0	0	0	08/01/2037
31412Y-TT-9	FANNIE MAE POOL 938962		03/01/2023	Paydown		33	33	33	33	0	0	0	0	0	33	0	0	0	0	08/01/2037
31412Y-TT-9	FANNIE MAE POOL 938962		04/01/2023	Paydown		34	34	33	33	0	0	0	0	0	34	0	0	0	0	08/01/2037
31412Y-TT-9	FANNIE MAE POOL 938962		05/01/2023	Paydown		34	34	34	34	0	0	0	0	0	34	0	0	0	1	08/01/2037
31412Y-TT-9	FANNIE MAE POOL 938962		06/01/2023	Paydown		34	34	34	34	0	0	0	0	0	34	0	0	0	1	08/01/2037
31412Y-TT-9	FANNIE MAE POOL 938962		07/01/2023	Paydown		30	30	29	30	0	0	0	0	0	30	0	0	0	1	08/01/2037
31412Y-TT-9	FANNIE MAE POOL 938962		08/01/2023	Paydown		29	29	29	29	0	0	0	0	0	29	0	0	0	1	08/01/2037
31412Y-TT-9	FANNIE MAE POOL 938962		09/01/2023	Paydown		29	29	29	29	0	0	0	0	0	29	0	0	0	1	08/01/2037
31412Y-TT-9	FANNIE MAE POOL 938962		10/01/2023	Paydown		29	29	29	29	0	0	0	0	0	29	0	0	0	1	08/01/2037
31412Y-TT-9	FANNIE MAE POOL 938962		11/01/2023	Paydown		30	30	29	29	0	0	0	0	0	30	0	0	0	1	08/01/2037
31412Y-TT-9	FANNIE MAE POOL 938962		12/01/2023	Paydown		30	30	30	30	0	0	0	0	0	30	0	0	0	1	08/01/2037
31416R-NM-1	FANNIE MAE POOL AA7595		01/01/2023	Paydown		1,166	1,166	1,224	1,224	0	(59)	0	(59)	0	1,166	0	0	0	4	07/01/2039
31416R-NM-1	FANNIE MAE POOL AA7595		02/01/2023	Paydown		1,016	1,016	1,067	1,067	0	(51)	0	(51)	0	1,016	0	0	0	8	07/01/2039

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31416R-NM-1	FANNIE MAE POOL AA7595		03/01/2023	Paydown		11,958	11,958	12,560	12,560	0	(602)	0	(602)	0	11,958	0	0	0	135	07/01/2039
31416R-NM-1	FANNIE MAE POOL AA7595		04/01/2023	Paydown		1,082	1,082	1,137	1,137	0	(54)	0	(54)	0	1,082	0	0	0	16	07/01/2039
31416R-NM-1	FANNIE MAE POOL AA7595		05/01/2023	Paydown		1,095	1,095	1,151	1,151	0	(55)	0	(55)	0	1,095	0	0	0	21	07/01/2039
31416R-NM-1	FANNIE MAE POOL AA7595		06/01/2023	Paydown		10,085	10,085	10,593	10,593	0	(507)	0	(507)	0	10,085	0	0	0	227	07/01/2039
31416R-NM-1	FANNIE MAE POOL AA7595		07/01/2023	Paydown		1,100	1,100	1,156	1,156	0	(55)	0	(55)	0	1,100	0	0	0	29	07/01/2039
31416R-NM-1	FANNIE MAE POOL AA7595		08/01/2023	Paydown		1,071	1,071	1,125	1,125	0	(54)	0	(54)	0	1,071	0	0	0	32	07/01/2039
31416R-NM-1	FANNIE MAE POOL AA7595		09/01/2023	Paydown		1,112	1,112	1,168	1,168	0	(56)	0	(56)	0	1,112	0	0	0	38	07/01/2039
31416R-NM-1	FANNIE MAE POOL AA7595		10/01/2023	Paydown		1,227	1,227	1,289	1,289	0	(62)	0	(62)	0	1,227	0	0	0	46	07/01/2039
31416R-NM-1	FANNIE MAE POOL AA7595		11/01/2023	Paydown		1,076	1,076	1,130	1,130	0	(54)	0	(54)	0	1,076	0	0	0	44	07/01/2039
31416R-NM-1	FANNIE MAE POOL AA7595		12/01/2023	Paydown		1,079	1,079	1,133	1,133	0	(54)	0	(54)	0	1,079	0	0	0	48	07/01/2039
31417D-TE-3	FANNIE MAE POOL AB6848		01/01/2023	Paydown		2,013	2,013	2,079	2,076	0	(63)	0	(63)	0	2,013	0	0	0	5	11/01/2042
31417D-TE-3	FANNIE MAE POOL AB6848		02/01/2023	Paydown		2,699	2,699	2,789	2,784	0	(84)	0	(84)	0	2,699	0	0	0	14	11/01/2042
31417D-TE-3	FANNIE MAE POOL AB6848		03/01/2023	Paydown		2,078	2,078	2,147	2,143	0	(65)	0	(65)	0	2,078	0	0	0	16	11/01/2042
31417D-TE-3	FANNIE MAE POOL AB6848		04/01/2023	Paydown		2,772	2,772	2,864	2,859	0	(87)	0	(87)	0	2,772	0	0	0	28	11/01/2042
31417D-TE-3	FANNIE MAE POOL AB6848		05/01/2023	Paydown		5,388	5,388	5,567	5,557	0	(169)	0	(169)	0	5,388	0	0	0	67	11/01/2042
31417D-TE-3	FANNIE MAE POOL AB6848		06/01/2023	Paydown		3,632	3,632	3,752	3,745	0	(114)	0	(114)	0	3,632	0	0	0	54	11/01/2042
31417D-TE-3	FANNIE MAE POOL AB6848		07/01/2023	Paydown		1,128	1,128	1,166	1,164	0	(35)	0	(35)	0	1,128	0	0	0	20	11/01/2042
31417D-TE-3	FANNIE MAE POOL AB6848		08/01/2023	Paydown		3,722	3,722	3,845	3,838	0	(116)	0	(116)	0	3,722	0	0	0	74	11/01/2042
31417D-TE-3	FANNIE MAE POOL AB6848		09/01/2023	Paydown		3,196	3,196	3,302	3,296	0	(100)	0	(100)	0	3,196	0	0	0	72	11/01/2042
31417D-TE-3	FANNIE MAE POOL AB6848		10/01/2023	Paydown		2,331	2,331	2,409	2,404	0	(73)	0	(73)	0	2,331	0	0	0	58	11/01/2042
31417D-TE-3	FANNIE MAE POOL AB6848		11/01/2023	Paydown		4,075	4,075	4,210	4,203	0	(127)	0	(127)	0	4,075	0	0	0	112	11/01/2042
31417D-TE-3	FANNIE MAE POOL AB6848		12/01/2023	Paydown		2,271	2,271	2,346	2,342	0	(71)	0	(71)	0	2,271	0	0	0	68	11/01/2042
31418C-4W-1	FN 3536		01/01/2023	Paydown		9,960	9,960	10,612	10,612	0	(652)	0	(652)	0	9,960	0	0	0	33	12/01/2048
31418C-4W-1	FN 3536		02/01/2023	Paydown		8,069	8,069	8,598	8,598	0	(528)	0	(528)	0	8,069	0	0	0	54	12/01/2048
31418C-4W-1	FN 3536		03/01/2023	Paydown		6,539	6,539	6,967	6,967	0	(428)	0	(428)	0	6,539	0	0	0	65	12/01/2048
31418C-4W-1	FN 3536		04/01/2023	Paydown		8,365	8,365	8,913	8,913	0	(548)	0	(548)	0	8,365	0	0	0	112	12/01/2048
31418C-4W-1	FN 3536		05/01/2023	Paydown		8,339	8,339	8,885	8,885	0	(546)	0	(546)	0	8,339	0	0	0	139	12/01/2048
31418C-4W-1	FN 3536		06/01/2023	Paydown		10,108	10,108	10,770	10,770	0	(662)	0	(662)	0	10,108	0	0	0	202	12/01/2048
31418C-4W-1	FN 3536		07/01/2023	Paydown		8,130	8,130	8,663	8,663	0	(532)	0	(532)	0	8,130	0	0	0	190	12/01/2048
31418C-4W-1	FN 3536		08/01/2023	Paydown		10,494	10,494	11,181	11,181	0	(687)	0	(687)	0	10,494	0	0	0	280	12/01/2048
31418C-4W-1	FN 3536		09/01/2023	Paydown		9,952	9,952	10,603	10,603	0	(652)	0	(652)	0	9,952	0	0	0	299	12/01/2048
31418C-4W-1	FN 3536		10/01/2023	Paydown		10,136	10,136	10,800	10,800	0	(664)	0	(664)	0	10,136	0	0	0	338	12/01/2048
31418C-4W-1	FN 3536		11/01/2023	Paydown		6,559	6,559	6,988	6,988	0	(429)	0	(429)	0	6,559	0	0	0	240	12/01/2048
31418C-4W-1	FN 3536		12/01/2023	Paydown		7,123	7,123	7,589	7,589	0	(466)	0	(466)	0	7,123	0	0	0	285	12/01/2048
31418C-V2-7	FN MA3332		01/01/2023	Paydown		8,349	8,349	8,874	8,874	0	(526)	0	(526)	0	8,349	0	0	0	24	04/01/2048
31418C-V2-7	FN MA3332		02/01/2023	Paydown		7,289	7,289	7,748	7,748	0	(459)	0	(459)	0	7,289	0	0	0	43	04/01/2048
31418C-V2-7	FN MA3332		03/01/2023	Paydown		9,324	9,324	9,911	9,911	0	(587)	0	(587)	0	9,324	0	0	0	82	04/01/2048
31418C-V2-7	FN MA3332		04/01/2023	Paydown		10,610	10,610	11,278	11,278	0	(668)	0	(668)	0	10,610	0	0	0	124	04/01/2048
31418C-V2-7	FN MA3332		05/01/2023	Paydown		6,362	6,362	6,762	6,762	0	(401)	0	(401)	0	6,362	0	0	0	93	04/01/2048
31418C-V2-7	FN MA3332		06/01/2023	Paydown		8,000	8,000	8,504	8,504	0	(504)	0	(504)	0	8,000	0	0	0	140	04/01/2048
31418C-V2-7	FN MA3332		07/01/2023	Paydown		10,801	10,801	11,481	11,481	0	(680)	0	(680)	0	10,801	0	0	0	221	04/01/2048
31418C-V2-7	FN MA3332		08/01/2023	Paydown		6,898	6,898	7,333	7,333	0	(434)	0	(434)	0	6,898	0	0	0	161	04/01/2048
31418C-V2-7	FN MA3332		09/01/2023	Paydown		6,761	6,761	7,187	7,187	0	(426)	0	(426)	0	6,761	0	0	0	177	04/01/2048
31418C-V2-7	FN MA3332		10/01/2023	Paydown		4,275	4,275	4,544	4,544	0	(269)	0	(269)	0	4,275	0	0	0	125	04/01/2048
31418C-V2-7	FN MA3332		11/01/2023	Paydown		6,718	6,718	7,141	7,141	0	(423)	0	(423)	0	6,718	0	0	0	215	04/01/2048
31418C-V2-7	FN MA3332		12/01/2023	Paydown		8,415	8,415	8,945	8,945	0	(530)	0	(530)	0	8,415	0	0	0	294	04/01/2048
31418D-2S-0	FANNIE MAE POOL		01/01/2023	Paydown		5,595	5,595	5,326	5,331	0	264	0	264	0	5,595	0	0	0	12	07/01/2036
31418D-2S-0	FANNIE MAE POOL		02/01/2023	Paydown		4,713	4,713	4,487	4,491	0	222	0	222	0	4,713	0	0	0	20	07/01/2036
31418D-2S-0	FANNIE MAE POOL		03/01/2023	Paydown		5,518	5,518	5,253	5,258	0	260	0	260	0	5,518	0	0	0	35	07/01/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31418D-2S-0	FANNIE MAE POOL		04/01/2023	Paydown		6,982	6,982	6,647	6,653	0	329	0	329	0	6,982	0	0	0	58	07/01/2036
31418D-2S-0	FANNIE MAE POOL		05/01/2023	Paydown		5,897	5,897	5,614	5,619	0	278	0	278	0	5,897	0	0	0	61	07/01/2036
31418D-2S-0	FANNIE MAE POOL		06/01/2023	Paydown		6,611	6,611	6,294	6,299	0	312	0	312	0	6,611	0	0	0	83	07/01/2036
31418D-2S-0	FANNIE MAE POOL		07/01/2023	Paydown		5,156	5,156	4,909	4,913	0	243	0	243	0	5,156	0	0	0	75	07/01/2036
31418D-2S-0	FANNIE MAE POOL		08/01/2023	Paydown		4,671	4,671	4,447	4,451	0	220	0	220	0	4,671	0	0	0	78	07/01/2036
31418D-2S-0	FANNIE MAE POOL		09/01/2023	Paydown		6,105	6,105	5,812	5,817	0	288	0	288	0	6,105	0	0	0	114	07/01/2036
31418D-2S-0	FANNIE MAE POOL		10/01/2023	Paydown		7,233	7,233	6,886	6,892	0	341	0	341	0	7,233	0	0	0	151	07/01/2036
31418D-2S-0	FANNIE MAE POOL		11/01/2023	Paydown		4,246	4,246	4,042	4,046	0	200	0	200	0	4,246	0	0	0	97	07/01/2036
31418D-2S-0	FANNIE MAE POOL		12/01/2023	Paydown		6,115	6,115	5,822	5,827	0	288	0	288	0	6,115	0	0	0	153	07/01/2036
31418D-SH-6	FANNIE MAE POOL MA4119		01/01/2023	Paydown		8,290	8,290	8,349	8,349	0	(60)	0	(60)	0	8,290	0	0	0	14	09/01/2050
31418D-SH-6	FANNIE MAE POOL MA4119		02/01/2023	Paydown		7,147	7,147	7,198	7,198	0	(51)	0	(51)	0	7,147	0	0	0	24	09/01/2050
31418D-SH-6	FANNIE MAE POOL MA4119		03/01/2023	Paydown		8,306	8,306	8,365	8,365	0	(60)	0	(60)	0	8,306	0	0	0	42	09/01/2050
31418D-SH-6	FANNIE MAE POOL MA4119		04/01/2023	Paydown		9,461	9,461	9,529	9,529	0	(68)	0	(68)	0	9,461	0	0	0	63	09/01/2050
31418D-SH-6	FANNIE MAE POOL MA4119		05/01/2023	Paydown		9,154	9,154	9,220	9,220	0	(66)	0	(66)	0	9,154	0	0	0	76	09/01/2050
31418D-SH-6	FANNIE MAE POOL MA4119		06/01/2023	Paydown		11,510	11,510	11,593	11,593	0	(83)	0	(83)	0	11,510	0	0	0	115	09/01/2050
31418D-SH-6	FANNIE MAE POOL MA4119		07/01/2023	Paydown		12,377	12,377	12,466	12,466	0	(89)	0	(89)	0	12,377	0	0	0	144	09/01/2050
31418D-SH-6	FANNIE MAE POOL MA4119		08/01/2023	Paydown		10,444	10,444	10,519	10,519	0	(75)	0	(75)	0	10,444	0	0	0	139	09/01/2050
31418D-SH-6	FANNIE MAE POOL MA4119		09/01/2023	Paydown		10,501	10,501	10,577	10,577	0	(75)	0	(75)	0	10,501	0	0	0	158	09/01/2050
31418D-SH-6	FANNIE MAE POOL MA4119		10/01/2023	Paydown		9,201	9,201	9,267	9,267	0	(66)	0	(66)	0	9,201	0	0	0	153	09/01/2050
31418D-SH-6	FANNIE MAE POOL MA4119		11/01/2023	Paydown		9,091	9,091	9,156	9,156	0	(65)	0	(65)	0	9,091	0	0	0	167	09/01/2050
31418D-SH-6	FANNIE MAE POOL MA4119		12/01/2023	Paydown		7,955	7,955	8,012	8,012	0	(57)	0	(57)	0	7,955	0	0	0	159	09/01/2050
31418D-TN-2	FANNIE MAE POOL MA4156		01/01/2023	Paydown		12,552	12,552	13,111	13,111	0	(559)	0	(559)	0	12,552	0	0	0	26	10/01/2035
31418D-TN-2	FANNIE MAE POOL MA4156		02/01/2023	Paydown		9,850	9,850	10,288	10,288	0	(439)	0	(439)	0	9,850	0	0	0	41	10/01/2035
31418D-TN-2	FANNIE MAE POOL MA4156		03/01/2023	Paydown		12,270	12,270	12,816	12,816	0	(546)	0	(546)	0	12,270	0	0	0	77	10/01/2035
31418D-TN-2	FANNIE MAE POOL MA4156		04/01/2023	Paydown		14,686	14,686	15,340	15,340	0	(654)	0	(654)	0	14,686	0	0	0	122	10/01/2035
31418D-TN-2	FANNIE MAE POOL MA4156		05/01/2023	Paydown		12,101	12,101	12,639	12,639	0	(539)	0	(539)	0	12,101	0	0	0	126	10/01/2035
31418D-TN-2	FANNIE MAE POOL MA4156		06/01/2023	Paydown		10,870	10,870	11,354	11,354	0	(484)	0	(484)	0	10,870	0	0	0	136	10/01/2035
31418D-TN-2	FANNIE MAE POOL MA4156		07/01/2023	Paydown		14,914	14,914	15,579	15,579	0	(664)	0	(664)	0	14,914	0	0	0	217	10/01/2035
31418D-TN-2	FANNIE MAE POOL MA4156		08/01/2023	Paydown		12,231	12,231	12,775	12,775	0	(545)	0	(545)	0	12,231	0	0	0	204	10/01/2035
31418D-TN-2	FANNIE MAE POOL MA4156		09/01/2023	Paydown		16,827	16,827	17,577	17,577	0	(749)	0	(749)	0	16,827	0	0	0	316	10/01/2035
31418D-TN-2	FANNIE MAE POOL MA4156		10/01/2023	Paydown		12,974	12,974	13,552	13,552	0	(578)	0	(578)	0	12,974	0	0	0	270	10/01/2035
31418D-TN-2	FANNIE MAE POOL MA4156		11/01/2023	Paydown		11,278	11,278	11,780	11,780	0	(502)	0	(502)	0	11,278	0	0	0	259	10/01/2035
31418D-TN-2	FANNIE MAE POOL MA4156		12/01/2023	Paydown		12,094	12,094	12,632	12,632	0	(539)	0	(539)	0	12,094	0	0	0	302	10/01/2035
31418E-AM-2	FNMA 15YR UMBS		01/01/2023	Paydown		4,894	4,894	4,273	4,284	0	609	0	609	0	4,894	0	0	0	8	01/01/2052
31418E-AM-2	FNMA 15YR UMBS		02/01/2023	Paydown		5,120	5,120	4,471	4,482	0	638	0	638	0	5,120	0	0	0	17	01/01/2052
31418E-AM-2	FNMA 15YR UMBS		03/01/2023	Paydown		5,327	5,327	4,652	4,663	0	663	0	663	0	5,327	0	0	0	27	01/01/2052
31418E-AM-2	FNMA 15YR UMBS		04/01/2023	Paydown		6,646	6,646	5,804	5,818	0	828	0	828	0	6,646	0	0	0	44	01/01/2052
31418E-AM-2	FNMA 15YR UMBS		05/01/2023	Paydown		6,708	6,708	5,858	5,873	0	835	0	835	0	6,708	0	0	0	56	01/01/2052
31418E-AM-2	FNMA 15YR UMBS		06/01/2023	Paydown		7,124	7,124	6,221	6,236	0	887	0	887	0	7,124	0	0	0	71	01/01/2052
31418E-AM-2	FNMA 15YR UMBS		07/01/2023	Paydown		7,274	7,274	6,353	6,368	0	906	0	906	0	7,274	0	0	0	85	01/01/2052
31418E-AM-2	FNMA 15YR UMBS		07/17/2023	BANK OF AMERICA		1,140,823	1,397,105	1,220,065	1,223,106	0	3,308	0	3,308	0	1,226,414	0	(85,590)	(85,590)	17,309	01/01/2052
31418E-AM-2	FNMA 15YR UMBS		08/01/2023	Paydown		6,417	6,417	5,603	5,617	0	799	0	799	0	6,417	0	0	0	2,414	01/01/2052
31418E-AT-7	FNMA 15YR UMBS		01/01/2023	Paydown		9,473	9,473	9,596	9,592	0	(119)	0	(119)	0	9,473	0	0	0	20	01/01/2037
31418E-AT-7	FNMA 15YR UMBS		02/01/2023	Paydown		6,895	6,895	6,984	6,981	0	(86)	0	(86)	0	6,895	0	0	0	29	01/01/2037
31418E-AT-7	FNMA 15YR UMBS		03/01/2023	Paydown		6,327	6,327	6,409	6,406	0	(79)	0	(79)	0	6,327	0	0	0	40	01/01/2037
31418E-AT-7	FNMA 15YR UMBS		04/01/2023	Paydown		7,198	7,198	7,292	7,288	0	(90)	0	(90)	0	7,198	0	0	0	60	01/01/2037
31418E-AT-7	FNMA 15YR UMBS		05/01/2023	Paydown		6,615	6,615	6,700	6,698	0	(83)	0	(83)	0	6,615	0	0	0	69	01/01/2037
31418E-AT-7	FNMA 15YR UMBS		06/01/2023	Paydown		5,686	5,686	5,760	5,757	0	(71)	0	(71)	0	5,686	0	0	0	71	01/01/2037
31418E-AT-7	FNMA 15YR UMBS		07/01/2023	Paydown		7,088	7,088	7,179	7,176	0	(89)	0	(89)	0	7,088	0	0	0	103	01/01/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31418E-AT-7	FNMA 15YR UMBS		08/01/2023	Paydown		7,814	7,814	7,915	7,912	0	(98)	0	(98)	0	7,814	0	0	0	130	01/01/2037
31418E-AT-7	FNMA 15YR UMBS		09/01/2023	Paydown		7,543	7,543	7,640	7,637	0	(95)	0	(95)	0	7,543	0	0	0	141	01/01/2037
31418E-AT-7	FNMA 15YR UMBS		10/01/2023	Paydown		6,731	6,731	6,818	6,815	0	(84)	0	(84)	0	6,731	0	0	0	140	01/01/2037
31418E-AT-7	FNMA 15YR UMBS		11/01/2023	Paydown		6,554	6,554	6,639	6,636	0	(82)	0	(82)	0	6,554	0	0	0	150	01/01/2037
31418E-AT-7	FNMA 15YR UMBS		12/01/2023	Paydown		3,536	3,536	3,582	3,581	0	(44)	0	(44)	0	3,536	0	0	0	88	01/01/2037
31418E-BU-3	FNMA 15YR UMBS		01/01/2023	Paydown		8,782	8,782	8,867	8,867	0	(85)	0	(85)	0	8,782	0	0	0	26	02/01/2052
31418E-BU-3	FNMA 15YR UMBS		01/27/2023	GOLDMAN SACHS		992,945	1,056,676	1,066,912	1,066,912	0	0	0	0	0	1,066,912	0	(73,967)	(73,967)	4,315	02/01/2052
31418E-BU-3	FNMA 15YR UMBS		02/01/2023	Paydown		7,834	7,834	7,910	7,910	0	(76)	0	(76)	0	7,834	0	0	0	3,128	02/01/2052
31418E-CV-0	FNMA 15YR UMBS		01/01/2023	Paydown		8,179	8,179	8,290	8,262	0	(83)	0	(83)	0	8,179	0	0	0	17	04/01/2037
31418E-CV-0	FNMA 15YR UMBS		01/19/2023	CITICORP		936,417	995,858	1,009,395	1,006,009	0	(87)	0	(87)	0	1,005,922	0	(69,505)	(69,505)	3,112	04/01/2037
31418E-CV-0	FNMA 15YR UMBS		02/01/2023	Paydown		6,754	6,754	6,846	6,823	0	(69)	0	(69)	0	6,754	0	0	0	2,103	04/01/2037
31418E-FG-0	FNMA 15YR UMBS		01/01/2023	Paydown		2,670	2,670	2,611	2,612	0	58	0	58	0	2,670	0	0	0	7	07/01/2037
31418E-FG-0	FNMA 15YR UMBS		02/01/2023	Paydown		3,900	3,900	3,814	3,815	0	85	0	85	0	3,900	0	0	0	20	07/01/2037
31418E-FG-0	FNMA 15YR UMBS		03/01/2023	Paydown		3,605	3,605	3,525	3,527	0	79	0	79	0	3,605	0	0	0	27	07/01/2037
31418E-FG-0	FNMA 15YR UMBS		04/01/2023	Paydown		5,367	5,367	5,248	5,250	0	117	0	117	0	5,367	0	0	0	54	07/01/2037
31418E-FG-0	FNMA 15YR UMBS		05/01/2023	Paydown		3,570	3,570	3,490	3,492	0	78	0	78	0	3,570	0	0	0	45	07/01/2037
31418E-FG-0	FNMA 15YR UMBS		06/01/2023	Paydown		5,046	5,046	4,934	4,936	0	110	0	110	0	5,046	0	0	0	76	07/01/2037
31418E-FG-0	FNMA 15YR UMBS		07/01/2023	Paydown		3,825	3,825	3,740	3,741	0	83	0	83	0	3,825	0	0	0	67	07/01/2037
31418E-FG-0	FNMA 15YR UMBS		08/01/2023	Paydown		4,436	4,436	4,337	4,339	0	97	0	97	0	4,436	0	0	0	89	07/01/2037
31418E-FG-0	FNMA 15YR UMBS		09/01/2023	Paydown		2,842	2,842	2,778	2,780	0	62	0	62	0	2,842	0	0	0	64	07/01/2037
31418E-FG-0	FNMA 15YR UMBS		10/01/2023	Paydown		4,505	4,505	4,405	4,407	0	98	0	98	0	4,505	0	0	0	113	07/01/2037
31418E-FG-0	FNMA 15YR UMBS		11/01/2023	Paydown		4,253	4,253	4,158	4,160	0	93	0	93	0	4,253	0	0	0	117	07/01/2037
31418E-FG-0	FNMA 15YR UMBS		12/01/2023	Paydown		4,106	4,106	4,015	4,017	0	90	0	90	0	4,106	0	0	0	123	07/01/2037
31418E-GC-8	FNMA 15YR UMBS		01/01/2023	Paydown		12,866	12,866	12,898	12,897	0	(31)	0	(31)	0	12,866	0	0	0	38	08/01/2037
31418E-GC-8	FNMA 15YR UMBS		02/01/2023	Paydown		14,960	14,960	14,997	14,996	0	(36)	0	(36)	0	14,960	0	0	0	87	08/01/2037
31418E-GC-8	FNMA 15YR UMBS		03/01/2023	Paydown		12,279	12,279	12,309	12,308	0	(29)	0	(29)	0	12,279	0	0	0	107	08/01/2037
31418E-GC-8	FNMA 15YR UMBS		04/01/2023	Paydown		22,968	22,968	23,026	23,023	0	(55)	0	(55)	0	22,968	0	0	0	268	08/01/2037
31418E-GC-8	FNMA 15YR UMBS		04/20/2023	MORGAN STANLEY		1,391,110	1,445,074	1,448,687	1,448,529	0	(123)	0	(123)	0	1,448,406	0	(57,296)	(57,296)	18,967	08/01/2037
31418E-GC-8	FNMA 15YR UMBS		05/01/2023	Paydown		14,035	14,035	14,071	14,069	0	(34)	0	(34)	0	14,035	0	0	0	4,420	08/01/2037
31418E-HK-9	FNMA 15YR UMBS		01/01/2023	Paydown		2,199	2,199	2,182	2,182	0	18	0	18	0	2,199	0	0	0	8	09/01/2052
31418E-HK-9	FNMA 15YR UMBS		02/01/2023	Paydown		1,865	1,865	1,850	1,850	0	15	0	15	0	1,865	0	0	0	14	09/01/2052
31418E-HK-9	FNMA 15YR UMBS		03/01/2023	Paydown		2,799	2,799	2,776	2,776	0	22	0	22	0	2,799	0	0	0	32	09/01/2052
31418E-HK-9	FNMA 15YR UMBS		04/01/2023	Paydown		2,725	2,725	2,704	2,704	0	22	0	22	0	2,725	0	0	0	41	09/01/2052
31418E-HK-9	FNMA 15YR UMBS		05/01/2023	Paydown		2,165	2,165	2,148	2,148	0	17	0	17	0	2,165	0	0	0	41	09/01/2052
31418E-HK-9	FNMA 15YR UMBS		06/01/2023	Paydown		3,128	3,128	3,102	3,102	0	25	0	25	0	3,128	0	0	0	70	09/01/2052
31418E-HK-9	FNMA 15YR UMBS		07/01/2023	Paydown		3,215	3,215	3,189	3,189	0	26	0	26	0	3,215	0	0	0	84	09/01/2052
31418E-HK-9	FNMA 15YR UMBS		08/01/2023	Paydown		3,875	3,875	3,843	3,844	0	31	0	31	0	3,875	0	0	0	116	09/01/2052
31418E-HK-9	FNMA 15YR UMBS		09/01/2023	Paydown		3,002	3,002	2,978	2,978	0	24	0	24	0	3,002	0	0	0	101	09/01/2052
31418E-HK-9	FNMA 15YR UMBS		10/01/2023	Paydown		2,882	2,882	2,859	2,859	0	23	0	23	0	2,882	0	0	0	108	09/01/2052
31418E-HK-9	FNMA 15YR UMBS		11/01/2023	Paydown		2,518	2,518	2,497	2,498	0	20	0	20	0	2,518	0	0	0	104	09/01/2052
31418E-HK-9	FNMA 15YR UMBS		12/01/2023	Paydown		2,160	2,160	2,142	2,142	0	17	0	17	0	2,160	0	0	0	97	09/01/2052
31418E-HP-8	FNMA 15YR UMBS		01/01/2023	Paydown		4,229	4,229	4,180	4,180	0	49	0	49	0	4,229	0	0	0	18	08/01/2052
31418E-HP-8	FNMA 15YR UMBS		02/01/2023	Paydown		4,220	4,220	4,171	4,171	0	49	0	49	0	4,220	0	0	0	35	08/01/2052
31418E-HP-8	FNMA 15YR UMBS		03/01/2023	Paydown		4,082	4,082	4,035	4,035	0	47	0	47	0	4,082	0	0	0	51	08/01/2052
31418E-HP-8	FNMA 15YR UMBS		04/01/2023	Paydown		5,884	5,884	5,816	5,816	0	68	0	68	0	5,884	0	0	0	98	08/01/2052
31418E-HP-8	FNMA 15YR UMBS		05/01/2023	Paydown		5,019	5,019	4,961	4,961	0	58	0	58	0	5,019	0	0	0	105	08/01/2052
31418E-HP-8	FNMA 15YR UMBS		06/01/2023	Paydown		6,354	6,354	6,280	6,280	0	73	0	73	0	6,354	0	0	0	159	08/01/2052
31418E-HP-8	FNMA 15YR UMBS		07/01/2023	Paydown		6,438	6,438	6,363	6,363	0	74	0	74	0	6,438	0	0	0	188	08/01/2052
31418E-HP-8	FNMA 15YR UMBS		08/01/2023	Paydown		3,810	3,810	3,766	3,766	0	44	0	44	0	3,810	0	0	0	127	08/01/2052

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31418E-HP-8	FNMA 15YR UMBS		09/01/2023	Paydown		5,775	5,775	5,708	5,708	0	67	0	67	0	5,775	0	0	0	217	08/01/2052
31418E-HP-8	FNMA 15YR UMBS		10/01/2023	Paydown		5,117	5,117	5,058	5,058	0	59	0	59	0	5,117	0	0	0	213	08/01/2052
31418E-HP-8	FNMA 15YR UMBS		11/01/2023	Paydown		4,862	4,862	4,806	4,806	0	56	0	56	0	4,862	0	0	0	223	08/01/2052
31418E-HP-8	FNMA 15YR UMBS		12/01/2023	Paydown		4,380	4,380	4,329	4,329	0	51	0	51	0	4,380	0	0	0	219	08/01/2052
31418E-HP-8	FNMA 15YR UMBS		12/18/2023	BARCLAYS CAPITAL		731,734	743,585	734,987	734,987	0	198	0	198	0	735,185	0	(3,451)	(3,451)	38,728	08/01/2052
31418E-KK-5	FNMA 15YR UMBS		01/01/2023	JP MORGAN		659,394	671,566	659,394	659,394	0	0	0	0	0	659,394	0	0	0	1,194	11/01/2037
31418E-LU-2	FNMA 15YR UMBS		01/01/2023	Paydown		3,527	3,527	3,192	3,192	0	335	0	335	0	3,527	0	0	0	10	12/01/2052
31418E-LU-2	FNMA 15YR UMBS		02/01/2023	Paydown		3,239	3,239	2,931	2,931	0	308	0	308	0	3,239	0	0	0	19	12/01/2052
31418E-LU-2	FNMA 15YR UMBS		03/01/2023	Paydown		4,323	4,323	3,912	3,912	0	411	0	411	0	4,323	0	0	0	38	12/01/2052
31418E-LU-2	FNMA 15YR UMBS		04/01/2023	Paydown		3,449	3,449	3,121	3,121	0	328	0	328	0	3,449	0	0	0	40	12/01/2052
31418E-LU-2	FNMA 15YR UMBS		05/01/2023	Paydown		1,998	1,998	1,808	1,808	0	190	0	190	0	1,998	0	0	0	29	12/01/2052
31418E-LU-2	FNMA 15YR UMBS		06/01/2023	Paydown		2,518	2,518	2,279	2,279	0	239	0	239	0	2,518	0	0	0	44	12/01/2052
31418E-LU-2	FNMA 15YR UMBS		07/01/2023	Paydown		3,660	3,660	3,313	3,313	0	348	0	348	0	3,660	0	0	0	75	12/01/2052
31418E-LU-2	FNMA 15YR UMBS		08/01/2023	Paydown		2,791	2,791	2,525	2,525	0	265	0	265	0	2,791	0	0	0	65	12/01/2052
31418E-LU-2	FNMA 15YR UMBS		09/01/2023	Paydown		2,345	2,345	2,122	2,122	0	223	0	223	0	2,345	0	0	0	62	12/01/2052
31418E-LU-2	FNMA 15YR UMBS		09/28/2023	WELLS FARGO		732,355	853,281	772,220	772,220	0	2,659	0	2,659	0	774,878	0	(42,523)	(42,523)	23,311	12/01/2052
31418E-LU-2	FNMA 15YR UMBS		10/01/2023	Paydown		1,483	1,483	1,342	1,342	0	141	0	141	0	1,483	0	0	0	2,532	12/01/2052
31418N-ES-5	FANNIE MAE POOL AD1044		01/01/2023	Paydown		21,823	21,823	21,839	21,829	0	(6)	0	(6)	0	21,823	0	0	0	82	02/01/2040
31418N-ES-5	FANNIE MAE POOL AD1044		02/01/2023	Paydown		28,875	28,875	28,896	28,884	0	(8)	0	(8)	0	28,875	0	0	0	217	02/01/2040
31418N-ES-5	FANNIE MAE POOL AD1044		03/01/2023	Paydown		99,404	99,404	99,474	99,432	0	(28)	0	(28)	0	99,404	0	0	0	1,118	02/01/2040
31418N-ES-5	FANNIE MAE POOL AD1044		04/01/2023	Paydown		103,942	103,942	104,015	103,971	0	(30)	0	(30)	0	103,942	0	0	0	1,559	02/01/2040
31418N-ES-5	FANNIE MAE POOL AD1044		05/01/2023	Paydown		93,369	93,369	93,435	93,396	0	(27)	0	(27)	0	93,369	0	0	0	1,751	02/01/2040
31418N-ES-5	FANNIE MAE POOL AD1044		06/01/2023	Paydown		98,325	98,325	98,394	98,353	0	(28)	0	(28)	0	98,325	0	0	0	2,212	02/01/2040
31418N-ES-5	FANNIE MAE POOL AD1044		07/01/2023	Paydown		20,176	20,176	20,190	20,181	0	(6)	0	(6)	0	20,176	0	0	0	530	02/01/2040
31418N-ES-5	FANNIE MAE POOL AD1044		08/01/2023	Paydown		19,189	19,189	19,203	19,195	0	(5)	0	(5)	0	19,189	0	0	0	576	02/01/2040
31418N-ES-5	FANNIE MAE POOL AD1044		09/01/2023	Paydown		19,626	19,626	19,639	19,631	0	(6)	0	(6)	0	19,626	0	0	0	662	02/01/2040
31418N-ES-5	FANNIE MAE POOL AD1044		10/01/2023	Paydown		95,347	95,347	95,414	95,374	0	(27)	0	(27)	0	95,347	0	0	0	3,576	02/01/2040
31418N-ES-5	FANNIE MAE POOL AD1044		11/01/2023	Paydown		18,739	18,739	18,752	18,744	0	(5)	0	(5)	0	18,739	0	0	0	773	02/01/2040
31418N-ES-5	FANNIE MAE POOL AD1044		12/01/2023	Paydown		18,887	18,887	18,900	18,892	0	(5)	0	(5)	0	18,887	0	0	0	850	02/01/2040
31419A-4N-4	FANNIE MAE POOL AE0828		01/01/2023	Paydown		3,191	3,191	3,299	3,299	0	(108)	0	(108)	0	3,191	0	0	0	9	02/01/2041
31419A-4N-4	FANNIE MAE POOL AE0828		02/01/2023	Paydown		2,815	2,815	2,910	2,910	0	(95)	0	(95)	0	2,815	0	0	0	16	02/01/2041
31419A-4N-4	FANNIE MAE POOL AE0828		03/01/2023	Paydown		2,911	2,911	3,010	3,010	0	(98)	0	(98)	0	2,911	0	0	0	25	02/01/2041
31419A-4N-4	FANNIE MAE POOL AE0828		04/01/2023	Paydown		3,113	3,113	3,218	3,218	0	(105)	0	(105)	0	3,113	0	0	0	36	02/01/2041
31419A-4N-4	FANNIE MAE POOL AE0828		05/01/2023	Paydown		2,762	2,762	2,856	2,856	0	(93)	0	(93)	0	2,762	0	0	0	40	02/01/2041
31419A-4N-4	FANNIE MAE POOL AE0828		06/01/2023	Paydown		3,040	3,040	3,142	3,142	0	(103)	0	(103)	0	3,040	0	0	0	53	02/01/2041
31419A-4N-4	FANNIE MAE POOL AE0828		07/01/2023	Paydown		2,810	2,810	2,905	2,905	0	(95)	0	(95)	0	2,810	0	0	0	57	02/01/2041
31419A-4N-4	FANNIE MAE POOL AE0828		08/01/2023	Paydown		3,419	3,419	3,534	3,534	0	(115)	0	(115)	0	3,419	0	0	0	80	02/01/2041
31419A-4N-4	FANNIE MAE POOL AE0828		09/01/2023	Paydown		3,120	3,120	3,225	3,225	0	(105)	0	(105)	0	3,120	0	0	0	82	02/01/2041
31419A-4N-4	FANNIE MAE POOL AE0828		10/01/2023	Paydown		2,794	2,794	2,888	2,888	0	(94)	0	(94)	0	2,794	0	0	0	82	02/01/2041
31419A-4N-4	FANNIE MAE POOL AE0828		11/01/2023	Paydown		2,676	2,676	2,767	2,767	0	(90)	0	(90)	0	2,676	0	0	0	86	02/01/2041
31419A-4N-4	FANNIE MAE POOL AE0828		12/01/2023	Paydown		2,827	2,827	2,923	2,923	0	(95)	0	(95)	0	2,827	0	0	0	99	02/01/2041
31419F-FW-1	FANNIE MAE POOL AE4680		01/01/2023	Paydown		2,001	2,001	2,076	2,076	0	(75)	0	(75)	0	2,001	0	0	0	7	11/01/2040
31419F-FW-1	FANNIE MAE POOL AE4680		02/01/2023	Paydown		3,017	3,017	3,131	3,131	0	(113)	0	(113)	0	3,017	0	0	0	20	11/01/2040
31419F-FW-1	FANNIE MAE POOL AE4680		03/01/2023	Paydown		1,719	1,719	1,783	1,783	0	(64)	0	(64)	0	1,719	0	0	0	17	11/01/2040
31419F-FW-1	FANNIE MAE POOL AE4680		04/01/2023	Paydown		853	853	885	885	0	(32)	0	(32)	0	853	0	0	0	11	11/01/2040
31419F-FW-1	FANNIE MAE POOL AE4680		05/01/2023	Paydown		1,819	1,819	1,887	1,887	0	(68)	0	(68)	0	1,819	0	0	0	30	11/01/2040
31419F-FW-1	FANNIE MAE POOL AE4680		06/01/2023	Paydown		952	952	988	988	0	(36)	0	(36)	0	952	0	0	0	19	11/01/2040
31419F-FW-1	FANNIE MAE POOL AE4680		07/01/2023	Paydown		1,527	1,527	1,584	1,584	0	(57)	0	(57)	0	1,527	0	0	0	36	11/01/2040
31419F-FW-1	FANNIE MAE POOL AE4680		08/01/2023	Paydown		1,784	1,784	1,851	1,851	0	(67)	0	(67)	0	1,784	0	0	0	48	11/01/2040

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31419F-FW-1	FANNIE MAE POOL AE4680		09/01/2023	Paydown		847	847	879	879	0	(32)	0	(32)	0	847	0	0	0	25	11/01/2040
31419F-FW-1	FANNIE MAE POOL AE4680		10/01/2023	Paydown		1,498	1,498	1,554	1,554	0	(56)	0	(56)	0	1,498	0	0	0	50	11/01/2040
31419F-FW-1	FANNIE MAE POOL AE4680		11/01/2023	Paydown		1,876	1,876	1,946	1,946	0	(70)	0	(70)	0	1,876	0	0	0	69	11/01/2040
31419F-FW-1	FANNIE MAE POOL AE4680		12/01/2023	Paydown		1,055	1,055	1,094	1,094	0	(40)	0	(40)	0	1,055	0	0	0	42	11/01/2040
36829Q-AA-3	GOVERNMENT DEVELOPMENT		02/23/2023	Call 100.0000		61	61	40	40	0	0	0	0	0	40	0	21	21	2	08/20/2040
36829Q-AA-3	GOVERNMENT DEVELOPMENT		08/21/2023	Call 100.0000		97	97	63	64	0	0	0	0	0	64	0	33	33	7	08/20/2040
414008-CU-4	HARRIS COUNTY CULTURAL		12/27/2023	ATHENE ANNUITY & LIFE		2,994,488	3,720,000	3,745,657	3,743,094	0	(1,218)	0	(1,218)	0	3,741,876	0	(747,387)	(747,387)	138,910	11/15/2037
45188R-Z3-6	ILLINOIS FINANCE AUTHORITY		03/01/2023	Redemption		175,000	175,000	134,448	134,448	0	0	0	0	0	134,448	0	40,552	40,552	5,513	03/01/2027
478045-AA-5	JOHN SEVIER COMBINED		01/15/2023	Redemption		147,199	147,199	153,075	152,161	0	(4,962)	0	(4,962)	0	147,199	0	0	0	3,405	01/15/2042
478045-AA-5	JOHN SEVIER COMBINED		07/15/2023	Redemption		150,604	150,604	156,616	155,681	0	(5,077)	0	(5,077)	0	150,604	0	0	0	6,967	01/15/2042
57604P-SP-5	MASSACHUSETS ST WTR		08/01/2023	Redemption		145,000	145,000	156,203	152,183	0	(7,183)	0	(7,183)	0	145,000	0	0	0	7,528	08/01/2040
664845-DG-6	NORTHERN CALIF PWR		06/01/2023	Redemption		255,000	255,000	289,949	279,837	0	(24,837)	0	(24,837)	0	255,000	0	0	0	7,241	06/01/2035
769036-BT-0	RIVERSIDE CA PENSN OB		12/27/2023	ATHENE ANNUITY & LIFE		11,667,341	13,705,000	14,388,953	14,236,466	0	(63,725)	0	(63,725)	0	14,172,741	0	(2,505,400)	(2,505,400)	566,779	06/01/2045
0909999999. Subtotal - Bonds - U.S. Special Revenues						85,426,585	92,291,884	93,070,951	92,366,385	0	(288,231)	0	(288,231)	0	92,078,147	0	(6,651,558)	(6,651,558)	2,215,980	XXX
000367-AA-0	AASET 2018-1A A		04/16/2023	Paydown		6,844	6,844	6,549	6,549	0	295	0	295	0	6,844	0	0	0	88	01/16/2038
000367-AA-0	AASET 2018-1A A		06/16/2023	Paydown		154,368	154,368	147,714	147,714	0	6,654	0	6,654	0	154,368	0	0	0	2,967	01/16/2038
000367-AA-0	AASET 2018-1A A		07/16/2023	Paydown		10,789	10,789	10,324	10,324	0	465	0	465	0	10,789	0	0	0	242	01/16/2038
000367-AA-0	AASET 2018-1A A		08/16/2023	Paydown		872	872	834	834	0	38	0	38	0	872	0	0	0	22	01/16/2038
000367-AA-0	AASET 2018-1A A		08/30/2023	GUGGENHEIM CAPITAL		1,163,005	1,875,814	1,794,958	1,794,958	0	74,772	0	74,772	0	1,869,730	0	(706,726)	(706,726)	51,075	01/16/2038
00043*-AA-7	AA WAREHOUSE Class A		02/28/2023	Redemption		3,840,000	3,840,000	3,840,000	3,840,000	0	0	0	0	0	3,840,000	0	0	0	59,598	08/08/2036
00043*-AA-7	AA WAREHOUSE Class A		05/09/2023	Redemption		12,800,000	12,800,000	12,800,000	12,800,000	0	0	0	0	0	12,800,000	0	0	0	403,267	08/08/2036
00043*-AA-7	AA WAREHOUSE Class A		05/24/2023	ATHENE ANNUITY & LIFE		65,933,271	66,761,108	66,761,108	66,761,108	0	0	0	0	0	66,761,108	0	(827,838)	(827,838)	2,179,742	08/08/2036
00043*-AB-5	AA WAREHOUSE Class B		02/28/2023	Redemption		720,000	720,000	720,000	720,000	0	0	0	0	0	720,000	0	0	0	11,221	08/08/2036
00043*-AB-5	AA WAREHOUSE Class B		05/09/2023	Redemption		2,400,000	2,400,000	2,400,000	2,400,000	0	0	0	0	0	2,400,000	0	0	0	76,661	08/08/2036
00043*-AB-5	AA WAREHOUSE Class B		08/09/2023	Redemption		1,800,000	1,800,000	1,800,000	1,800,000	0	0	0	0	0	1,800,000	0	0	0	90,798	08/08/2036
00043*-AB-5	AA WAREHOUSE Class B		11/08/2023	Redemption		900,000	900,000	900,000	900,000	0	0	0	0	0	900,000	0	0	0	62,953	08/08/2036
000780-GH-3	AMAC 2003-6 M		01/01/2023	Paydown		1,025	1,025	957	924	0	100	0	100	0	1,025	0	0	0	5	05/25/2033
000780-GH-3	AMAC 2003-6 M		02/01/2023	Paydown		1,031	1,031	963	930	0	101	0	101	0	1,031	0	0	0	9	05/25/2033
000780-GH-3	AMAC 2003-6 M		03/01/2023	Paydown		1,038	1,038	969	936	0	101	0	101	0	1,038	0	0	0	14	05/25/2033
000780-GH-3	AMAC 2003-6 M		04/01/2023	Paydown		1,044	1,044	975	942	0	102	0	102	0	1,044	0	0	0	19	05/25/2033
000780-GH-3	AMAC 2003-6 M		04/24/2023	ATHENE ANNUITY & LIFE		330,265	367,232	342,863	331,318	0	(1,053)	0	(1,053)	0	330,265	0	0	0	8,023	05/25/2033
000780-PR-1	AMAC 2003-13 A7		01/01/2023	Paydown		519	519	515	504	0	15	0	15	0	519	0	0	0	2	01/25/2034
000780-PR-1	AMAC 2003-13 A7		02/01/2023	Paydown		522	522	518	507	0	15	0	15	0	522	0	0	0	5	01/25/2034
000780-PR-1	AMAC 2003-13 A7		03/01/2023	Paydown		524	524	520	509	0	15	0	15	0	524	0	0	0	7	01/25/2034
000780-PR-1	AMAC 2003-13 A7		04/01/2023	Paydown		527	527	523	511	0	15	0	15	0	527	0	0	0	10	01/25/2034
000780-PR-1	AMAC 2003-13 A7		05/01/2023	Paydown		529	529	525	514	0	15	0	15	0	529	0	0	0	12	01/25/2034
000780-PR-1	AMAC 2003-13 A7		06/01/2023	Paydown		513	513	509	498	0	15	0	15	0	513	0	0	0	14	01/25/2034
000780-PR-1	AMAC 2003-13 A7		07/01/2023	Paydown		534	534	530	519	0	15	0	15	0	534	0	0	0	17	01/25/2034
000780-PR-1	AMAC 2003-13 A7		08/01/2023	Paydown		537	537	533	521	0	15	0	15	0	537	0	0	0	20	01/25/2034
000780-PR-1	AMAC 2003-13 A7		09/01/2023	Paydown		539	539	536	524	0	15	0	15	0	539	0	0	0	22	01/25/2034
000780-PR-1	AMAC 2003-13 A7		10/01/2023	Paydown		10,478	10,478	10,406	10,178	0	300	0	300	0	10,478	0	0	0	480	01/25/2034
000780-PR-1	AMAC 2003-13 A7		11/01/2023	Paydown		617	617	613	600	0	18	0	18	0	617	0	0	0	31	01/25/2034
000780-PR-1	AMAC 2003-13 A7		12/01/2023	Paydown		25,416	25,416	25,242	24,689	0	727	0	727	0	25,416	0	0	0	1,398	01/25/2034
00104U-AC-2	AEP TEXAS CENTRAL		06/01/2023	Paydown		232,930	232,930	227,331	231,249	0	1,681	0	1,681	0	232,930	0	0	0	3,313	03/01/2026
00104U-AC-2	AEP TEXAS CENTRAL		12/01/2023	Paydown		283,659	283,659	276,841	281,611	0	2,047	0	2,047	0	283,659	0	0	0	8,070	03/01/2026
001192-AM-5	SOUTHERN CO GAS CAPITAL		12/11/2023	GOLDMAN SACHS		3,799,880	4,000,000	3,983,920	3,993,870	0	1,643	0	1,643	0	3,995,513	0	(195,633)	(195,633)	129,278	06/15/2026
00182@-AA-6	AMAZON		01/31/2023	Redemption		45,967	45,967	45,967	45,967	0	0	0	0	0	45,967	0	0	0	134	10/31/2038
00182@-AA-6	AMAZON		01/31/2023	Redemption		45,967	45,967	45,967	45,967	0	0	0	0	0	45,967	0	0	0	134	10/31/2038
00182@-AA-6	AMAZON		02/28/2023	Redemption		46,101	46,101	46,101	46,101	0	0	0	0	0	46,101	0	0	0	269	10/31/2038

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00182@-AA-6	AMAZON		02/28/2023	Redemption		46,101	46,101	46,101	46,101	0	0	0	0	0	46,101	0	0	0	269	10/31/2038
00182@-AA-6	AMAZON		03/31/2023	Redemption		46,236	46,236	46,236	46,236	0	0	0	0	0	46,236	0	0	0	404	10/31/2038
00182@-AA-6	AMAZON		03/31/2023	Redemption		46,236	46,236	46,236	46,236	0	0	0	0	0	46,236	0	0	0	404	10/31/2038
00182@-AA-6	AMAZON		04/30/2023	Redemption		46,370	46,370	46,370	46,370	0	0	0	0	0	46,370	0	0	0	541	10/31/2038
00182@-AA-6	AMAZON		04/30/2023	Redemption		46,370	46,370	46,370	46,370	0	0	0	0	0	46,370	0	0	0	541	10/31/2038
00182@-AA-6	AMAZON		05/31/2023	Redemption		46,506	46,506	46,506	46,506	0	0	0	0	0	46,506	0	0	0	678	10/31/2038
00182@-AA-6	AMAZON		05/31/2023	Redemption		46,506	46,506	46,506	46,506	0	0	0	0	0	46,506	0	0	0	678	10/31/2038
00182@-AA-6	AMAZON		06/30/2023	Redemption		46,641	46,641	46,641	46,641	0	0	0	0	0	46,641	0	0	0	816	10/31/2038
00182@-AA-6	AMAZON		06/30/2023	Redemption		46,641	46,641	46,641	46,641	0	0	0	0	0	46,641	0	0	0	816	10/31/2038
00182@-AA-6	AMAZON		07/31/2023	Redemption		46,777	46,777	46,777	46,777	0	0	0	0	0	46,777	0	0	0	954	10/31/2038
00182@-AA-6	AMAZON		07/31/2023	Redemption		46,777	46,777	46,777	46,777	0	0	0	0	0	46,777	0	0	0	954	10/31/2038
00182@-AA-6	AMAZON		08/31/2023	Redemption		46,913	46,913	46,913	46,913	0	0	0	0	0	46,913	0	0	0	1,094	10/31/2038
00182@-AA-6	AMAZON		08/31/2023	Redemption		46,913	46,913	46,913	46,913	0	0	0	0	0	46,913	0	0	0	1,094	10/31/2038
00182@-AA-6	AMAZON		09/30/2023	Redemption		47,050	47,050	47,050	47,050	0	0	0	0	0	47,050	0	0	0	1,234	10/31/2038
00182@-AA-6	AMAZON		09/30/2023	Redemption		47,050	47,050	47,050	47,050	0	0	0	0	0	47,050	0	0	0	1,234	10/31/2038
00182@-AA-6	AMAZON		10/31/2023	Redemption		47,187	47,187	47,187	47,187	0	0	0	0	0	47,187	0	0	0	1,375	10/31/2038
00182@-AA-6	AMAZON		10/31/2023	Redemption		47,187	47,187	47,187	47,187	0	0	0	0	0	47,187	0	0	0	1,375	10/31/2038
00182@-AA-6	AMAZON		11/30/2023	Redemption		48,670	48,670	48,670	48,670	0	0	0	0	0	48,670	0	0	0	1,560	10/31/2038
00182@-AA-6	AMAZON		11/30/2023	Redemption		48,670	48,670	48,670	48,670	0	0	0	0	0	48,670	0	0	0	1,560	10/31/2038
00182@-AA-6	AMAZON		12/31/2023	Redemption		48,812	48,812	48,812	48,812	0	0	0	0	0	48,812	0	0	0	1,707	10/31/2038
00182@-AA-6	AMAZON		12/31/2023	Redemption		48,812	48,812	48,812	48,812	0	0	0	0	0	48,812	0	0	0	1,707	10/31/2038
00184*-AA-6	AMAZON RANDALL OH		01/31/2023	Redemption		23,847	23,847	23,847	23,847	0	0	0	0	0	23,847	0	0	0	72	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		01/31/2023	Redemption		23,847	23,847	23,847	23,847	0	0	0	0	0	23,847	0	0	0	72	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		01/31/2023	Redemption		23,847	23,847	23,847	23,847	0	0	0	0	0	23,847	0	0	0	72	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		01/31/2023	Redemption		23,847	23,847	23,847	23,847	0	0	0	0	0	23,847	0	0	0	72	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		02/28/2023	Redemption		23,918	23,918	23,918	23,918	0	0	0	0	0	23,918	0	0	0	144	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		02/28/2023	Redemption		23,918	23,918	23,918	23,918	0	0	0	0	0	23,918	0	0	0	144	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		02/28/2023	Redemption		23,918	23,918	23,918	23,918	0	0	0	0	0	23,918	0	0	0	144	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		02/28/2023	Redemption		23,918	23,918	23,918	23,918	0	0	0	0	0	23,918	0	0	0	144	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		03/31/2023	Redemption		23,990	23,990	23,990	23,990	0	0	0	0	0	23,990	0	0	0	217	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		03/31/2023	Redemption		23,990	23,990	23,990	23,990	0	0	0	0	0	23,990	0	0	0	217	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		03/31/2023	Redemption		23,990	23,990	23,990	23,990	0	0	0	0	0	23,990	0	0	0	217	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		03/31/2023	Redemption		23,990	23,990	23,990	23,990	0	0	0	0	0	23,990	0	0	0	217	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		04/30/2023	Redemption		24,798	24,798	24,798	24,798	0	0	0	0	0	24,798	0	0	0	298	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		04/30/2023	Redemption		24,798	24,798	24,798	24,798	0	0	0	0	0	24,798	0	0	0	298	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		04/30/2023	Redemption		24,798	24,798	24,798	24,798	0	0	0	0	0	24,798	0	0	0	298	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		04/30/2023	Redemption		24,798	24,798	24,798	24,798	0	0	0	0	0	24,798	0	0	0	298	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		05/31/2023	Redemption		24,873	24,873	24,873	24,873	0	0	0	0	0	24,873	0	0	0	374	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		05/31/2023	Redemption		24,873	24,873	24,873	24,873	0	0	0	0	0	24,873	0	0	0	374	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		05/31/2023	Redemption		24,873	24,873	24,873	24,873	0	0	0	0	0	24,873	0	0	0	374	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		05/31/2023	Redemption		24,873	24,873	24,873	24,873	0	0	0	0	0	24,873	0	0	0	374	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		06/30/2023	Redemption		24,948	24,948	24,948	24,948	0	0	0	0	0	24,948	0	0	0	450	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		06/30/2023	Redemption		24,948	24,948	24,948	24,948	0	0	0	0	0	24,948	0	0	0	450	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		06/30/2023	Redemption		24,948	24,948	24,948	24,948	0	0	0	0	0	24,948	0	0	0	450	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		06/30/2023	Redemption		24,948	24,948	24,948	24,948	0	0	0	0	0	24,948	0	0	0	450	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		07/31/2023	Redemption		25,023	25,023	25,023	25,023	0	0	0	0	0	25,023	0	0	0	527	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		07/31/2023	Redemption		25,023	25,023	25,023	25,023	0	0	0	0	0	25,023	0	0	0	527	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		07/31/2023	Redemption		25,023	25,023	25,023	25,023	0	0	0	0	0	25,023	0	0	0	527	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		07/31/2023	Redemption		25,023	25,023	25,023	25,023	0	0	0	0	0	25,023	0	0	0	527	03/31/2039

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00184*-AA-6	AMAZON RANDALL OH		08/31/2023	Redemption		25,098	25,098	25,098	25,098	0	0	0	0	0	25,098	0	0	0	604	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		08/31/2023	Redemption		25,098	25,098	25,098	25,098	0	0	0	0	0	25,098	0	0	0	604	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		08/31/2023	Redemption		25,098	25,098	25,098	25,098	0	0	0	0	0	25,098	0	0	0	604	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		08/31/2023	Redemption		25,098	25,098	25,098	25,098	0	0	0	0	0	25,098	0	0	0	604	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		09/30/2023	Redemption		25,173	25,173	25,173	25,173	0	0	0	0	0	25,173	0	0	0	682	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		09/30/2023	Redemption		25,173	25,173	25,173	25,173	0	0	0	0	0	25,173	0	0	0	682	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		09/30/2023	Redemption		25,173	25,173	25,173	25,173	0	0	0	0	0	25,173	0	0	0	682	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		09/30/2023	Redemption		25,173	25,173	25,173	25,173	0	0	0	0	0	25,173	0	0	0	682	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		10/31/2023	Redemption		25,249	25,249	25,249	25,249	0	0	0	0	0	25,249	0	0	0	760	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		10/31/2023	Redemption		25,249	25,249	25,249	25,249	0	0	0	0	0	25,249	0	0	0	760	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		10/31/2023	Redemption		25,249	25,249	25,249	25,249	0	0	0	0	0	25,249	0	0	0	760	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		10/31/2023	Redemption		25,249	25,249	25,249	25,249	0	0	0	0	0	25,249	0	0	0	760	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		11/30/2023	Redemption		25,325	25,325	25,325	25,325	0	0	0	0	0	25,325	0	0	0	838	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		11/30/2023	Redemption		25,325	25,325	25,325	25,325	0	0	0	0	0	25,325	0	0	0	838	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		11/30/2023	Redemption		25,325	25,325	25,325	25,325	0	0	0	0	0	25,325	0	0	0	838	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		11/30/2023	Redemption		25,325	25,325	25,325	25,325	0	0	0	0	0	25,325	0	0	0	838	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		12/31/2023	Redemption		25,401	25,401	25,401	25,401	0	0	0	0	0	25,401	0	0	0	917	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		12/31/2023	Redemption		25,401	25,401	25,401	25,401	0	0	0	0	0	25,401	0	0	0	917	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		12/31/2023	Redemption		25,401	25,401	25,401	25,401	0	0	0	0	0	25,401	0	0	0	917	03/31/2039
00184*-AA-6	AMAZON RANDALL OH		12/31/2023	Redemption		25,401	25,401	25,401	25,401	0	0	0	0	0	25,401	0	0	0	917	03/31/2039
00184@-AA-4	AMAZON		01/31/2023	Redemption		22,187	22,187	22,187	22,187	0	0	0	0	0	22,187	0	0	0	74	06/30/2039
00184@-AA-4	AMAZON		02/28/2023	Redemption		22,262	22,262	22,262	22,262	0	0	0	0	0	22,262	0	0	0	150	06/30/2039
00184@-AA-4	AMAZON		03/31/2023	Redemption		22,338	22,338	22,338	22,338	0	0	0	0	0	22,338	0	0	0	227	06/30/2039
00184@-AA-4	AMAZON		04/30/2023	Redemption		22,415	22,415	22,415	22,415	0	0	0	0	0	22,415	0	0	0	304	06/30/2039
00184@-AA-4	AMAZON		05/31/2023	Redemption		22,491	22,491	22,491	22,491	0	0	0	0	0	22,491	0	0	0	382	06/30/2039
00184@-AA-4	AMAZON		06/30/2023	Redemption		22,568	22,568	22,568	22,568	0	0	0	0	0	22,568	0	0	0	461	06/30/2039
00184@-AA-4	AMAZON		07/31/2023	Redemption		23,409	23,409	23,409	23,409	0	0	0	0	0	23,409	0	0	0	558	06/30/2039
00184@-AA-4	AMAZON		08/31/2023	Redemption		23,489	23,489	23,489	23,489	0	0	0	0	0	23,489	0	0	0	640	06/30/2039
00184@-AA-4	AMAZON		09/30/2023	Redemption		23,569	23,569	23,569	23,569	0	0	0	0	0	23,569	0	0	0	721	06/30/2039
00184@-AA-4	AMAZON		10/31/2023	Redemption		23,650	23,650	23,650	23,650	0	0	0	0	0	23,650	0	0	0	806	06/30/2039
00184@-AA-4	AMAZON		11/30/2023	Redemption		23,730	23,730	23,730	23,730	0	0	0	0	0	23,730	0	0	0	889	06/30/2039
00184@-AA-4	AMAZON		12/31/2023	Redemption		23,811	23,811	23,811	23,811	0	0	0	0	0	23,811	0	0	0	974	06/30/2039
00191#-AA-3	AMAZON		01/31/2023	Redemption		24,466	24,466	24,466	24,466	0	0	0	0	0	24,466	0	0	0	83	08/31/2039
00191#-AA-3	AMAZON		02/28/2023	Redemption		24,549	24,549	24,549	24,549	0	0	0	0	0	24,549	0	0	0	168	08/31/2039
00191#-AA-3	AMAZON		03/31/2023	Redemption		24,633	24,633	24,633	24,633	0	0	0	0	0	24,633	0	0	0	252	08/31/2039
00191#-AA-3	AMAZON		04/30/2023	Redemption		24,717	24,717	24,717	24,717	0	0	0	0	0	24,717	0	0	0	337	08/31/2039
00191#-AA-3	AMAZON		05/31/2023	Redemption		24,801	24,801	24,801	24,801	0	0	0	0	0	24,801	0	0	0	423	08/31/2039
00191#-AA-3	AMAZON		06/30/2023	Redemption		24,886	24,886	24,886	24,886	0	0	0	0	0	24,886	0	0	0	510	08/31/2039
00191#-AA-3	AMAZON		07/31/2023	Redemption		24,971	24,971	24,971	24,971	0	0	0	0	0	24,971	0	0	0	597	08/31/2039
00191#-AA-3	AMAZON		08/31/2023	Redemption		25,056	25,056	25,056	25,056	0	0	0	0	0	25,056	0	0	0	684	08/31/2039
00191#-AA-3	AMAZON		09/30/2023	Redemption		25,990	25,990	25,990	25,990	0	0	0	0	0	25,990	0	0	0	798	08/31/2039
00191#-AA-3	AMAZON		10/31/2023	Redemption		26,079	26,079	26,079	26,079	0	0	0	0	0	26,079	0	0	0	890	08/31/2039
00191#-AA-3	AMAZON		11/30/2023	Redemption		26,168	26,168	26,168	26,168	0	0	0	0	0	26,168	0	0	0	982	08/31/2039
00191#-AA-3	AMAZON		12/31/2023	Redemption		26,257	26,257	26,257	26,257	0	0	0	0	0	26,257	0	0	0	1,075	08/31/2039
00196#-AA-8	AOP CLASS A NOTES		05/05/2023	Paydown		5,907,449	5,907,449	5,907,449	5,907,449	0	0	0	0	0	5,907,449	0	0	0	106,291	03/31/2041
00196#-AA-8	AOP CLASS A NOTES		05/24/2023	ATHENE ANNUITY & LIFE		84,708,452	84,708,452	84,708,452	84,708,452	0	0	0	0	0	84,708,452	0	0	0	3,970,227	03/31/2041
00196#-AA-8	AOP CLASS A NOTES		07/18/2023	Paydown		639,424	639,424	639,424	639,424	0	0	0	0	0	639,424	0	0	0	36,143	03/31/2041
00196#-AA-8	AOP CLASS A NOTES		12/27/2023	Paydown		436,493	436,493	436,493	436,493	0	0	0	0	0	436,493	0	0	0	32,386	03/31/2041
00196#-AB-6	AOP CLASS B NOTES		05/05/2023	Paydown		2,945,222	2,945,222	2,965,388	2,965,388	0	(20,166)	0	(20,166)	0	2,945,222	0	0	0	61,648	03/31/2041

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00196#-AB-6	AOP CLASS B NOTES		05/24/2023	ATHENE ANNUITY & LIFE		42,129,296	42,447,653	42,811,024	42,811,024	0	0	0	0	0	42,811,024	0	(681,729)	(681,729)	2,188,179	03/31/2041
00196#-AB-6	AOP CLASS B NOTES		12/27/2023	Paydown		464,244	464,244	464,244	464,244	0	0	0	0	0	464,244	0	0	0	37,376	03/31/2041
00206R-BH-4	AT&T		12/05/2023	SUSQUEHANNA INTL		2,806,410	3,365,000	2,136,640	2,225,603	0	23,911	0	23,911	0	2,249,514	0	556,896	556,896	141,480	12/15/2042
00206R-GL-0	AT&T		12/11/2023	GOLDMAN SACHS		3,087,561	3,220,000	3,177,861	3,192,556	0	4,600	0	4,600	0	3,197,155	0	(109,594)	(109,594)	175,293	02/15/2028
00206R-HJ-4	AT&T		01/10/2023	JANE STREET ES		486,220	500,000	478,010	478,784	0	93	0	93	0	478,877	0	7,343	7,343	7,915	03/01/2029
00206R-KA-9	AT&T		01/10/2023	JANE STREET ES		931,188	1,250,000	931,955	933,386	0	134	0	134	0	933,520	0	(2,333)	(2,333)	5,196	06/01/2051
00225#-AA-3	AMAZON		01/31/2023	Redemption		22,882	22,882	22,882	22,882	0	0	0	0	0	22,882	0	0	0	78	09/30/2039
00225#-AA-3	AMAZON		02/28/2023	Redemption		22,960	22,960	22,960	22,960	0	0	0	0	0	22,960	0	0	0	157	09/30/2039
00225#-AA-3	AMAZON		03/31/2023	Redemption		23,038	23,038	23,038	23,038	0	0	0	0	0	23,038	0	0	0	236	09/30/2039
00225#-AA-3	AMAZON		04/30/2023	Redemption		23,117	23,117	23,117	23,117	0	0	0	0	0	23,117	0	0	0	316	09/30/2039
00225#-AA-3	AMAZON		05/31/2023	Redemption		23,196	23,196	23,196	23,196	0	0	0	0	0	23,196	0	0	0	396	09/30/2039
00225#-AA-3	AMAZON		06/30/2023	Redemption		23,275	23,275	23,275	23,275	0	0	0	0	0	23,275	0	0	0	477	09/30/2039
00225#-AA-3	AMAZON		07/31/2023	Redemption		23,354	23,354	23,354	23,354	0	0	0	0	0	23,354	0	0	0	558	09/30/2039
00225#-AA-3	AMAZON		08/31/2023	Redemption		23,434	23,434	23,434	23,434	0	0	0	0	0	23,434	0	0	0	640	09/30/2039
00225#-AA-3	AMAZON		09/30/2023	Redemption		23,514	23,514	23,514	23,514	0	0	0	0	0	23,514	0	0	0	722	09/30/2039
00225#-AA-3	AMAZON		10/31/2023	Redemption		24,390	24,390	24,390	24,390	0	0	0	0	0	24,390	0	0	0	832	09/30/2039
00225#-AA-3	AMAZON		11/30/2023	Redemption		24,474	24,474	24,474	24,474	0	0	0	0	0	24,474	0	0	0	919	09/30/2039
00225#-AA-3	AMAZON		12/31/2023	Redemption		24,557	24,557	24,557	24,557	0	0	0	0	0	24,557	0	0	0	1,006	09/30/2039
00229*-AA-3	AP TUNDRA		02/01/2023	Paydown		2,619,471	2,619,471	2,619,471	2,619,471	0	0	0	0	0	2,619,471	0	0	0	62,212	02/15/2042
00229*-AA-3	AP TUNDRA		02/16/2023	Paydown		897,037	897,037	897,037	897,037	0	0	0	0	0	897,037	0	0	0	21,305	02/15/2042
00229*-AA-3	AP TUNDRA		08/30/2023	Paydown		809,379	809,379	809,379	809,379	0	0	0	0	0	809,379	0	0	0	38,446	02/15/2042
00229*-AA-3	AP TUNDRA		08/30/2023	Paydown		2,363,497	2,363,497	2,363,497	2,363,497	0	0	0	0	0	2,363,497	0	0	0	112,266	02/15/2042
00287Y-AR-0	ABBVIE		03/02/2023	GOLDMAN SACHS		456,605	500,000	583,131	574,082	0	(945)	0	(945)	0	573,136	0	(116,531)	(116,531)	7,000	05/14/2035
00287Y-AR-0	ABBVIE		04/19/2023	DEUTSCHE BANK		1,445,925	1,500,000	1,460,615	1,452,827	0	495	0	495	0	1,453,322	0	(7,397)	(7,397)	29,438	05/14/2035
00287Y-CA-5	ABBVIE		12/27/2023	ATHENE ANNUITY & LIFE		5,483,525	6,095,000	7,009,062	6,965,726	0	(41,629)	0	(41,629)	0	6,924,097	0	(1,440,572)	(1,440,572)	271,532	11/21/2039
00436M-AA-3	AALLC 2018-1 A		01/02/2023	Paydown		49,563	49,563	49,551	49,551	0	13	0	13	0	49,563	0	0	0	160	12/02/2033
00436M-AA-3	AALLC 2018-1 A		01/02/2023	Paydown		49,563	49,563	49,551	49,551	0	13	0	13	0	49,563	0	0	0	160	12/02/2033
00436M-AA-3	AALLC 2018-1 A		01/02/2023	Paydown		57,824	57,824	57,809	57,809	0	15	0	15	0	57,824	0	0	0	186	12/02/2033
00436M-AA-3	AALLC 2018-1 A		02/02/2023	Paydown		45,870	45,870	45,858	45,858	0	12	0	12	0	45,870	0	0	0	296	12/02/2033
00436M-AA-3	AALLC 2018-1 A		02/02/2023	Paydown		45,870	45,870	45,858	45,858	0	12	0	12	0	45,870	0	0	0	296	12/02/2033
00436M-AA-3	AALLC 2018-1 A		02/02/2023	Paydown		53,515	53,515	53,501	53,501	0	14	0	14	0	53,515	0	0	0	345	12/02/2033
00436M-AA-3	AALLC 2018-1 A		02/22/2023	ATHENE ANNUITY & LIFE		2,077,191	2,153,208	2,152,664	2,152,664	0	0	0	0	0	2,152,664	0	(75,473)	(75,473)	18,518	12/02/2033
00436M-AA-3	AALLC 2018-1 A		03/02/2023	Paydown		52,691	52,691	52,678	52,678	0	13	0	13	0	52,691	0	0	0	510	12/02/2033
00436M-AA-3	AALLC 2018-1 A		03/02/2023	Paydown		52,691	52,691	52,678	52,678	0	13	0	13	0	52,691	0	0	0	510	12/02/2033
00436M-AA-3	AALLC 2018-1 A		04/02/2023	Paydown		50,677	50,677	50,664	50,664	0	13	0	13	0	50,677	0	0	0	654	12/02/2033
00436M-AA-3	AALLC 2018-1 A		04/02/2023	Paydown		50,677	50,677	50,664	50,664	0	13	0	13	0	50,677	0	0	0	654	12/02/2033
00436M-AA-3	AALLC 2018-1 A		05/02/2023	Paydown		47,940	47,940	47,928	47,928	0	12	0	12	0	47,940	0	0	0	773	12/02/2033
00436M-AA-3	AALLC 2018-1 A		05/02/2023	Paydown		47,940	47,940	47,928	47,928	0	12	0	12	0	47,940	0	0	0	773	12/02/2033
00436M-AA-3	AALLC 2018-1 A		06/02/2023	Paydown		56,929	56,929	56,914	56,914	0	14	0	14	0	56,929	0	0	0	1,102	12/02/2033
00436M-AA-3	AALLC 2018-1 A		06/02/2023	Paydown		56,929	56,929	56,914	56,914	0	14	0	14	0	56,929	0	0	0	1,102	12/02/2033
00436M-AA-3	AALLC 2018-1 A		07/02/2023	Paydown		46,934	46,934	46,922	46,922	0	12	0	12	0	46,934	0	0	0	1,060	12/02/2033
00436M-AA-3	AALLC 2018-1 A		07/02/2023	Paydown		46,934	46,934	46,922	46,922	0	12	0	12	0	46,934	0	0	0	1,060	12/02/2033
00436M-AA-3	AALLC 2018-1 A		08/02/2023	Paydown		46,299	46,299	46,287	46,287	0	12	0	12	0	46,299	0	0	0	1,194	12/02/2033
00436M-AA-3	AALLC 2018-1 A		08/02/2023	Paydown		46,299	46,299	46,287	46,287	0	12	0	12	0	46,299	0	0	0	1,194	12/02/2033
00436M-AA-3	AALLC 2018-1 A		09/02/2023	Paydown		52,741	52,741	52,728	52,728	0	13	0	13	0	52,741	0	0	0	1,531	12/02/2033
00436M-AA-3	AALLC 2018-1 A		09/02/2023	Paydown		52,741	52,741	52,728	52,728	0	13	0	13	0	52,741	0	0	0	1,531	12/02/2033
00436M-AA-3	AALLC 2018-1 A		10/02/2023	Paydown		48,704	48,704	48,692	48,692	0	12	0	12	0	48,704	0	0	0	1,571	12/02/2033
00436M-AA-3	AALLC 2018-1 A		10/02/2023	Paydown		48,704	48,704	48,692	48,692	0	12	0	12	0	48,704	0	0	0	1,571	12/02/2033
00436M-AA-3	AALLC 2018-1 A		11/02/2023	Paydown		44,487	44,487	44,476	44,476	0	11	0	11	0	44,487	0	0	0	1,578	12/02/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00436M-AA-3	AALLC 2018-1 A		11/02/2023	Paydown		44,487	44,487	44,476	44,476	0	11	0	11	0	44,487	0	0	0	1,578	12/02/2033
00436M-AA-3	AALLC 2018-1 A		12/02/2023	Paydown		47,214	47,214	47,202	47,202	0	12	0	12	0	47,214	0	0	0	1,827	12/02/2033
00436M-AA-3	AALLC 2018-1 A		12/02/2023	Paydown		47,214	47,214	47,202	47,202	0	12	0	12	0	47,214	0	0	0	1,827	12/02/2033
00436M-AB-1	AALLC 2018-1 B		01/02/2023	Paydown		16,521	16,521	16,518	16,518	0	4	0	4	0	16,521	0	0	0	62	12/02/2033
00436M-AB-1	AALLC 2018-1 B		01/02/2023	Paydown		16,521	16,521	16,518	16,518	0	4	0	4	0	16,521	0	0	0	62	12/02/2033
00436M-AB-1	AALLC 2018-1 B		01/02/2023	Paydown		16,521	16,521	16,250	16,367	0	155	0	155	0	16,521	0	0	0	62	12/02/2033
00436M-AB-1	AALLC 2018-1 B		02/02/2023	Paydown		15,290	15,290	15,287	15,287	0	3	0	3	0	15,290	0	0	0	115	12/02/2033
00436M-AB-1	AALLC 2018-1 B		02/02/2023	Paydown		15,290	15,290	15,287	15,287	0	3	0	3	0	15,290	0	0	0	115	12/02/2033
00436M-AB-1	AALLC 2018-1 B		02/02/2023	Paydown		15,290	15,290	15,039	15,147	0	143	0	143	0	15,290	0	0	0	115	12/02/2033
00436M-AB-1	AALLC 2018-1 B		02/22/2023	ATHENE ANNUITY & LIFE		592,734	615,216	605,127	609,458	0	266	0	266	0	609,724	0	(16,991)	(16,991)	6,166	12/02/2033
00436M-AB-1	AALLC 2018-1 B		03/02/2023	Paydown		17,564	17,564	17,560	17,560	0	4	0	4	0	17,564	0	0	0	198	12/02/2033
00436M-AB-1	AALLC 2018-1 B		03/02/2023	Paydown		17,564	17,564	17,560	17,560	0	4	0	4	0	17,564	0	0	0	198	12/02/2033
00436M-AB-1	AALLC 2018-1 B		04/02/2023	Paydown		16,893	16,893	16,889	16,889	0	4	0	4	0	16,893	0	0	0	254	12/02/2033
00436M-AB-1	AALLC 2018-1 B		04/02/2023	Paydown		16,893	16,893	16,889	16,889	0	4	0	4	0	16,893	0	0	0	254	12/02/2033
00436M-AB-1	AALLC 2018-1 B		05/02/2023	Paydown		15,980	15,980	15,977	15,977	0	3	0	3	0	15,980	0	0	0	300	12/02/2033
00436M-AB-1	AALLC 2018-1 B		05/02/2023	Paydown		15,980	15,980	15,977	15,977	0	3	0	3	0	15,980	0	0	0	300	12/02/2033
00436M-AB-1	AALLC 2018-1 B		06/02/2023	Paydown		18,977	18,977	18,973	18,973	0	4	0	4	0	18,977	0	0	0	428	12/02/2033
00436M-AB-1	AALLC 2018-1 B		06/02/2023	Paydown		18,977	18,977	18,973	18,973	0	4	0	4	0	18,977	0	0	0	428	12/02/2033
00436M-AB-1	AALLC 2018-1 B		07/02/2023	Paydown		15,645	15,645	15,642	15,642	0	3	0	3	0	15,645	0	0	0	412	12/02/2033
00436M-AB-1	AALLC 2018-1 B		07/02/2023	Paydown		15,645	15,645	15,642	15,642	0	3	0	3	0	15,645	0	0	0	412	12/02/2033
00436M-AB-1	AALLC 2018-1 B		08/02/2023	Paydown		15,433	15,433	15,430	15,430	0	3	0	3	0	15,433	0	0	0	464	12/02/2033
00436M-AB-1	AALLC 2018-1 B		08/02/2023	Paydown		15,433	15,433	15,430	15,430	0	3	0	3	0	15,433	0	0	0	464	12/02/2033
00436M-AB-1	AALLC 2018-1 B		09/02/2023	Paydown		17,581	17,581	17,577	17,577	0	4	0	4	0	17,581	0	0	0	595	12/02/2033
00436M-AB-1	AALLC 2018-1 B		09/02/2023	Paydown		17,581	17,581	17,577	17,577	0	4	0	4	0	17,581	0	0	0	595	12/02/2033
00436M-AB-1	AALLC 2018-1 B		10/02/2023	Paydown		16,235	16,235	16,232	16,232	0	3	0	3	0	16,235	0	0	0	610	12/02/2033
00436M-AB-1	AALLC 2018-1 B		10/02/2023	Paydown		16,235	16,235	16,232	16,232	0	3	0	3	0	16,235	0	0	0	610	12/02/2033
00436M-AB-1	AALLC 2018-1 B		11/02/2023	Paydown		14,829	14,829	14,826	14,826	0	3	0	3	0	14,829	0	0	0	613	12/02/2033
00436M-AB-1	AALLC 2018-1 B		11/02/2023	Paydown		14,829	14,829	14,826	14,826	0	3	0	3	0	14,829	0	0	0	613	12/02/2033
00436M-AB-1	AALLC 2018-1 B		12/02/2023	Paydown		15,738	15,738	15,735	15,735	0	3	0	3	0	15,738	0	0	0	710	12/02/2033
00436M-AB-1	AALLC 2018-1 B		12/02/2023	Paydown		15,738	15,738	15,735	15,735	0	3	0	3	0	15,738	0	0	0	710	12/02/2033
00436M-AC-9	AALLC 2018-1 C		01/02/2023	Paydown		16,521	16,521	16,518	16,518	0	3	0	3	0	16,521	0	0	0	92	12/02/2033
00436M-AC-9	AALLC 2018-1 C		01/02/2023	Paydown		16,521	16,521	16,518	16,518	0	3	0	3	0	16,521	0	0	0	92	12/02/2033
00436M-AC-9	AALLC 2018-1 C		01/02/2023	Paydown		16,521	16,521	16,518	16,518	0	3	0	3	0	16,521	0	0	0	92	12/02/2033
00436M-AC-9	AALLC 2018-1 C		02/02/2023	Paydown		15,290	15,290	15,287	15,287	0	3	0	3	0	15,290	0	0	0	169	12/02/2033
00436M-AC-9	AALLC 2018-1 C		02/02/2023	Paydown		15,290	15,290	15,287	15,287	0	3	0	3	0	15,290	0	0	0	169	12/02/2033
00436M-AC-9	AALLC 2018-1 C		02/02/2023	Paydown		15,290	15,290	15,287	15,287	0	3	0	3	0	15,290	0	0	0	169	12/02/2033
00436M-AC-9	AALLC 2018-1 C		03/02/2023	Paydown		17,564	17,564	17,561	17,561	0	4	0	4	0	17,564	0	0	0	292	12/02/2033
00436M-AC-9	AALLC 2018-1 C		03/02/2023	Paydown		17,564	17,564	17,561	17,561	0	4	0	4	0	17,564	0	0	0	292	12/02/2033
00436M-AC-9	AALLC 2018-1 C		03/02/2023	Paydown		17,564	17,564	17,561	17,561	0	4	0	4	0	17,564	0	0	0	292	12/02/2033
00436M-AC-9	AALLC 2018-1 C		03/06/2023	ATHENE ANNUITY & LIFE		578,185	597,653	597,534	597,534	0	0	0	0	0	597,534	0	(19,348)	(19,348)	10,378	12/02/2033
00436M-AC-9	AALLC 2018-1 C		04/02/2023	Paydown		16,893	16,893	16,889	16,889	0	3	0	3	0	16,893	0	0	0	374	12/02/2033
00436M-AC-9	AALLC 2018-1 C		04/02/2023	Paydown		16,893	16,893	16,889	16,889	0	3	0	3	0	16,893	0	0	0	374	12/02/2033
00436M-AC-9	AALLC 2018-1 C		05/02/2023	Paydown		15,980	15,980	15,977	15,977	0	3	0	3	0	15,980	0	0	0	443	12/02/2033
00436M-AC-9	AALLC 2018-1 C		05/02/2023	Paydown		15,980	15,980	15,977	15,977	0	3	0	3	0	15,980	0	0	0	443	12/02/2033
00436M-AC-9	AALLC 2018-1 C		06/02/2023	Paydown		18,977	18,977	18,973	18,973	0	4	0	4	0	18,977	0	0	0	631	12/02/2033
00436M-AC-9	AALLC 2018-1 C		06/02/2023	Paydown		18,977	18,977	18,973	18,973	0	4	0	4	0	18,977	0	0	0	631	12/02/2033
00436M-AC-9	AALLC 2018-1 C		07/02/2023	Paydown		15,645	15,645	15,642	15,642	0	3	0	3	0	15,645	0	0	0	607	12/02/2033
00436M-AC-9	AALLC 2018-1 C		07/02/2023	Paydown		15,645	15,645	15,642	15,642	0	3	0	3	0	15,645	0	0	0	607	12/02/2033
00436M-AC-9	AALLC 2018-1 C		08/02/2023	Paydown		15,433	15,433	15,430	15,430	0	3	0	3	0	15,433	0	0	0	684	12/02/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00436M-AC-9	AALLC 2018-1 C		08/02/2023	Paydown		15,433	15,433	15,430	15,430	0	3	0	3	0	15,433	0	0	0	684	12/02/2033
00436M-AC-9	AALLC 2018-1 C		09/02/2023	Paydown		17,581	17,581	17,577	17,577	0	4	0	4	0	17,581	0	0	0	877	12/02/2033
00436M-AC-9	AALLC 2018-1 C		09/02/2023	Paydown		17,581	17,581	17,577	17,577	0	4	0	4	0	17,581	0	0	0	877	12/02/2033
00436M-AC-9	AALLC 2018-1 C		10/02/2023	Paydown		16,235	16,235	16,232	16,232	0	3	0	3	0	16,235	0	0	0	900	12/02/2033
00436M-AC-9	AALLC 2018-1 C		10/02/2023	Paydown		16,235	16,235	16,232	16,232	0	3	0	3	0	16,235	0	0	0	900	12/02/2033
00436M-AC-9	AALLC 2018-1 C		11/02/2023	Paydown		14,829	14,829	14,826	14,826	0	3	0	3	0	14,829	0	0	0	904	12/02/2033
00436M-AC-9	AALLC 2018-1 C		11/02/2023	Paydown		14,829	14,829	14,826	14,826	0	3	0	3	0	14,829	0	0	0	904	12/02/2033
00436M-AC-9	AALLC 2018-1 C		12/02/2023	Paydown		15,738	15,738	15,735	15,735	0	3	0	3	0	15,738	0	0	0	1,047	12/02/2033
00436M-AC-9	AALLC 2018-1 C		12/02/2023	Paydown		15,738	15,738	15,735	15,735	0	3	0	3	0	15,738	0	0	0	1,047	12/02/2033
00440E-AP-2	CHUBB INA HOLDINGS		03/13/2023	Maturity		8,500,000	8,500,000	8,471,185	8,498,966	0	1,034	0	1,034	0	8,500,000	0	0	0	114,750	03/13/2023
00442J-AD-6	ACE 2007-ASP1 A2C		01/25/2023	Paydown		5,374	5,374	3,186	3,580	0	1,795	0	1,795	0	5,374	0	0	0	5	03/25/2037
00442J-AD-6	ACE 2007-ASP1 A2C		02/27/2023	Paydown		1,581	1,581	937	1,053	0	528	0	528	0	1,581	0	0	0	4	03/25/2037
00442J-AD-6	ACE 2007-ASP1 A2C		03/27/2023	Paydown		6,114	6,114	3,624	4,073	0	2,042	0	2,042	0	6,114	0	0	0	20	03/25/2037
00442J-AD-6	ACE 2007-ASP1 A2C		04/25/2023	Paydown		1,043	1,043	618	695	0	348	0	348	0	1,043	0	0	0	5	03/25/2037
00442J-AD-6	ACE 2007-ASP1 A2C		05/25/2023	Paydown		2,111	2,111	1,251	1,406	0	705	0	705	0	2,111	0	0	0	12	03/25/2037
00442J-AD-6	ACE 2007-ASP1 A2C		08/25/2023	Paydown		542	542	277	361	0	278	97	181	0	542	0	0	0	4	03/25/2037
00442J-AD-6	ACE 2007-ASP1 A2C		09/25/2023	Paydown		2,191	2,191	1,118	1,459	0	1,124	392	732	0	2,191	0	0	0	20	03/25/2037
00442J-AD-6	ACE 2007-ASP1 A2C		11/27/2023	Paydown		1,279	1,279	653	852	0	656	229	427	0	1,279	0	0	0	13	03/25/2037
007034-AF-8	ARMT 2006-2 2A2		01/01/2023	Paydown		1,171	1,171	1,084	0	0	1,171	0	1,171	0	1,171	0	0	0	4	05/25/2036
007034-AF-8	ARMT 2006-2 2A2		02/01/2023	Paydown		1,132	1,132	1,048	0	0	1,132	0	1,132	0	1,132	0	0	0	7	05/25/2036
007034-AF-8	ARMT 2006-2 2A2		03/01/2023	Paydown		1,554	1,554	1,438	0	0	1,554	0	1,554	0	1,554	0	0	0	15	05/25/2036
007034-AF-8	ARMT 2006-2 2A2		04/01/2023	Paydown		1,404	1,404	1,299	0	0	1,404	0	1,404	0	1,404	0	0	0	18	05/25/2036
007034-AF-8	ARMT 2006-2 2A2		05/01/2023	Paydown		1,343	1,343	1,243	0	0	1,343	0	1,343	0	1,343	0	0	0	21	05/25/2036
007034-AF-8	ARMT 2006-2 2A2		06/01/2023	Paydown		1,501	1,501	1,389	0	0	1,501	0	1,501	0	1,501	0	0	0	29	05/25/2036
007034-AF-8	ARMT 2006-2 2A2		07/01/2023	Paydown		1,512	1,512	1,400	0	0	1,512	0	1,512	0	1,512	0	0	0	34	05/25/2036
007034-AF-8	ARMT 2006-2 2A2		08/01/2023	Paydown		1,405	1,405	1,300	0	0	1,405	0	1,405	0	1,405	0	0	0	36	05/25/2036
007034-AF-8	ARMT 2006-2 2A2		09/01/2023	Paydown		1,296	1,296	1,199	0	0	1,296	0	1,296	0	1,296	0	0	0	37	05/25/2036
007034-AF-8	ARMT 2006-2 2A2		10/01/2023	Paydown		1,196	1,196	1,107	0	0	1,196	0	1,196	0	1,196	0	0	0	39	05/25/2036
007034-AF-8	ARMT 2006-2 2A2		11/01/2023	Paydown		870	870	805	0	0	870	0	870	0	870	0	0	0	31	05/25/2036
007034-AF-8	ARMT 2006-2 2A2		12/01/2023	Paydown		1,178	1,178	1,090	0	0	1,178	0	1,178	0	1,178	0	0	0	47	05/25/2036
00790R-AA-2	ADVANCED DRAINAGE SYSTEMS		04/24/2023	ATHENE ANNUITY & LIFE		3,020,097	3,000,000	3,030,750	3,021,251	0	(1,154)	0	(1,154)	0	3,020,097	0	0	0	85,000	09/30/2027
009098-A*-5	AMAZON		01/10/2023	Redemption		16,019	16,019	16,019	16,019	0	0	0	0	0	16,019	0	0	0	60	11/10/2039
009098-A*-5	AMAZON		02/10/2023	Redemption		16,079	16,079	16,079	16,079	0	0	0	0	0	16,079	0	0	0	120	11/10/2039
009098-A*-5	AMAZON		03/10/2023	Redemption		16,163	16,163	16,163	16,163	0	0	0	0	0	16,163	0	0	0	182	11/10/2039
009098-A*-5	AMAZON		04/10/2023	Redemption		16,200	16,200	16,200	16,200	0	0	0	0	0	16,200	0	0	0	243	11/10/2039
009098-A*-5	AMAZON		05/10/2023	Redemption		16,260	16,260	16,260	16,260	0	0	0	0	0	16,260	0	0	0	304	11/10/2039
009098-A*-5	AMAZON		06/10/2023	Redemption		16,326	16,326	16,326	16,326	0	0	0	0	0	16,326	0	0	0	367	11/10/2039
009098-A*-5	AMAZON		07/10/2023	Redemption		16,387	16,387	16,387	16,387	0	0	0	0	0	16,387	0	0	0	430	11/10/2039
009098-A*-5	AMAZON		08/10/2023	Redemption		16,444	16,444	16,444	16,444	0	0	0	0	0	16,444	0	0	0	493	11/10/2039
009098-A*-5	AMAZON		09/10/2023	Redemption		16,510	16,510	16,510	16,510	0	0	0	0	0	16,510	0	0	0	556	11/10/2039
009098-A*-5	AMAZON		10/10/2023	Redemption		16,572	16,572	16,572	16,572	0	0	0	0	0	16,572	0	0	0	621	11/10/2039
009098-A*-5	AMAZON		11/10/2023	Redemption		16,634	16,634	16,634	16,634	0	0	0	0	0	16,634	0	0	0	685	11/10/2039
009098-A*-5	AMAZON		12/10/2023	Redemption		17,657	17,657	17,657	17,657	0	0	0	0	0	17,657	0	0	0	793	11/10/2039
00910G-A*-4	AMAZON.COM INC		01/10/2023	Redemption		9,714	9,714	9,714	9,714	0	0	0	0	0	9,714	0	0	0	37	03/10/2041
00910G-A*-4	AMAZON.COM INC		01/10/2023	Redemption		5,166	5,166	5,166	5,166	0	0	0	0	0	5,166	0	0	0	20	03/10/2041
00910G-A*-4	AMAZON.COM INC		02/10/2023	Redemption		9,751	9,751	9,751	9,751	0	0	0	0	0	9,751	0	0	0	74	03/10/2041
00910G-A*-4	AMAZON.COM INC		02/10/2023	Redemption		5,185	5,185	5,185	5,185	0	0	0	0	0	5,185	0	0	0	39	03/10/2041
00910G-A*-4	AMAZON.COM INC		03/10/2023	Redemption		9,788	9,788	9,788	9,788	0	0	0	0	0	9,788	0	0	0	111	03/10/2041
00910G-A*-4	AMAZON.COM INC		03/10/2023	Redemption		5,205	5,205	5,205	5,205	0	0	0	0	0	5,205	0	0	0	59	03/10/2041

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00910G-A*-4	AMAZON.COM INC		04/10/2023	Redemption		10,510	10,510	10,510	10,510	0	0	0	0	0	10,510	0	0	0	159	03/10/2041
00910G-A*-4	AMAZON.COM INC		04/10/2023	Redemption		5,589	5,589	5,589	5,589	0	0	0	0	0	5,589	0	0	0	84	03/10/2041
00910G-A*-4	AMAZON.COM INC		05/10/2023	Redemption		10,550	10,550	10,550	10,550	0	0	0	0	0	10,550	0	0	0	199	03/10/2041
00910G-A*-4	AMAZON.COM INC		05/10/2023	Redemption		5,610	5,610	5,610	5,610	0	0	0	0	0	5,610	0	0	0	106	03/10/2041
00910G-A*-4	AMAZON.COM INC		06/10/2023	Redemption		10,590	10,590	10,590	10,590	0	0	0	0	0	10,590	0	0	0	240	03/10/2041
00910G-A*-4	AMAZON.COM INC		06/10/2023	Redemption		5,631	5,631	5,631	5,631	0	0	0	0	0	5,631	0	0	0	128	03/10/2041
00910G-A*-4	AMAZON.COM INC		07/10/2023	Redemption		10,630	10,630	10,630	10,630	0	0	0	0	0	10,630	0	0	0	281	03/10/2041
00910G-A*-4	AMAZON.COM INC		07/10/2023	Redemption		5,653	5,653	5,653	5,653	0	0	0	0	0	5,653	0	0	0	149	03/10/2041
00910G-A*-4	AMAZON.COM INC		08/10/2023	Redemption		10,670	10,670	10,670	10,670	0	0	0	0	0	10,670	0	0	0	322	03/10/2041
00910G-A*-4	AMAZON.COM INC		08/10/2023	Redemption		5,674	5,674	5,674	5,674	0	0	0	0	0	5,674	0	0	0	171	03/10/2041
00910G-A*-4	AMAZON.COM INC		09/10/2023	Redemption		10,710	10,710	10,710	10,710	0	0	0	0	0	10,710	0	0	0	364	03/10/2041
00910G-A*-4	AMAZON.COM INC		09/10/2023	Redemption		5,696	5,696	5,696	5,696	0	0	0	0	0	5,696	0	0	0	194	03/10/2041
00910G-A*-4	AMAZON.COM INC		10/10/2023	Redemption		10,751	10,751	10,751	10,751	0	0	0	0	0	10,751	0	0	0	406	03/10/2041
00910G-A*-4	AMAZON.COM INC		10/10/2023	Redemption		5,717	5,717	5,717	5,717	0	0	0	0	0	5,717	0	0	0	216	03/10/2041
00910G-A*-4	AMAZON.COM INC		11/10/2023	Redemption		10,792	10,792	10,792	10,792	0	0	0	0	0	10,792	0	0	0	448	03/10/2041
00910G-A*-4	AMAZON.COM INC		11/10/2023	Redemption		5,739	5,739	5,739	5,739	0	0	0	0	0	5,739	0	0	0	238	03/10/2041
00910G-A*-4	AMAZON.COM INC		12/10/2023	Redemption		10,832	10,832	10,832	10,832	0	0	0	0	0	10,832	0	0	0	491	03/10/2041
00910G-A*-4	AMAZON.COM INC		12/10/2023	Redemption		5,760	5,760	5,760	5,760	0	0	0	0	0	5,760	0	0	0	261	03/10/2041
00912X-BF-0	AIR LEASE CORP		12/11/2023	GOLDMAN SACHS		7,620,080	8,000,000	7,897,440	7,934,959	0	9,506	0	9,506	0	7,944,465	0	(324,385)	(324,385)	444,000	10/01/2028
01126#-AA-1	ALAMO		03/31/2023	Redemption		276,148	276,148	276,148	276,148	0	0	0	0	0	276,148	0	0	0	5,758	03/31/2042
01126#-AA-1	ALAMO		09/30/2023	Redemption		558,707	558,707	558,707	558,707	0	0	0	0	0	558,707	0	0	0	23,298	03/31/2042
013092-AB-7	ALBERTSONS COS		06/20/2023	MORGAN STANLEY		876,068	902,000	902,000	902,000	0	0	0	0	0	902,000	0	(25,933)	(25,933)	45,191	02/15/2028
013092-AB-7	ALBERTSONS COS		06/20/2023	MORGAN STANLEY		1,359,750	1,400,000	1,400,000	1,400,000	0	0	0	0	0	1,400,000	0	(40,250)	(40,250)	70,141	02/15/2028
013092-AG-6	ALBERTSONS COS		11/21/2023	JP MORGAN		1,747,500	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(252,500)	(252,500)	83,417	03/15/2029
013092-AG-6	ALBERTSONS COS		11/21/2023	JP MORGAN		678,030	776,000	640,200	643,175	0	15,902	0	15,902	0	659,077	0	18,953	18,953	32,366	03/15/2029
01F030-41-3	FNCI 3 2/20		01/11/2023	CITICORP		1,010,851	1,060,000	1,003,398	1,003,398	0	0	0	0	0	1,003,398	0	7,453	7,453	1,413	01/01/2053
02005N-BA-7	ALLY FINANCIAL		03/08/2023	ATHENE ANNUITY & LIFE		1,710,122	1,750,000	1,743,438	1,747,387	0	264	0	264	0	1,747,651	0	(37,529)	(37,529)	35,523	03/30/2025
02079K-AG-2	ALPHABET		12/14/2023	JP MORGAN		1,607,801	2,550,000	2,551,326	2,551,254	0	(27)	0	(27)	0	2,551,227	0	(943,427)	(943,427)	76,978	08/15/2060
02147Y-AJ-4	CWALT 2006-27CB A9		01/01/2023	Paydown		1,660	1,732	1,368	231	0	1,429	0	1,429	0	1,660	0	0	0	10	11/25/2036
02147Y-AJ-4	CWALT 2006-27CB A9		02/01/2023	Paydown		17,111	17,188	13,578	2,295	0	14,815	0	14,815	0	17,111	0	0	0	185	11/25/2036
02147Y-AJ-4	CWALT 2006-27CB A9		03/01/2023	Paydown		9,254	9,254	7,311	1,236	0	8,018	0	8,018	0	9,254	0	0	0	146	11/25/2036
02147Y-AJ-4	CWALT 2006-27CB A9		04/01/2023	Paydown		16,429	16,429	12,979	2,194	0	14,235	0	14,235	0	16,429	0	0	0	341	11/25/2036
02147Y-AJ-4	CWALT 2006-27CB A9		05/01/2023	Paydown		0	1,299	1,026	173	0	(173)	0	(173)	0	0	0	0	0	33	11/25/2036
02147Y-AJ-4	CWALT 2006-27CB A9		06/01/2023	Paydown		16,862	16,862	13,321	2,252	0	14,611	0	14,611	0	16,862	0	0	0	519	11/25/2036
02147Y-AJ-4	CWALT 2006-27CB A9		07/01/2023	Paydown		20,245	20,245	15,993	2,703	0	17,541	0	17,541	0	20,245	0	0	0	732	11/25/2036
02147Y-AJ-4	CWALT 2006-27CB A9		08/01/2023	Paydown		425	425	335	57	0	368	0	368	0	425	0	0	0	17	11/25/2036
02147Y-AJ-4	CWALT 2006-27CB A9		09/01/2023	Paydown		13,314	14,234	11,245	1,901	0	11,413	0	11,413	0	13,314	0	0	0	657	11/25/2036
02147Y-AJ-4	CWALT 2006-27CB A9		10/01/2023	Paydown		370	443	350	59	0	310	0	310	0	370	0	0	0	23	11/25/2036
02147Y-AJ-4	CWALT 2006-27CB A9		11/01/2023	Paydown		16,783	39,365	31,098	5,257	0	11,526	0	11,526	0	16,783	0	0	0	2,210	11/25/2036
02147Y-AJ-4	CWALT 2006-27CB A9		12/01/2023	Paydown		0	1,694	1,339	226	0	(226)	0	(226)	0	0	0	0	0	103	11/25/2036
02147Y-AK-1	CWALT 2006-27CB A10		01/01/2023	Paydown		3,946	4,117	3,254	553	0	3,393	0	3,393	0	3,946	0	0	0	24	11/25/2036
02147Y-AK-1	CWALT 2006-27CB A10		02/01/2023	Paydown		40,670	40,855	32,289	5,487	0	35,184	0	35,184	0	40,670	0	0	0	440	11/25/2036
02147Y-AK-1	CWALT 2006-27CB A10		03/01/2023	Paydown		21,996	21,996	17,385	2,954	0	19,042	0	19,042	0	21,996	0	0	0	347	11/25/2036
02147Y-AK-1	CWALT 2006-27CB A10		04/01/2023	Paydown		39,050	39,050	30,863	5,244	0	33,806	0	33,806	0	39,050	0	0	0	811	11/25/2036
02147Y-AK-1	CWALT 2006-27CB A10		05/01/2023	Paydown		0	3,087	2,440	415	0	(415)	0	(415)	0	0	0	0	0	79	11/25/2036
02147Y-AK-1	CWALT 2006-27CB A10		06/01/2023	Paydown		40,081	40,081	31,677	5,383	0	34,698	0	34,698	0	40,081	0	0	0	1,233	11/25/2036
02147Y-AK-1	CWALT 2006-27CB A10		07/01/2023	Paydown		48,120	48,120	38,031	6,462	0	41,657	0	41,657	0	48,120	0	0	0	1,739	11/25/2036
02147Y-AK-1	CWALT 2006-27CB A10		08/01/2023	Paydown		1,009	1,009	798	136	0	874	0	874	0	1,009	0	0	0	42	11/25/2036
02147Y-AK-1	CWALT 2006-27CB A10		09/01/2023	Paydown		31,645	33,833	26,740	4,544	0	27,101	0	27,101	0	31,645	0	0	0	1,561	11/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
02147Y-AK-1	CWALT 2006-27CB A10		10/01/2023	Paydown		878	1,053	832	141	0	737	0	737	0	878	0	0	0	54	11/25/2036
02147Y-AK-1	CWALT 2006-27CB A10		11/01/2023	Paydown		39,891	93,567	73,950	12,565	0	27,325	0	27,325	0	39,891	0	0	0	5,252	11/25/2036
02147Y-AK-1	CWALT 2006-27CB A10		12/01/2023	Paydown		0	4,028	3,183	541	0	(541)	0	(541)	0	0	0	0	0	245	11/25/2036
02149J-AU-0	CWALT 2006-45T1 2A5		02/01/2023	Paydown		0	104	69	69	0	(69)	0	(69)	0	0	0	0	0	1	02/25/2037
02149J-AU-0	CWALT 2006-45T1 2A5		03/01/2023	Paydown		0	(5)	(3)	(3)	0	3	0	3	0	0	0	0	0	0	02/25/2037
02149J-AU-0	CWALT 2006-45T1 2A5		04/01/2023	Paydown		0	(2,256)	(1,493)	(1,493)	0	1,493	0	1,493	0	0	0	0	0	26	02/25/2037
02149J-AU-0	CWALT 2006-45T1 2A5		05/01/2023	Paydown		0	(8)	(5)	(5)	0	5	0	5	0	0	0	0	0	0	02/25/2037
02149J-AU-0	CWALT 2006-45T1 2A5		06/01/2023	Paydown		0	118	78	78	0	(78)	0	(78)	0	0	0	0	0	4	02/25/2037
02149J-AU-0	CWALT 2006-45T1 2A5		09/01/2023	Paydown		2,291	2,291	1,486	1,517	0	846	71	775	0	2,291	0	0	0	110	02/25/2037
02149J-AU-0	CWALT 2006-45T1 2A5		10/01/2023	Paydown		0	53	34	35	0	(33)	2	(35)	0	0	0	0	0	3	02/25/2037
02149J-AU-0	CWALT 2006-45T1 2A5		11/01/2023	Paydown		0	1,007	653	667	0	(636)	31	(667)	0	0	0	0	0	54	02/25/2037
02149M-CH-0	CWALT 2007-J1 3A1		01/02/2023	Paydown		145	2,955	2,121	2,348	0	(2,203)	0	(2,203)	0	145	0	0	0	13	11/25/2036
02149M-CH-0	CWALT 2007-J1 3A1		02/01/2023	Paydown		145	9,459	6,787	7,516	0	(7,371)	0	(7,371)	0	145	0	0	0	86	11/25/2036
02149M-CH-0	CWALT 2007-J1 3A1		03/01/2023	Paydown		145	2,976	2,135	2,365	0	(2,220)	0	(2,220)	0	145	0	0	0	40	11/25/2036
02149M-CH-0	CWALT 2007-J1 3A1		04/03/2023	Paydown		145	10,596	7,603	8,420	0	(8,275)	0	(8,275)	0	145	0	0	0	188	11/25/2036
02149M-CH-0	CWALT 2007-J1 3A1		05/01/2023	Paydown		145	3,012	2,161	2,394	0	(2,248)	0	(2,248)	0	145	0	0	0	68	11/25/2036
02149M-CH-0	CWALT 2007-J1 3A1		06/01/2023	Paydown		145	1,292	927	1,026	0	(881)	0	(881)	0	145	0	0	0	35	11/25/2036
02149M-CH-0	CWALT 2007-J1 3A1		07/03/2023	Paydown		145	2,873	2,061	2,282	0	(2,137)	0	(2,137)	0	145	0	0	0	90	11/25/2036
02149M-CH-0	CWALT 2007-J1 3A1		08/01/2023	Paydown		145	3,116	2,236	2,476	0	(2,331)	0	(2,331)	0	145	0	0	0	112	11/25/2036
02149M-CH-0	CWALT 2007-J1 3A1		09/01/2023	Paydown		145	2,929	2,102	2,327	0	(2,182)	0	(2,182)	0	145	0	0	0	119	11/25/2036
02149M-CH-0	CWALT 2007-J1 3A1		10/02/2023	Paydown		145	3,169	2,274	2,518	0	(2,373)	0	(2,373)	0	145	0	0	0	143	11/25/2036
02149M-CH-0	CWALT 2007-J1 3A1		11/01/2023	Paydown		145	6,135	4,402	4,875	0	(4,729)	0	(4,729)	0	145	0	0	0	306	11/25/2036
02149M-CH-0	CWALT 2007-J1 3A1		12/01/2023	Paydown		145	145	104	115	0	30	0	30	0	145	0	0	0	8	11/25/2036
02149M-CH-0	CWALT 2007-J1 3A1		12/12/2023	ATHENE ANNUITY & LIFE		713,095	1,130,816	811,361	898,533	0	54,055	0	54,055	0	952,588	0	(239,492)	(239,492)	63,712	11/25/2036
02150J-AC-6	CWALT 2007-9T1 1A3		01/01/2023	Paydown		0	38,155	27,804	4,201	0	(4,201)	0	(4,201)	0	0	0	0	0	222	05/25/2037
02150J-AC-6	CWALT 2007-9T1 1A3		01/01/2023	Paydown		0	91,462	66,650	9,366	0	(9,366)	0	(9,366)	0	0	0	0	0	531	05/25/2037
02150J-AC-6	CWALT 2007-9T1 1A3		02/01/2023	Paydown		0	10,395	7,575	1,145	0	(1,145)	0	(1,145)	0	0	0	0	0	159	05/25/2037
02150J-AC-6	CWALT 2007-9T1 1A3		02/01/2023	Paydown		0	24,919	18,159	2,552	0	(2,552)	0	(2,552)	0	0	0	0	0	381	05/25/2037
02150J-AC-6	CWALT 2007-9T1 1A3		03/01/2023	Paydown		17,788	13,371	9,744	1,472	0	16,315	0	16,315	0	17,788	0	0	0	451	05/25/2037
02150J-AC-6	CWALT 2007-9T1 1A3		03/01/2023	Paydown		42,639	32,052	23,357	3,282	0	39,357	0	39,357	0	42,639	0	0	0	1,070	05/25/2037
02150J-AC-6	CWALT 2007-9T1 1A3		04/01/2023	Paydown		21,493	23,261	16,951	2,561	0	18,932	0	18,932	0	21,493	0	0	0	612	05/25/2037
02150J-AC-6	CWALT 2007-9T1 1A3		04/01/2023	Paydown		51,522	55,760	40,634	5,710	0	45,811	0	45,811	0	51,522	0	0	0	1,466	05/25/2037
02150J-AC-6	CWALT 2007-9T1 1A3		05/01/2023	Paydown		0	325	236	36	0	(36)	0	(36)	0	0	0	0	0	9	05/25/2037
02150J-AC-6	CWALT 2007-9T1 1A3		05/01/2023	Paydown		0	778	567	80	0	(80)	0	(80)	0	0	0	0	0	23	05/25/2037
02150J-AC-6	CWALT 2007-9T1 1A3		06/01/2023	Paydown		0	(321)	(234)	(35)	0	35	0	35	0	0	0	0	0	9	05/25/2037
02150J-AC-6	CWALT 2007-9T1 1A3		06/01/2023	Paydown		0	(771)	(561)	(79)	0	79	0	79	0	0	0	0	0	22	05/25/2037
02150J-AC-6	CWALT 2007-9T1 1A3		07/01/2023	Paydown		0	(364)	(265)	(40)	0	40	0	40	0	0	0	0	0	11	05/25/2037
02150J-AC-6	CWALT 2007-9T1 1A3		07/01/2023	Paydown		0	(871)	(635)	(89)	0	89	0	89	0	0	0	0	0	28	05/25/2037
02150J-AC-6	CWALT 2007-9T1 1A3		09/01/2023	Paydown		0	2,036	1,483	224	0	(224)	0	(224)	0	0	0	0	0	80	05/25/2037
02150J-AC-6	CWALT 2007-9T1 1A3		09/01/2023	Paydown		0	4,880	3,556	500	0	(500)	0	(500)	0	0	0	0	0	193	05/25/2037
02150J-AC-6	CWALT 2007-9T1 1A3		10/01/2023	Paydown		0	26,957	19,644	2,968	0	(2,968)	0	(2,968)	0	0	0	0	0	1,351	05/25/2037
02150J-AC-6	CWALT 2007-9T1 1A3		10/01/2023	Paydown		0	64,619	47,090	6,617	0	(6,617)	0	(6,617)	0	0	0	0	0	2,873	05/25/2037
02150J-AC-6	CWALT 2007-9T1 1A3		11/01/2023	Paydown		19,441	15,048	10,966	1,657	0	17,784	0	17,784	0	19,441	0	0	0	1,409	05/25/2037
02150J-AC-6	CWALT 2007-9T1 1A3		11/01/2023	Paydown		46,602	36,073	26,287	3,694	0	42,908	0	42,908	0	46,602	0	0	0	3,381	05/25/2037
02150J-AC-6	CWALT 2007-9T1 1A3		12/01/2023	Paydown		0	175	128	19	0	(19)	0	(19)	0	0	0	0	0	11	05/25/2037
02150J-AC-6	CWALT 2007-9T1 1A3		12/01/2023	Paydown		0	420	306	43	0	(43)	0	(43)	0	0	0	0	0	27	05/25/2037
02209S-AE-3	ALTRIA GROUP		12/12/2023	MARKET AXESS		1,328,620	1,000,000	992,800	993,934	0	214	0	214	0	994,148	0	334,472	334,472	108,897	11/10/2038
02209S-AE-3	ALTRIA GROUP		12/21/2023	DAIWA		2,990,001	2,217,000	2,201,038	2,203,552	0	386	0	386	0	2,203,938	0	786,063	786,063	248,778	11/10/2038
02209S-BD-4	ALTRIA GROUP		12/11/2023	GOLDMAN SACHS		4,187,430	4,305,000	4,643,459	4,546,098	0	(35,604)	0	(35,604)	0	4,510,493	0	(323,063)	(323,063)	274,946	02/14/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
02209S-BJ-1	ALTRIA GROUP		09/08/2023	GOLDMAN SACHS		15,790,358	18,186,000	18,337,392	18,287,783	0	(11,627)	0	(11,627)	0	18,276,156	0	(2,485,798)	(2,485,798)	525,575	05/06/2030
02209S-BJ-1	ALTRIA GROUP		09/08/2023	GOLDMAN SACHS		2,464,150	2,838,000	2,454,643	2,475,176	0	28,509	0	28,509	0	2,503,684	0	(39,534)	(39,534)	82,018	05/06/2030
02209S-BJ-1	ALTRIA GROUP		09/08/2023	GOLDMAN SACHS		1,904,116	2,193,000	2,291,356	2,275,013	0	(7,350)	0	(7,350)	0	2,267,663	0	(363,547)	(363,547)	63,378	05/06/2030
023135-CR-5	AMAZON		01/26/2023	MARKET AXESS		1,541,730	1,500,000	1,499,640	1,499,586	0	(31)	0	(31)	0	1,499,555	0	42,175	42,175	11,554	12/01/2032
023135-CR-5	AMAZON		08/10/2023	WELLS FARGO		996,360	1,000,000	998,540	998,512	0	44	0	44	0	998,556	0	(2,196)	(2,196)	33,031	12/01/2032
023608-AL-6	AMERENENERGY GENERATING		12/11/2023	GOLDMAN SACHS		9,025,800	10,000,000	9,998,100	9,998,283	0	347	0	347	0	9,998,630	0	(972,830)	(972,830)	242,667	03/15/2027
02379*-AA-7	AMERICAN AIRLINES		06/15/2023	Redemption		562,500	562,500	562,500	562,500	0	0	0	0	0	562,500	0	0	0	9,928	06/15/2026
02379*-AA-7	AMERICAN AIRLINES		06/15/2023	Redemption		562,500	562,500	562,500	562,500	0	0	0	0	0	562,500	0	0	0	9,928	06/15/2026
02379*-AA-7	AMERICAN AIRLINES		12/15/2023	Redemption		562,500	562,500	562,500	562,500	0	0	0	0	0	562,500	0	0	0	19,856	06/15/2026
02379*-AA-7	AMERICAN AIRLINES		12/15/2023	Redemption		562,500	562,500	562,500	562,500	0	0	0	0	0	562,500	0	0	0	19,856	06/15/2026
025537-AU-5	AMERICAN ELECTRIC POWER		11/21/2023	JEFFERIES & COMPANY		246,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	(54,000)	(54,000)	14,822	02/15/2062
02582J-JX-9	AMXCA 2022-4 A		01/27/2023	WELLS FARGO		3,737,114	3,686,000	3,685,817	3,685,817	0	0	0	0	0	3,685,817	0	51,297	51,297	23,314	10/15/2027
025932-AP-9	AMERICAN FINANCIAL GROUP		12/18/2023	JANE STREET ES		3,977,720	4,000,000	3,945,000	3,956,954	0	4,799	0	4,799	0	3,961,753	0	15,967	15,967	255,500	04/02/2030
03027X-AP-5	AMERICAN TOWER		12/11/2023	GOLDMAN SACHS		1,883,460	2,000,000	1,995,460	1,997,738	0	416	0	416	0	1,998,154	0	(114,694)	(114,694)	100,189	07/15/2027
03027X-AP-5	AMERICAN TOWER		12/12/2023	BANK OF AMERICA		3,767,600	4,000,000	3,990,920	3,995,477	0	837	0	837	0	3,996,313	0	(228,713)	(228,713)	200,772	07/15/2027
03027X-BS-8	AMERICAN TOWER		12/18/2023	JANE STREET ES		2,456,760	3,000,000	2,983,320	2,985,161	0	1,500	0	1,500	0	2,986,661	0	(529,901)	(529,901)	87,208	09/15/2031
03072S-QQ-1	AMSI 2004-FR1 A7		01/01/2023	Paydown		9	9	9	9	0	0	0	0	0	9	0	0	0	0	05/25/2034
03072S-QQ-1	AMSI 2004-FR1 A7		02/01/2023	Paydown		1	1	1	1	0	0	0	0	0	1	0	0	0	0	05/25/2034
03072S-QQ-1	AMSI 2004-FR1 A7		03/01/2023	Paydown		1	1	1	1	0	0	0	0	0	1	0	0	0	0	05/25/2034
03076C-AF-3	AMERIPRISE FINANCIAL		10/15/2023	Maturity		2,000,000	2,000,000	2,123,060	2,023,404	0	(23,404)	0	(23,404)	0	2,000,000	0	0	0	80,000	10/15/2023
03076C-AF-3	AMERIPRISE FINANCIAL		10/15/2023	Maturity		3,000,000	3,000,000	3,058,650	3,005,387	0	(5,387)	0	(5,387)	0	3,000,000	0	0	0	120,000	10/15/2023
031162-CQ-1	AMGEN		02/16/2023	BANK OF AMERICA		2,794,140	3,000,000	2,786,430	2,879,476	0	3,128	0	3,128	0	2,882,604	0	(88,464)	(88,464)	29,067	11/02/2027
031162-CR-9	AMGEN		12/14/2023	ATHENE ANNUITY & LIFE		3,862,098	5,000,000	5,319,100	5,286,098	0	(13,166)	0	(13,166)	0	5,272,932	0	(1,410,834)	(1,410,834)	206,938	02/21/2040
031162-DE-7	AMGEN		09/08/2023	GOLDMAN SACHS		3,991,495	4,620,000	4,608,727	4,609,422	0	757	0	757	0	4,610,179	0	(618,683)	(618,683)	163,368	02/22/2032
03666H-AC-5	ANTARES		03/02/2023	SMBC Nikko		1,747,040	2,000,000	1,975,920	1,983,757	0	717	0	717	0	1,984,474	0	(237,434)	(237,434)	50,692	07/15/2026
03690A-AH-9	ANTERO MIDSTREAM		02/02/2023	SCOTIA CAPITAL (USA)		1,126,288	1,195,000	1,195,000	1,195,000	0	0	0	0	0	1,195,000	0	(68,713)	(68,713)	9,099	06/15/2029
03690A-AH-9	ANTERO MIDSTREAM		02/02/2023	JANE STREET ES		273,102	290,000	290,000	290,000	0	0	0	0	0	290,000	0	(16,898)	(16,898)	2,208	06/15/2029
03690A-AH-9	ANTERO MIDSTREAM		02/02/2023	SCOTIA CAPITAL (USA)		758,713	805,000	805,000	805,000	0	0	0	0	0	805,000	0	(46,288)	(46,288)	6,130	06/15/2029
03690A-AH-9	ANTERO MIDSTREAM		02/02/2023	JANE STREET ES		183,637	195,000	195,000	195,000	0	0	0	0	0	195,000	0	(11,363)	(11,363)	1,485	06/15/2029
037389-BE-2	AON		12/18/2023	JANE STREET ES		3,658,277	4,124,000	3,674,649	3,705,750	0	47,610	0	47,610	0	3,753,360	0	(95,083)	(95,083)	126,698	05/15/2030
03740L-AC-6	AON CORP/AON GLOBAL HOLD		01/24/2023	WELLS FARGO		604,132	709,000	710,659	710,486	0	(15)	0	(15)	0	710,471	0	(106,339)	(106,339)	2,765	12/02/2031
03740L-AC-6	AON CORP/AON GLOBAL HOLD		01/24/2023	GOLDMAN SACHS		140,780	165,000	166,299	166,168	0	(9)	0	(9)	0	166,159	0	(25,379)	(25,379)	644	12/02/2031
03764#-AB-2	APOLLO CORE		12/30/2023	Paydown		355,296	355,296	355,296	355,296	0	0	0	0	0	355,296	0	0	0	33,426	06/30/2032
038779-AB-0	ARBYS 2020-1A A2		01/30/2023	Paydown		27,000	27,000	27,000	27,000	0	0	0	0	0	27,000	0	0	0	219	07/30/2050
038779-AB-0	ARBYS 2020-1A A2		04/30/2023	Paydown		27,000	27,000	27,000	27,000	0	0	0	0	0	27,000	0	0	0	437	07/30/2050
038779-AB-0	ARBYS 2020-1A A2		07/30/2023	Paydown		27,000	27,000	27,000	27,000	0	0	0	0	0	27,000	0	0	0	656	07/30/2050
038779-AB-0	ARBYS 2020-1A A2		10/30/2023	Paydown		27,000	27,000	27,000	27,000	0	0	0	0	0	27,000	0	0	0	874	07/30/2050
04010L-BB-8	ARES CAPITAL		02/16/2023	GOLDMAN SACHS		330,992	400,000	398,136	398,515	0	28	0	28	0	398,544	0	(67,552)	(67,552)	2,108	06/15/2028
040555-CZ-5	ARIZONA PUBLIC SERVICE		10/31/2023	TRUIST		7,867,439	9,333,000	9,320,774	9,324,388	0	943	0	943	0	9,325,331	0	(1,457,892)	(1,457,892)	294,560	08/15/2029
040555-CZ-5	ARIZONA PUBLIC SERVICE		11/01/2023	TRUIST		3,956,636	4,667,000	4,660,886	4,662,694	0	473	0	473	0	4,663,167	0	(706,531)	(706,531)	147,633	08/15/2029
042208-AA-2	ARMENIA MOUNTAIN WIND		06/30/2023	Redemption		740,687	740,687	740,687	740,687	0	0	0	0	0	740,687	0	0	0	12,073	12/31/2024
042208-AA-2	ARMENIA MOUNTAIN WIND		06/30/2023	Redemption		740,687	740,687	740,687	740,687	0	0	0	0	0	740,687	0	0	0	12,073	12/31/2024
042208-AA-2	ARMENIA MOUNTAIN WIND		12/31/2023	Redemption		752,772	752,772	752,772	752,772	0	0	0	0	0	752,772	0	0	0	24,540	12/31/2024
042208-AA-2	ARMENIA MOUNTAIN WIND		12/31/2023	Redemption		752,772	752,772	752,772	752,772	0	0	0	0	0	752,772	0	0	0	24,540	12/31/2024
04249#-AD-3	ARMY & AIR FORCE EXCHANGE		01/15/2023	Redemption		71,995	71,995	71,995	71,995	0	0	0	0	0	71,995	0	0	0	297	10/15/2024
04249#-AD-3	ARMY & AIR FORCE EXCHANGE		02/15/2023	Redemption		71,995	71,995	71,995	71,995	0	0	0	0	0	71,995	0	0	0	607	10/15/2024
04249#-AD-3	ARMY & AIR FORCE EXCHANGE		03/15/2023	Redemption		72,589	72,589	72,589	72,589	0	0	0	0	0	72,589	0	0	0	912	10/15/2024
04249#-AD-3	ARMY & AIR FORCE EXCHANGE		04/15/2023	Redemption		72,888	72,888	72,888	72,888	0	0	0	0	0	72,888	0	0	0	1,216	10/15/2024
04249#-AD-3	ARMY & AIR FORCE EXCHANGE		05/15/2023	Redemption		73,189	73,189	73,189	73,189	0	0	0	0	0	73,189	0	0	0	1,523	10/15/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
042498-AD-3	ARMY & AIR FORCE EXCHANGE		06/15/2023	Redemption		73,492	73,492	73,492	73,492	0	0	0	0	0	73,492	0	0	0	1,833	10/15/2024
042498-AD-3	ARMY & AIR FORCE EXCHANGE		07/15/2023	Redemption		74,097	74,097	74,097	74,097	0	0	0	0	0	74,097	0	0	0	2,135	10/15/2024
042498-AD-3	ARMY & AIR FORCE EXCHANGE		08/15/2023	Redemption		74,099	74,099	74,099	74,099	0	0	0	0	0	74,099	0	0	0	2,441	10/15/2024
042498-AD-3	ARMY & AIR FORCE EXCHANGE		09/15/2023	Redemption		74,405	74,405	74,405	74,405	0	0	0	0	0	74,405	0	0	0	2,758	10/15/2024
042498-AD-3	ARMY & AIR FORCE EXCHANGE		10/15/2023	Redemption		74,712	74,712	74,712	74,712	0	0	0	0	0	74,712	0	0	0	3,077	10/15/2024
042498-AD-3	ARMY & AIR FORCE EXCHANGE		11/15/2023	Redemption		75,021	75,021	75,021	75,021	0	0	0	0	0	75,021	0	0	0	3,399	10/15/2024
042498-AD-3	ARMY & AIR FORCE EXCHANGE		12/15/2023	Redemption		75,330	75,330	75,330	75,330	0	0	0	0	0	75,330	0	0	0	3,724	10/15/2024
043436-AW-4	ASBURY AUTO GRP		03/02/2023	MARKET AXESS		125,210	145,000	145,000	145,000	0	0	0	0	0	145,000	0	(19,790)	(19,790)	2,068	11/15/2029
043436-AX-2	ASBURY AUTO GRP		03/02/2023	MARKET AXESS		425,995	500,000	501,875	501,741	0	(36)	0	(36)	0	501,705	0	(75,710)	(75,710)	7,708	02/15/2032
045054-AF-0	ASHTEAD CAPITAL		07/26/2023	RILA		2,041,471	2,081,000	2,002,963	2,036,470	0	5,002	0	5,002	0	2,041,471	0	0	0	86,239	08/15/2027
045054-AF-0	ASHTEAD CAPITAL		07/26/2023	RILA		3,211,515	3,273,000	3,151,663	3,203,733	0	7,782	0	7,782	0	3,211,515	0	0	0	135,636	08/15/2027
04542B-MV-1	ABFC 2005-AQ1 M1		01/23/2023	ATHENE ANNUITY & LIFE		3,258,251	3,689,401	1,445,823	1,445,823	0	0	0	0	0	1,445,823	0	1,812,429	1,812,429	23,212	06/25/2035
04621W-AD-2	ASSURED GUARANTY		03/13/2023	JANE STREET ES		1,715,280	2,000,000	1,994,340	1,995,128	0	61	0	61	0	1,995,189	0	(279,909)	(279,909)	15,750	06/15/2031
04621X-AJ-7	ASSURANT		12/18/2023	JANE STREET ES		7,880,880	8,000,000	7,969,360	7,981,499	0	2,980	0	2,980	0	7,984,478	0	(103,598)	(103,598)	482,378	03/27/2028
048303-CC-3	ATLANTIC CITY ELECTRIC		12/27/2023	ATHENE ANNUITY & LIFE		4,139,595	4,000,000	3,991,189	3,992,685	0	463	0	463	0	3,993,148	0	146,447	146,447	259,067	05/15/2034
05330K-AA-3	AUTO METRO PUERTO RICO		03/31/2023	Redemption		13,000	13,000	12,610	12,641	0	359	0	359	0	13,000	0	0	0	219	06/30/2035
05330K-AA-3	AUTO METRO PUERTO RICO		06/30/2023	Redemption		13,000	13,000	12,610	12,641	0	359	0	359	0	13,000	0	0	0	439	06/30/2035
05330K-AA-3	AUTO METRO PUERTO RICO		07/19/2023	SG AMERICAS		1,057,470	1,061,450	1,029,607	1,032,100	0	1,208	0	1,208	0	1,033,308	0	24,161	24,161	40,003	06/30/2035
053332-AN-2	AUTOZONE		01/15/2023	Maturity		3,830,000	3,830,000	3,769,907	3,829,604	0	396	0	396	0	3,830,000	0	0	0	55,056	01/15/2023
05348E-AY-5	AVALONBAY COMMUNITIES		12/11/2023	GOLDMAN SACHS		2,572,175	2,734,000	2,725,497	2,730,429	0	849	0	849	0	2,731,278	0	(159,103)	(159,103)	92,060	10/15/2026
05351W-AC-7	AVANGRID INC		11/02/2023	CITICORP		463,687	484,000	483,376	483,689	0	116	0	116	0	483,804	0	(20,118)	(20,118)	16,391	04/15/2025
05352T-AB-5	AVANTOR FUNDING		06/26/2023	BARCLAYS CAPITAL		652,500	750,000	750,000	750,000	0	0	0	0	0	750,000	0	(97,500)	(97,500)	19,133	11/01/2029
05352T-AB-5	AVANTOR FUNDING		06/26/2023	BARCLAYS CAPITAL		652,500	750,000	628,125	630,625	0	6,880	0	6,880	0	637,506	0	14,994	14,994	19,133	11/01/2029
053611-AJ-8	AVERY DENNISON		12/18/2023	JANE STREET ES		8,080,400	8,000,000	7,960,000	7,973,686	0	3,871	0	3,871	0	7,977,557	0	102,843	102,843	405,167	12/06/2028
05367A-AH-6	AVIATION CAPITAL GROUP		07/26/2023	RILA		3,995,552	4,000,000	3,987,993	3,994,510	0	1,042	0	1,042	0	3,995,552	0	0	0	159,792	10/01/2025
05454N-AA-7	AXALTA COATING SYSTEMS		04/24/2023	ATHENE ANNUITY & LIFE		3,012,227	3,000,000	3,019,500	3,013,174	0	(947)	0	(947)	0	3,012,227	0	0	0	51,063	06/15/2027
054561-AJ-4	AXA EQUITABLE		12/18/2023	JANE STREET ES		14,032,955	14,500,000	14,473,175	14,483,528	0	2,658	0	2,658	0	14,486,186	0	(453,231)	(453,231)	791,529	04/20/2028
05493A-AQ-3	BFLD 2020-EYP F		04/05/2023	MORGAN STANLEY		2,633,580	14,631,000	5,901,695	14,631,000	0	41,959	8,729,305	(8,687,346)	0	5,943,653	0	(3,310,073)	(3,310,073)	410,290	10/15/2035
05523#-AA-1	BAE SYSTEMS HOLDINGS		01/15/2023	Redemption		22,306	22,306	22,306	22,306	0	0	0	0	0	22,306	0	0	0	63	07/30/2042
05523#-AA-1	BAE SYSTEMS HOLDINGS		01/15/2023	Redemption		22,306	22,306	22,306	22,306	0	0	0	0	0	22,306	0	0	0	63	07/30/2042
05523#-AA-1	BAE SYSTEMS HOLDINGS		02/15/2023	Redemption		22,369	22,369	22,369	22,369	0	0	0	0	0	22,369	0	0	0	126	07/30/2042
05523#-AA-1	BAE SYSTEMS HOLDINGS		02/15/2023	Redemption		22,369	22,369	22,369	22,369	0	0	0	0	0	22,369	0	0	0	126	07/30/2042
05523#-AA-1	BAE SYSTEMS HOLDINGS		03/15/2023	Redemption		22,432	22,432	22,432	22,432	0	0	0	0	0	22,432	0	0	0	190	07/30/2042
05523#-AA-1	BAE SYSTEMS HOLDINGS		03/15/2023	Redemption		22,432	22,432	22,432	22,432	0	0	0	0	0	22,432	0	0	0	190	07/30/2042
05523#-AA-1	BAE SYSTEMS HOLDINGS		04/15/2023	Redemption		22,495	22,495	22,495	22,495	0	0	0	0	0	22,495	0	0	0	254	07/30/2042
05523#-AA-1	BAE SYSTEMS HOLDINGS		04/15/2023	Redemption		22,495	22,495	22,495	22,495	0	0	0	0	0	22,495	0	0	0	254	07/30/2042
05523#-AA-1	BAE SYSTEMS HOLDINGS		05/15/2023	Redemption		22,559	22,559	22,559	22,559	0	0	0	0	0	22,559	0	0	0	319	07/30/2042
05523#-AA-1	BAE SYSTEMS HOLDINGS		05/15/2023	Redemption		22,559	22,559	22,559	22,559	0	0	0	0	0	22,559	0	0	0	319	07/30/2042
05523#-AA-1	BAE SYSTEMS HOLDINGS		06/15/2023	Redemption		22,623	22,623	22,623	22,623	0	0	0	0	0	22,623	0	0	0	383	07/30/2042
05523#-AA-1	BAE SYSTEMS HOLDINGS		06/15/2023	Redemption		22,623	22,623	22,623	22,623	0	0	0	0	0	22,623	0	0	0	383	07/30/2042
05523#-AA-1	BAE SYSTEMS HOLDINGS		07/15/2023	Redemption		22,686	22,686	22,686	22,686	0	0	0	0	0	22,686	0	0	0	449	07/30/2042
05523#-AA-1	BAE SYSTEMS HOLDINGS		07/15/2023	Redemption		22,686	22,686	22,686	22,686	0	0	0	0	0	22,686	0	0	0	449	07/30/2042
05523#-AA-1	BAE SYSTEMS HOLDINGS		08/15/2023	Redemption		24,497	24,497	24,497	24,497	0	0	0	0	0	24,497	0	0	0	554	07/30/2042
05523#-AA-1	BAE SYSTEMS HOLDINGS		08/15/2023	Redemption		24,497	24,497	24,497	24,497	0	0	0	0	0	24,497	0	0	0	554	07/30/2042
05523#-AA-1	BAE SYSTEMS HOLDINGS		09/15/2023	Redemption		24,566	24,566	24,566	24,566	0	0	0	0	0	24,566	0	0	0	625	07/30/2042
05523#-AA-1	BAE SYSTEMS HOLDINGS		09/15/2023	Redemption		24,566	24,566	24,566	24,566	0	0	0	0	0	24,566	0	0	0	625	07/30/2042
05523#-AA-1	BAE SYSTEMS HOLDINGS		10/15/2023	Redemption		24,635	24,635	24,635	24,635	0	0	0	0	0	24,635	0	0	0	696	07/30/2042
05523#-AA-1	BAE SYSTEMS HOLDINGS		10/15/2023	Redemption		24,635	24,635	24,635	24,635	0	0	0	0	0	24,635	0	0	0	696	07/30/2042
05523#-AA-1	BAE SYSTEMS HOLDINGS		11/15/2023	Redemption		24,705	24,705	24,705	24,705	0	0	0	0	0	24,705	0	0	0	768	07/30/2042

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05523#-AA-1	BAE SYSTEMS HOLDINGS		11/15/2023	Redemption		24,705	24,705	24,705	24,705	0	0	0	0	0	24,705	0	0	0	768	07/30/2042
05523#-AA-1	BAE SYSTEMS HOLDINGS		12/15/2023	Redemption		24,775	24,775	24,775	24,775	0	0	0	0	0	24,775	0	0	0	840	07/30/2042
05523#-AA-1	BAE SYSTEMS HOLDINGS		12/15/2023	Redemption		24,775	24,775	24,775	24,775	0	0	0	0	0	24,775	0	0	0	840	07/30/2042
05526D-BB-0	BAT CAPITAL		08/16/2023	Call 93.5590		6,891,556	7,366,000	7,366,000	7,366,000	0	0	0	0	0	7,366,000	0	0	0	(211,708)	08/15/2027
05526D-BB-0	BAT CAPITAL		08/16/2023	Call 93.5590		3,445,778	3,683,000	3,683,000	3,683,000	0	0	0	0	0	3,683,000	0	0	0	(105,854)	08/15/2027
05526D-BB-0	BAT CAPITAL		12/11/2023	GOLDMAN SACHS		2,460,946	2,634,000	2,634,000	2,634,000	0	0	0	0	0	2,634,000	0	(173,054)	(173,054)	124,401	08/15/2027
05526D-BD-6	BAT CAPITAL		07/20/2023	MILLENNIUM ADVISORS		602,715	750,000	776,115	772,784	0	(669)	0	(669)	0	772,115	0	(169,400)	(169,400)	31,004	08/15/2037
05526D-BR-5	BAT CAPITAL		12/12/2023	MITSUBISHI		5,020,004	5,738,000	5,738,000	5,738,000	0	0	0	0	0	5,738,000	0	(717,996)	(717,996)	158,066	03/25/2028
05554L-AA-0	BXCMM 2021-1A B		11/28/2023	BNP PARIBAS		7,780,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	(220,000)	(220,000)	627,492	01/15/2035
05565E-AY-1	BMW US CAPITAL		02/22/2023	BARCLAYS CAPITAL		2,834,010	3,000,000	2,997,510	2,998,441	0	63	0	63	0	2,998,504	0	(164,494)	(164,494)	41,250	04/12/2028
05565E-AY-1	BMW US CAPITAL		09/08/2023	GOLDMAN SACHS		5,152,015	5,500,000	5,399,465	5,440,790	0	7,201	0	7,201	0	5,447,991	0	(295,976)	(295,976)	189,063	04/12/2028
05565E-BE-4	BMW US CAPITAL		09/08/2023	GOLDMAN SACHS		1,880,740	2,000,000	1,996,880	1,998,027	0	234	0	234	0	1,998,261	0	(117,521)	(117,521)	85,144	08/14/2028
05584A-AB-6	HGVGI 2017-1A B		01/25/2023	Paydown		16,516	16,516	16,513	16,515	0	1	0	1	0	16,516	0	0	0	45	05/25/2029
05584A-AB-6	HGVGI 2017-1A B		02/25/2023	Paydown		15,690	15,690	15,688	15,689	0	1	0	1	0	15,690	0	0	0	85	05/25/2029
05584A-AB-6	HGVGI 2017-1A B		03/25/2023	Paydown		16,202	16,202	16,200	16,201	0	1	0	1	0	16,202	0	0	0	131	05/25/2029
05584A-AB-6	HGVGI 2017-1A B		04/25/2023	Paydown		16,115	16,115	16,112	16,114	0	1	0	1	0	16,115	0	0	0	174	05/25/2029
05584A-AB-6	HGVGI 2017-1A B		05/25/2023	Paydown		18,528	18,528	18,525	18,527	0	1	0	1	0	18,528	0	0	0	250	05/25/2029
05584A-AB-6	HGVGI 2017-1A B		06/25/2023	Paydown		19,361	19,361	19,358	19,360	0	1	0	1	0	19,361	0	0	0	314	05/25/2029
05584A-AB-6	HGVGI 2017-1A B		07/25/2023	Paydown		15,727	15,727	15,725	15,726	0	1	0	1	0	15,727	0	0	0	297	05/25/2029
05584A-AB-6	HGVGI 2017-1A B		08/25/2023	Paydown		16,584	16,584	16,582	16,583	0	1	0	1	0	16,584	0	0	0	358	05/25/2029
05584A-AB-6	HGVGI 2017-1A B		09/25/2023	Paydown		18,841	18,841	18,838	18,840	0	1	0	1	0	18,841	0	0	0	458	05/25/2029
05584A-AB-6	HGVGI 2017-1A B		10/25/2023	Paydown		17,248	17,248	17,245	17,247	0	1	0	1	0	17,248	0	0	0	466	05/25/2029
05584A-AB-6	HGVGI 2017-1A B		11/25/2023	Paydown		15,446	15,446	15,444	15,445	0	1	0	1	0	15,446	0	0	0	459	05/25/2029
05584A-AB-6	HGVGI 2017-1A B		12/25/2023	Paydown		13,603	13,603	13,602	13,603	0	1	0	1	0	13,603	0	0	0	441	05/25/2029
05588U-AA-0	HGVGI 2019-A A		01/09/2023	ATHENE ANNUITY & LIFE		2,130,572	2,226,314	2,225,749	2,225,749	0	0	0	0	0	2,225,749	0	(95,177)	(95,177)	2,840	09/26/2033
05588U-AA-0	HGVGI 2019-A A		01/25/2023	Paydown		54,348	54,348	54,334	54,334	0	14	0	14	0	54,348	0	0	0	149	09/26/2033
05588U-AA-0	HGVGI 2019-A A		02/25/2023	Paydown		58,100	58,100	58,085	58,085	0	15	0	15	0	58,100	0	0	0	318	09/26/2033
05588U-AA-0	HGVGI 2019-A A		03/25/2023	Paydown		47,868	47,868	47,856	47,856	0	12	0	12	0	47,868	0	0	0	393	09/26/2033
05588U-AA-0	HGVGI 2019-A A		04/25/2023	Paydown		49,220	49,220	49,207	49,207	0	12	0	12	0	49,220	0	0	0	538	09/26/2033
05588U-AA-0	HGVGI 2019-A A		05/25/2023	Paydown		46,255	46,255	46,243	46,243	0	12	0	12	0	46,255	0	0	0	632	09/26/2033
05588U-AA-0	HGVGI 2019-A A		06/25/2023	Paydown		49,244	49,244	49,231	49,231	0	12	0	12	0	49,244	0	0	0	808	09/26/2033
05588U-AA-0	HGVGI 2019-A A		07/25/2023	Paydown		40,664	40,664	40,653	40,653	0	10	0	10	0	40,664	0	0	0	778	09/26/2033
05588U-AA-0	HGVGI 2019-A A		08/25/2023	Paydown		43,542	43,542	43,531	43,531	0	11	0	11	0	43,542	0	0	0	952	09/26/2033
05588U-AA-0	HGVGI 2019-A A		09/25/2023	Paydown		40,127	40,127	40,116	40,116	0	10	0	10	0	40,127	0	0	0	987	09/26/2033
05588U-AA-0	HGVGI 2019-A A		10/25/2023	Paydown		39,409	39,409	39,399	39,399	0	10	0	10	0	39,409	0	0	0	1,077	09/26/2033
05588U-AA-0	HGVGI 2019-A A		11/25/2023	Paydown		33,511	33,511	33,503	33,503	0	9	0	9	0	33,511	0	0	0	1,008	09/26/2033
05588U-AA-0	HGVGI 2019-A A		12/25/2023	Paydown		52,176	52,176	52,163	52,163	0	13	0	13	0	52,176	0	0	0	1,711	09/26/2033
05588U-AB-8	HGVGI 2019-A B		01/25/2023	Paydown		38,128	38,128	38,127	38,127	0	1	0	1	0	38,128	0	0	0	120	09/26/2033
05588U-AB-8	HGVGI 2019-A B		02/25/2023	Paydown		40,761	40,761	40,760	40,760	0	1	0	1	0	40,761	0	0	0	257	09/26/2033
05588U-AB-8	HGVGI 2019-A B		03/25/2023	Paydown		33,582	33,582	33,581	33,581	0	1	0	1	0	33,582	0	0	0	317	09/26/2033
05588U-AB-8	HGVGI 2019-A B		04/25/2023	Paydown		34,531	34,531	34,530	34,530	0	1	0	1	0	34,531	0	0	0	435	09/26/2033
05588U-AB-8	HGVGI 2019-A B		05/25/2023	Paydown		32,451	32,451	32,450	32,450	0	1	0	1	0	32,451	0	0	0	511	09/26/2033
05588U-AB-8	HGVGI 2019-A B		06/25/2023	Paydown		34,548	34,548	34,546	34,546	0	1	0	1	0	34,548	0	0	0	653	09/26/2033
05588U-AB-8	HGVGI 2019-A B		07/25/2023	Paydown		28,528	28,528	28,527	28,527	0	1	0	1	0	28,528	0	0	0	629	09/26/2033
05588U-AB-8	HGVGI 2019-A B		08/25/2023	Paydown		30,547	30,547	30,546	30,546	0	1	0	1	0	30,547	0	0	0	770	09/26/2033
05588U-AB-8	HGVGI 2019-A B		09/25/2023	Paydown		28,151	28,151	28,150	28,150	0	1	0	1	0	28,151	0	0	0	798	09/26/2033
05588U-AB-8	HGVGI 2019-A B		10/25/2023	Paydown		27,648	27,648	27,647	27,647	0	1	0	1	0	27,648	0	0	0	871	09/26/2033
05588U-AB-8	HGVGI 2019-A B		11/25/2023	Paydown		23,510	23,510	23,509	23,509	0	1	0	1	0	23,510	0	0	0	815	09/26/2033
05588U-AB-8	HGVGI 2019-A B		12/25/2023	Paydown		36,605	36,605	36,604	36,604	0	1	0	1	0	36,605	0	0	0	1,384	09/26/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05590#-AA-9	BP NORTH AMERICA		01/15/2023	Redemption		38,003	38,003	38,003	38,003	0	0	0	0	0	38,003	0	0	0	112	11/15/2032
05590#-AA-9	BP NORTH AMERICA		02/15/2023	Redemption		38,115	38,115	38,115	38,115	0	0	0	0	0	38,115	0	0	0	225	11/15/2032
05590#-AA-9	BP NORTH AMERICA		03/15/2023	Redemption		38,228	38,228	38,228	38,228	0	0	0	0	0	38,228	0	0	0	338	11/15/2032
05590#-AA-9	BP NORTH AMERICA		04/15/2023	Redemption		38,341	38,341	38,341	38,341	0	0	0	0	0	38,341	0	0	0	452	11/15/2032
05590#-AA-9	BP NORTH AMERICA		05/15/2023	Redemption		38,454	38,454	38,454	38,454	0	0	0	0	0	38,454	0	0	0	567	11/15/2032
05590#-AA-9	BP NORTH AMERICA		06/15/2023	Redemption		38,567	38,567	38,567	38,567	0	0	0	0	0	38,567	0	0	0	683	11/15/2032
05590#-AA-9	BP NORTH AMERICA		07/15/2023	Redemption		38,681	38,681	38,681	38,681	0	0	0	0	0	38,681	0	0	0	799	11/15/2032
05590#-AA-9	BP NORTH AMERICA		08/15/2023	Redemption		38,795	38,795	38,795	38,795	0	0	0	0	0	38,795	0	0	0	916	11/15/2032
05590#-AA-9	BP NORTH AMERICA		09/15/2023	Redemption		38,909	38,909	38,909	38,909	0	0	0	0	0	38,909	0	0	0	1,033	11/15/2032
05590#-AA-9	BP NORTH AMERICA		10/15/2023	Redemption		39,024	39,024	39,024	39,024	0	0	0	0	0	39,024	0	0	0	1,151	11/15/2032
05590#-AA-9	BP NORTH AMERICA		11/15/2023	Redemption		39,139	39,139	39,139	39,139	0	0	0	0	0	39,139	0	0	0	1,270	11/15/2032
05590#-AA-9	BP NORTH AMERICA		12/15/2023	Redemption		40,404	40,404	40,404	40,404	0	0	0	0	0	40,404	0	0	0	1,430	11/15/2032
05606D-AS-7	BX 2022-PSB A		04/15/2023	Paydown		32,107	32,107	31,893	31,997	0	109	0	109	0	32,107	0	0	0	756	08/15/2039
05606D-AS-7	BX 2022-PSB A		06/15/2023	Paydown		14,043	14,043	13,950	13,995	0	48	0	48	0	14,043	0	0	0	507	08/15/2039
05606D-AS-7	BX 2022-PSB A		10/15/2023	Paydown		3,294	3,294	3,273	3,283	0	11	0	11	0	3,294	0	0	0	205	08/15/2039
05607B-AB-7	BXGNT 2017-A B		01/02/2023	Paydown		99,227	99,227	98,654	98,990	0	237	0	237	0	99,227	0	0	0	297	10/04/2032
05607B-AB-7	BXGNT 2017-A B		01/02/2023	Paydown		35,438	35,438	35,436	35,437	0	1	0	1	0	35,438	0	0	0	106	10/04/2032
05607B-AB-7	BXGNT 2017-A B		01/02/2023	Paydown		35,438	35,438	34,285	34,859	0	579	0	579	0	35,438	0	0	0	106	10/04/2032
05607B-AB-7	BXGNT 2017-A B		01/09/2023	ATHENE ANNUITY & LIFE		1,025,145	1,067,817	1,033,078	1,050,361	0	233	0	233	0	1,050,594	0	(25,449)	(25,449)	3,940	10/04/2032
05607B-AB-7	BXGNT 2017-A B		02/02/2023	Paydown		93,516	93,516	92,977	93,293	0	223	0	223	0	93,516	0	0	0	560	10/04/2032
05607B-AB-7	BXGNT 2017-A B		02/02/2023	Paydown		33,399	33,399	33,397	33,398	0	1	0	1	0	33,399	0	0	0	200	10/04/2032
05607B-AB-7	BXGNT 2017-A B		03/02/2023	Paydown		106,289	106,289	105,676	106,036	0	254	0	254	0	106,289	0	0	0	954	10/04/2032
05607B-AB-7	BXGNT 2017-A B		03/02/2023	Paydown		37,961	37,961	37,958	37,960	0	1	0	1	0	37,961	0	0	0	341	10/04/2032
05607B-AB-7	BXGNT 2017-A B		04/02/2023	Paydown		89,645	89,645	89,128	89,431	0	214	0	214	0	89,645	0	0	0	1,073	10/04/2032
05607B-AB-7	BXGNT 2017-A B		04/02/2023	Paydown		32,016	32,016	32,014	32,015	0	1	0	1	0	32,016	0	0	0	383	10/04/2032
05607B-AB-7	BXGNT 2017-A B		05/02/2023	Paydown		112,244	112,244	111,597	111,976	0	268	0	268	0	112,244	0	0	0	1,679	10/04/2032
05607B-AB-7	BXGNT 2017-A B		05/02/2023	Paydown		40,087	40,087	40,085	40,086	0	1	0	1	0	40,087	0	0	0	600	10/04/2032
05607B-AB-7	BXGNT 2017-A B		06/02/2023	Paydown		91,084	91,084	90,558	90,866	0	217	0	217	0	91,084	0	0	0	1,635	10/04/2032
05607B-AB-7	BXGNT 2017-A B		06/02/2023	Paydown		32,530	32,530	32,528	32,529	0	1	0	1	0	32,530	0	0	0	584	10/04/2032
05607B-AB-7	BXGNT 2017-A B		07/02/2023	Paydown		83,645	83,645	83,163	83,445	0	200	0	200	0	83,645	0	0	0	1,752	10/04/2032
05607B-AB-7	BXGNT 2017-A B		07/02/2023	Paydown		29,873	29,873	29,872	29,873	0	1	0	1	0	29,873	0	0	0	626	10/04/2032
05607B-AB-7	BXGNT 2017-A B		08/02/2023	Paydown		78,868	78,868	78,413	78,680	0	188	0	188	0	78,868	0	0	0	1,888	10/04/2032
05607B-AB-7	BXGNT 2017-A B		08/02/2023	Paydown		28,167	28,167	28,166	28,167	0	1	0	1	0	28,167	0	0	0	674	10/04/2032
05607B-AB-7	BXGNT 2017-A B		09/02/2023	Paydown		72,985	72,985	72,564	72,811	0	174	0	174	0	72,985	0	0	0	1,965	10/04/2032
05607B-AB-7	BXGNT 2017-A B		09/02/2023	Paydown		26,066	26,066	26,065	26,066	0	1	0	1	0	26,066	0	0	0	702	10/04/2032
05607B-AB-7	BXGNT 2017-A B		10/02/2023	Paydown		79,365	79,365	78,908	79,176	0	189	0	189	0	79,365	0	0	0	2,374	10/04/2032
05607B-AB-7	BXGNT 2017-A B		10/02/2023	Paydown		28,345	28,345	28,343	28,344	0	1	0	1	0	28,345	0	0	0	848	10/04/2032
05607B-AB-7	BXGNT 2017-A B		11/02/2023	Paydown		76,047	76,047	75,609	75,866	0	182	0	182	0	76,047	0	0	0	2,503	10/04/2032
05607B-AB-7	BXGNT 2017-A B		11/02/2023	Paydown		27,160	27,160	27,158	27,159	0	1	0	1	0	27,160	0	0	0	894	10/04/2032
05607B-AB-7	BXGNT 2017-A B		12/02/2023	Paydown		79,079	79,079	78,623	78,890	0	189	0	189	0	79,079	0	0	0	2,839	10/04/2032
05607B-AB-7	BXGNT 2017-A B		12/02/2023	Paydown		28,243	28,243	28,241	28,242	0	1	0	1	0	28,243	0	0	0	1,014	10/04/2032
05607U-AB-5	BXGNT 2018-A B		01/02/2023	Paydown		72,626	72,626	72,614	72,619	0	7	0	7	0	72,626	0	0	0	239	02/02/2034
05607U-AB-5	BXGNT 2018-A B		02/02/2023	Paydown		91,932	91,932	91,917	91,923	0	9	0	9	0	91,932	0	0	0	605	02/02/2034
05607U-AB-5	BXGNT 2018-A B		03/02/2023	Paydown		81,213	81,213	81,200	81,205	0	8	0	8	0	81,213	0	0	0	802	02/02/2034
05607U-AB-5	BXGNT 2018-A B		04/02/2023	Paydown		74,589	74,589	74,577	74,582	0	7	0	7	0	74,589	0	0	0	982	02/02/2034
05607U-AB-5	BXGNT 2018-A B		05/02/2023	Paydown		81,353	81,353	81,340	81,345	0	8	0	8	0	81,353	0	0	0	1,339	02/02/2034
05607U-AB-5	BXGNT 2018-A B		06/02/2023	Paydown		70,852	70,852	70,840	70,845	0	7	0	7	0	70,852	0	0	0	1,399	02/02/2034
05607U-AB-5	BXGNT 2018-A B		07/02/2023	Paydown		50,443	50,443	50,435	50,438	0	5	0	5	0	50,443	0	0	0	1,162	02/02/2034
05607U-AB-5	BXGNT 2018-A B		08/02/2023	Paydown		55,796	55,796	55,787	55,791	0	5	0	5	0	55,796	0	0	0	1,469	02/02/2034

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05607U-AB-5	BXGNT 2018-A B		09/02/2023	Paydown		81,734	81,734	81,721	81,726	0	8	0	8	0	81,734	0	0	0	2,421	02/02/2034
05607U-AB-5	BXGNT 2018-A B		10/02/2023	Paydown		74,065	74,065	74,053	74,058	0	7	0	7	0	74,065	0	0	0	2,438	02/02/2034
05607U-AB-5	BXGNT 2018-A B		11/02/2023	Paydown		45,010	45,010	45,002	45,005	0	4	0	4	0	45,010	0	0	0	1,630	02/02/2034
05607U-AB-5	BXGNT 2018-A B		12/02/2023	Paydown		49,140	49,140	49,132	49,136	0	5	0	5	0	49,140	0	0	0	1,941	02/02/2034
05610H-AE-3	BX 2022-LP2 C		07/15/2023	Paydown		591,603	591,603	589,075	591,603	0	0	0	0	0	591,603	0	0	0	22,015	02/15/2039
05610H-AE-3	BX 2022-LP2 C		07/15/2023	Paydown		748,969	748,969	745,769	748,969	0	0	0	0	0	748,969	0	0	0	27,871	02/15/2039
05610H-AJ-2	BX 2022-LP2 E		07/15/2023	Paydown		3,549,616	3,549,616	3,553,673	3,540,025	0	9,591	0	9,591	0	3,549,616	0	0	0	153,986	02/15/2039
058930-AD-0	BAFC 2006-C 2A1		01/01/2023	Paydown		5,086	7,764	7,065	7,065	0	(1,979)	0	(1,979)	0	5,086	0	0	0	18	04/20/2036
058930-AD-0	BAFC 2006-C 2A1		02/01/2023	Paydown		7,785	7,785	7,084	7,084	0	701	0	701	0	7,785	0	0	0	36	04/20/2036
058930-AD-0	BAFC 2006-C 2A1		03/01/2023	Paydown		6,928	7,714	7,020	7,020	0	(92)	0	(92)	0	6,928	0	0	0	54	04/20/2036
058930-AD-0	BAFC 2006-C 2A1		04/01/2023	Paydown		6,239	7,229	6,578	6,578	0	(339)	0	(339)	0	6,239	0	0	0	71	04/20/2036
058930-AD-0	BAFC 2006-C 2A1		05/01/2023	Paydown		6,464	7,253	6,600	6,600	0	(137)	0	(137)	0	6,464	0	0	0	93	04/20/2036
058930-AD-0	BAFC 2006-C 2A1		06/01/2023	Paydown		6,481	7,278	6,623	6,623	0	(142)	0	(142)	0	6,481	0	0	0	114	04/20/2036
058930-AD-0	BAFC 2006-C 2A1		07/01/2023	Paydown		6,511	7,302	6,709	6,645	0	(126)	7	(133)	0	6,511	0	0	0	136	04/20/2036
058930-AD-0	BAFC 2006-C 2A1		08/01/2023	Paydown		7,326	7,326	6,732	6,667	0	667	7	660	0	7,326	0	0	0	137	04/20/2036
058930-AD-0	BAFC 2006-C 2A1		09/01/2023	Paydown		267	302,718	278,143	275,473	0	(274,899)	308	(275,207)	0	267	0	0	0	6,346	04/20/2036
058930-AD-0	BAFC 2006-C 2A1		10/01/2023	Paydown		7,269	7,372	6,774	6,709	0	567	8	559	0	7,269	0	0	0	177	04/20/2036
058930-AD-0	BAFC 2006-C 2A1		11/01/2023	Paydown		7,401	7,401	6,800	6,734	0	674	8	666	0	7,401	0	0	0	199	04/20/2036
058930-AD-0	BAFC 2006-C 2A1		12/01/2023	Paydown		7,340	7,428	6,825	6,759	0	588	8	580	0	7,340	0	0	0	222	04/20/2036
058930-AD-0	BAFC 2006-C 2A1		12/12/2023	ATHENE ANNUITY & LIFE		1,461,326	1,755,571	1,613,053	1,597,570	0	159,787	1,786	158,001	0	1,755,571	0	(294,246)	(294,246)	54,473	04/20/2036
058933-AQ-5	BAFC 2006-D 5A3		01/01/2023	Paydown		5,434	5,434	4,813	4,589	0	845	0	845	0	5,434	0	0	0	14	05/20/2036
058933-AQ-5	BAFC 2006-D 5A3		02/01/2023	Paydown		41,354	41,354	36,629	34,924	0	6,430	0	6,430	0	41,354	0	0	0	219	05/20/2036
058933-AQ-5	BAFC 2006-D 5A3		03/01/2023	Paydown		4,500	4,500	3,986	3,800	0	700	0	700	0	4,500	0	0	0	37	05/20/2036
058933-AQ-5	BAFC 2006-D 5A3		04/01/2023	Paydown		54,910	54,929	48,653	46,388	0	8,521	0	8,521	0	54,910	0	0	0	625	05/20/2036
058933-AQ-5	BAFC 2006-D 5A3		05/01/2023	Paydown		3,998	4,001	3,544	3,379	0	618	0	618	0	3,998	0	0	0	60	05/20/2036
058933-AQ-5	BAFC 2006-D 5A3		06/01/2023	Paydown		3,978	4,039	3,577	3,411	0	567	0	567	0	3,978	0	0	0	74	05/20/2036
058933-AQ-5	BAFC 2006-D 5A3		07/01/2023	Paydown		4,204	4,218	3,736	3,563	0	641	0	641	0	4,204	0	0	0	92	05/20/2036
058933-AQ-5	BAFC 2006-D 5A3		08/01/2023	Paydown		3,749	4,103	3,635	3,465	0	284	0	284	0	3,749	0	0	0	104	05/20/2036
058933-AQ-5	BAFC 2006-D 5A3		09/01/2023	Paydown		3,941	4,280	3,791	3,615	0	326	0	326	0	3,941	0	0	0	124	05/20/2036
058933-AQ-5	BAFC 2006-D 5A3		10/01/2023	Paydown		4,136	4,136	3,663	3,493	0	643	0	643	0	4,136	0	0	0	125	05/20/2036
058933-AQ-5	BAFC 2006-D 5A3		11/01/2023	Paydown		3,808	4,152	3,678	3,506	0	302	0	302	0	3,808	0	0	0	140	05/20/2036
058933-AQ-5	BAFC 2006-D 5A3		12/01/2023	Paydown		3,820	4,165	3,689	3,518	0	302	0	302	0	3,820	0	0	0	155	05/20/2036
05946X-NN-9	BAFC 2004-5 1A1		01/01/2023	Paydown		9,997	9,997	9,997	9,997	0	0	0	0	0	9,997	0	0	0	0	12/20/2034
05946X-NN-9	BAFC 2004-5 1A1		01/01/2023	Paydown		10,055	10,055	10,055	10,055	0	0	0	0	0	10,055	0	0	0	44	12/20/2034
05946X-NN-9	BAFC 2004-5 1A1		02/01/2023	Paydown		10,106	10,106	10,106	10,106	0	0	0	0	0	10,106	0	0	0	89	12/20/2034
05946X-NN-9	BAFC 2004-5 1A1		03/01/2023	Paydown		10,155	10,155	10,155	10,155	0	0	0	0	0	10,155	0	0	0	134	12/20/2034
05946X-NN-9	BAFC 2004-5 1A1		04/01/2023	Paydown		137,908	137,908	137,908	137,908	0	0	0	0	0	137,908	0	0	0	2,416	12/20/2034
05946X-NN-9	BAFC 2004-5 1A1		05/01/2023	Paydown		9,580	9,580	9,580	9,580	0	0	0	0	0	9,580	0	0	0	210	12/20/2034
05946X-NN-9	BAFC 2004-5 1A1		06/01/2023	Paydown		9,661	9,661	9,661	9,661	0	0	0	0	0	9,661	0	0	0	254	12/20/2034
05946X-NN-9	BAFC 2004-5 1A1		07/01/2023	Paydown		9,708	9,708	9,708	9,708	0	0	0	0	0	9,708	0	0	0	298	12/20/2034
05946X-NN-9	BAFC 2004-5 1A1		08/01/2023	Paydown		9,755	9,755	9,755	9,755	0	0	0	0	0	9,755	0	0	0	342	12/20/2034
05946X-NN-9	BAFC 2004-5 1A1		09/01/2023	Paydown		9,803	9,803	9,803	9,803	0	0	0	0	0	9,803	0	0	0	386	12/20/2034
05946X-NN-9	BAFC 2004-5 1A1		10/01/2023	Paydown		9,851	9,851	9,851	9,851	0	0	0	0	0	9,851	0	0	0	431	12/20/2034
05946X-NN-9	BAFC 2004-5 1A1		11/01/2023	Paydown		9,899	9,899	9,899	9,899	0	0	0	0	0	9,899	0	0	0	476	12/20/2034
05946X-NN-9	BAFC 2004-5 1A1		12/01/2023	Paydown		9,947	9,947	9,947	9,947	0	0	0	0	0	9,947	0	0	0	522	12/20/2034
05948K-R4-3	BOAA 2005-10 1CB5		01/01/2023	Paydown		3,874	4,347	3,856	3,861	0	13	0	13	0	3,874	0	0	0	20	11/25/2035
05948K-R4-3	BOAA 2005-10 1CB5		02/01/2023	Paydown		5,193	5,193	4,607	4,612	0	581	0	581	0	5,193	0	0	0	48	11/25/2035
05948K-R4-3	BOAA 2005-10 1CB5		03/01/2023	Paydown		9,962	10,327	9,161	9,172	0	790	0	790	0	9,962	0	0	0	142	11/25/2035
05948K-R4-3	BOAA 2005-10 1CB5		04/01/2023	Paydown		17,737	17,737	15,735	15,754	0	1,984	0	1,984	0	17,737	0	0	0	325	11/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05948K-R4-3	BOAA 2005-10 1CB5		05/01/2023	Paydown		5,797	6,223	5,520	5,527	0	270	0	270	0	5,797	0	0	0	143	11/25/2035
05948K-R4-3	BOAA 2005-10 1CB5		06/01/2023	Paydown		4,450	4,450	3,948	3,952	0	498	0	498	0	4,450	0	0	0	122	11/25/2035
05948K-R4-3	BOAA 2005-10 1CB5		07/01/2023	Paydown		7,299	21,286	18,883	18,906	0	(11,607)	0	(11,607)	0	7,299	0	0	0	683	11/25/2035
05948K-R4-3	BOAA 2005-10 1CB5		08/01/2023	Paydown		13,587	14,076	12,486	12,501	0	1,086	0	1,086	0	13,587	0	0	0	516	11/25/2035
05948K-R4-3	BOAA 2005-10 1CB5		09/01/2023	Paydown		4,439	4,786	4,246	4,251	0	188	0	188	0	4,439	0	0	0	197	11/25/2035
05948K-R4-3	BOAA 2005-10 1CB5		10/01/2023	Paydown		4,207	4,543	4,030	4,035	0	172	0	172	0	4,207	0	0	0	208	11/25/2035
05948K-R4-3	BOAA 2005-10 1CB5		11/01/2023	Paydown		4,170	4,541	4,028	4,033	0	137	0	137	0	4,170	0	0	0	229	11/25/2035
05948K-R4-3	BOAA 2005-10 1CB5		12/01/2023	Paydown		9,289	9,664	8,572	8,583	0	706	0	706	0	9,289	0	0	0	531	11/25/2035
05949C-MV-5	BOAMS 2005-K 4A1		01/01/2023	Paydown		426	430	394	225	0	200	0	200	0	426	0	0	0	1	12/25/2035
05949C-MV-5	BOAMS 2005-K 4A1		02/01/2023	Paydown		421	431	395	226	0	195	0	195	0	421	0	0	0	3	12/25/2035
05949C-MV-5	BOAMS 2005-K 4A1		03/01/2023	Paydown		432	478	438	251	0	182	0	182	0	432	0	0	0	4	12/25/2035
05949C-MV-5	BOAMS 2005-K 4A1		04/01/2023	Paydown		387	479	439	251	0	136	0	136	0	387	0	0	0	6	12/25/2035
05949C-MV-5	BOAMS 2005-K 4A1		05/01/2023	Paydown		401	436	400	229	0	172	0	172	0	401	0	0	0	7	12/25/2035
05949C-MV-5	BOAMS 2005-K 4A1		06/01/2023	Paydown		436	440	403	231	0	205	0	205	0	436	0	0	0	8	12/25/2035
05949C-MV-5	BOAMS 2005-K 4A1		07/01/2023	Paydown		434	439	402	230	0	204	0	204	0	434	0	0	0	10	12/25/2035
05949C-MV-5	BOAMS 2005-K 4A1		08/01/2023	Paydown		434	440	404	231	0	203	0	203	0	434	0	0	0	11	12/25/2035
05949C-MV-5	BOAMS 2005-K 4A1		09/01/2023	Paydown		437	442	405	232	0	206	0	206	0	437	0	0	0	12	12/25/2035
05949C-MV-5	BOAMS 2005-K 4A1		10/01/2023	Paydown		431	443	406	232	0	198	0	198	0	431	0	0	0	14	12/25/2035
05949C-MV-5	BOAMS 2005-K 4A1		11/01/2023	Paydown		414	418	383	219	0	194	0	194	0	414	0	0	0	15	12/25/2035
05949C-MV-5	BOAMS 2005-K 4A1		12/01/2023	Paydown		448	452	415	237	0	210	0	210	0	448	0	0	0	17	12/25/2035
05950A-AQ-9	BOAA 2006-4 3CB3		01/01/2023	Paydown		49,148	55,163	44,427	31,908	0	17,240	0	17,240	0	49,148	0	0	0	276	05/25/2046
05950A-AQ-9	BOAA 2006-4 3CB3		02/01/2023	Paydown		6,752	10,107	8,140	5,846	0	906	0	906	0	6,752	0	0	0	101	05/25/2046
05950A-AQ-9	BOAA 2006-4 3CB3		03/01/2023	Paydown		23,618	26,840	21,616	15,525	0	8,093	0	8,093	0	23,618	0	0	0	403	05/25/2046
05950A-AQ-9	BOAA 2006-4 3CB3		04/01/2023	Paydown		91,730	94,952	76,472	54,923	0	36,807	0	36,807	0	91,730	0	0	0	1,899	05/25/2046
05950A-AQ-9	BOAA 2006-4 3CB3		05/01/2023	Paydown		0	(6,845)	(5,513)	(3,959)	0	3,959	0	3,959	0	0	0	0	0	137	05/25/2046
05950A-AQ-9	BOAA 2006-4 3CB3		06/01/2023	Paydown		6,802	9,852	7,935	5,699	0	1,104	0	1,104	0	6,802	0	0	0	295	05/25/2046
05950A-AQ-9	BOAA 2006-4 3CB3		07/01/2023	Paydown		80,437	129,931	104,644	75,155	0	5,282	0	5,282	0	80,437	0	0	0	4,534	05/25/2046
05950A-AQ-9	BOAA 2006-4 3CB3		08/01/2023	Paydown		5,817	9,980	8,037	5,772	0	44	0	44	0	5,817	0	0	0	398	05/25/2046
05950A-AQ-9	BOAA 2006-4 3CB3		09/01/2023	Paydown		4,633	9,768	7,867	5,650	0	(1,017)	0	(1,017)	0	4,633	0	0	0	439	05/25/2046
05950A-AQ-9	BOAA 2006-4 3CB3		10/01/2023	Paydown		7,904	9,787	7,882	5,661	0	2,243	0	2,243	0	7,904	0	0	0	488	05/25/2046
05950A-AQ-9	BOAA 2006-4 3CB3		11/01/2023	Paydown		12,758	15,205	12,246	8,795	0	3,963	0	3,963	0	12,758	0	0	0	835	05/25/2046
05950A-AQ-9	BOAA 2006-4 3CB3		12/01/2023	Paydown		7,693	9,999	8,053	5,784	0	1,909	0	1,909	0	7,693	0	0	0	599	05/25/2046
05950L-AE-2	BOAMS 2006-3 1A5		01/01/2023	Paydown		0	4,353	3,783	2,699	0	(2,699)	0	(2,699)	0	0	0	0	0	25	10/25/2036
05950L-AE-2	BOAMS 2006-3 1A5		02/01/2023	Paydown		0	4,392	3,818	2,723	0	(2,723)	0	(2,723)	0	0	0	0	0	48	10/25/2036
05950L-AE-2	BOAMS 2006-3 1A5		03/01/2023	Paydown		0	4,433	3,853	2,748	0	(2,748)	0	(2,748)	0	0	0	0	0	75	10/25/2036
05950L-AE-2	BOAMS 2006-3 1A5		04/01/2023	Paydown		0	4,452	3,869	2,760	0	(2,760)	0	(2,760)	0	0	0	0	0	101	10/25/2036
05950L-AE-2	BOAMS 2006-3 1A5		05/01/2023	Paydown		0	4,428	3,848	2,745	0	(2,745)	0	(2,745)	0	0	0	0	0	127	10/25/2036
05950L-AE-2	BOAMS 2006-3 1A5		06/01/2023	Paydown		0	4,396	3,821	2,726	0	(2,726)	0	(2,726)	0	0	0	0	0	152	10/25/2036
05950L-AE-2	BOAMS 2006-3 1A5		07/01/2023	Paydown		139	4,662	4,052	2,890	0	(2,752)	0	(2,752)	0	139	0	0	0	188	10/25/2036
05950L-AE-2	BOAMS 2006-3 1A5		08/01/2023	Paydown		293	4,501	3,912	2,790	0	(2,497)	0	(2,497)	0	293	0	0	0	205	10/25/2036
05950L-AE-2	BOAMS 2006-3 1A5		09/01/2023	Paydown		1,373	4,523	3,931	2,804	0	(1,431)	0	(1,431)	0	1,373	0	0	0	230	10/25/2036
05950L-AE-2	BOAMS 2006-3 1A5		10/01/2023	Paydown		1,180	4,541	3,947	2,816	0	(1,636)	0	(1,636)	0	1,180	0	0	0	254	10/25/2036
05950L-AE-2	BOAMS 2006-3 1A5		11/01/2023	Paydown		1,302	4,560	3,963	2,827	0	(1,525)	0	(1,525)	0	1,302	0	0	0	279	10/25/2036
05950L-AE-2	BOAMS 2006-3 1A5		12/01/2023	Paydown		1,611	5,036	4,377	3,122	0	(1,511)	0	(1,511)	0	1,611	0	0	0	335	10/25/2036
05950M-AH-3	BAFC 2006-G 3A2		01/01/2023	Paydown		14,228	14,228	14,369	14,228	0	0	0	0	0	14,228	0	0	0	47	07/20/2036
05950M-AH-3	BAFC 2006-G 3A2		02/01/2023	Paydown		9,151	9,151	9,242	9,151	0	0	0	0	0	9,151	0	0	0	61	07/20/2036
05950M-AH-3	BAFC 2006-G 3A2		03/01/2023	Paydown		7,929	7,929	8,007	7,929	0	0	0	0	0	7,929	0	0	0	80	07/20/2036
05950M-AH-3	BAFC 2006-G 3A2		04/01/2023	Paydown		3,968	3,968	4,007	3,968	0	0	0	0	0	3,968	0	0	0	53	07/20/2036
05950M-AH-3	BAFC 2006-G 3A2		05/01/2023	Paydown		12,978	12,978	13,107	12,978	0	0	0	0	0	12,978	0	0	0	219	07/20/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05950M-AH-3	BAFC 2006-G 3A2		06/01/2023	Paydown		2,460	2,460	2,484	2,460	0	0	0	0	0	2,460	0	0	0	50	07/20/2036
05950M-AH-3	BAFC 2006-G 3A2		07/01/2023	Paydown		6,089	6,089	6,150	6,089	0	0	0	0	0	6,089	0	0	0	146	07/20/2036
05950M-AH-3	BAFC 2006-G 3A2		08/01/2023	Paydown		8,712	8,712	8,798	8,712	0	0	0	0	0	8,712	0	0	0	241	07/20/2036
05950M-AH-3	BAFC 2006-G 3A2		09/01/2023	Paydown		20,297	20,297	20,498	20,297	0	0	0	0	0	20,297	0	0	0	637	07/20/2036
05950M-AH-3	BAFC 2006-G 3A2		10/01/2023	Paydown		3,795	3,795	3,832	3,795	0	0	0	0	0	3,795	0	0	0	134	07/20/2036
05950M-AH-3	BAFC 2006-G 3A2		11/01/2023	Paydown		6,644	6,644	6,710	6,644	0	0	0	0	0	6,644	0	0	0	260	07/20/2036
05950M-AH-3	BAFC 2006-G 3A2		12/01/2023	Paydown		15,492	15,492	15,645	15,492	0	0	0	0	0	15,492	0	0	0	669	07/20/2036
059522-BC-5	BAFC 2007-C 4A1		01/01/2023	Paydown		7,212	7,532	6,428	6,428	0	0	0	0	0	6,428	0	784	784	23	05/20/2036
059522-BC-5	BAFC 2007-C 4A1		02/01/2023	Paydown		7,131	7,245	6,183	6,183	0	0	0	0	0	6,183	0	948	948	45	05/20/2036
059522-BC-5	BAFC 2007-C 4A1		03/01/2023	Paydown		6,574	6,738	5,751	5,751	0	0	0	0	0	5,751	0	824	824	64	05/20/2036
059522-BC-5	BAFC 2007-C 4A1		04/01/2023	Paydown		7,091	7,250	6,188	6,188	0	0	0	0	0	6,188	0	903	903	92	05/20/2036
059522-BC-5	BAFC 2007-C 4A1		05/01/2023	Paydown		7,121	7,121	6,078	6,078	0	0	0	0	0	6,078	0	1,044	1,044	112	05/20/2036
059522-BC-5	BAFC 2007-C 4A1		06/01/2023	Paydown		7,098	7,202	6,147	6,147	0	0	0	0	0	6,147	0	951	951	136	05/20/2036
059522-BC-5	BAFC 2007-C 4A1		07/01/2023	Paydown		7,099	7,330	6,255	6,255	0	0	0	0	0	6,255	0	844	844	162	05/20/2036
059522-BC-5	BAFC 2007-C 4A1		08/01/2023	Paydown		11,766	12,008	10,249	10,249	0	0	0	0	0	10,249	0	1,518	1,518	305	05/20/2036
059522-BC-5	BAFC 2007-C 4A1		09/01/2023	Paydown		9,845	9,845	8,402	8,402	0	0	0	0	0	8,402	0	1,443	1,443	282	05/20/2036
059522-BC-5	BAFC 2007-C 4A1		10/01/2023	Paydown		7,293	7,293	6,224	6,224	0	0	0	0	0	6,224	0	1,069	1,069	233	05/20/2036
059522-BC-5	BAFC 2007-C 4A1		11/01/2023	Paydown		6,853	6,977	5,955	5,955	0	0	0	0	0	5,955	0	899	899	248	05/20/2036
059522-BC-5	BAFC 2007-C 4A1		12/01/2023	Paydown		6,756	6,894	5,884	5,884	0	0	0	0	0	5,884	0	872	872	270	05/20/2036
06051G-BU-2	BANK OF AMERICA 2004-2 3A1		01/01/2023	Paydown		377	377	377	377	0	0	0	0	0	377	0	0	0	2	09/20/2034
06051G-BU-2	BANK OF AMERICA 2004-2 3A1		02/01/2023	Paydown		382	382	382	382	0	0	0	0	0	382	0	0	0	4	09/20/2034
06051G-BU-2	BANK OF AMERICA 2004-2 3A1		03/01/2023	Paydown		377	377	377	377	0	0	0	0	0	377	0	0	0	5	09/20/2034
06051G-BU-2	BANK OF AMERICA 2004-2 3A1		04/01/2023	Paydown		382	382	382	382	0	0	0	0	0	382	0	0	0	7	09/20/2034
06051G-BU-2	BANK OF AMERICA 2004-2 3A1		05/01/2023	Paydown		407	407	407	407	0	0	0	0	0	407	0	0	0	9	09/20/2034
06051G-BU-2	BANK OF AMERICA 2004-2 3A1		06/01/2023	Paydown		389	389	389	389	0	0	0	0	0	389	0	0	0	11	09/20/2034
06051G-BU-2	BANK OF AMERICA 2004-2 3A1		07/01/2023	Paydown		360	360	360	360	0	0	0	0	0	360	0	0	0	12	09/20/2034
06051G-BU-2	BANK OF AMERICA 2004-2 3A1		08/01/2023	Paydown		377	377	377	377	0	0	0	0	0	377	0	0	0	14	09/20/2034
06051G-BU-2	BANK OF AMERICA 2004-2 3A1		09/01/2023	Paydown		378	378	378	378	0	0	0	0	0	378	0	0	0	16	09/20/2034
06051G-BU-2	BANK OF AMERICA 2004-2 3A1		10/01/2023	Paydown		412	412	412	412	0	0	0	0	0	412	0	0	0	19	09/20/2034
06051G-BU-2	BANK OF AMERICA 2004-2 3A1		11/01/2023	Paydown		381	381	381	381	0	0	0	0	0	381	0	0	0	19	09/20/2034
06051G-BU-2	BANK OF AMERICA 2004-2 3A1		12/01/2023	Paydown		386	386	386	386	0	0	0	0	0	386	0	0	0	21	09/20/2034
06051G-EU-9	BANK OF AMERICA		01/11/2023	Maturity		2,000,000	2,000,000	1,988,880	1,999,934	0	66	0	66	0	2,000,000	0	0	0	33,000	01/11/2023
06051G-GZ-6	BANK OF AMERICA		09/12/2023	BANK OF AMERICA		1,202,813	1,250,000	1,312,238	1,276,483	0	(8,905)	0	(8,905)	0	1,267,577	0	(64,765)	(64,765)	48,036	01/23/2026
06051G-HM-4	BANK OF AMERICA		12/18/2023	JANE STREET ES		9,602,300	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(397,700)	(397,700)	601,499	07/23/2029
06051G-JB-6	BANK OF AMERICA		07/05/2023	BARCLAYS CAPITAL		184,318	221,000	216,531	216,922	0	226	0	226	0	217,148	0	(32,829)	(32,829)	3,946	04/29/2031
06051G-JB-6	BANK OF AMERICA		07/05/2023	SUSQUEHANNA INTL GROUP		61,752	74,000	72,504	72,635	0	76	0	76	0	72,710	0	(10,959)	(10,959)	1,321	04/29/2031
06051G-JB-6	BANK OF AMERICA		07/05/2023	JP MORGAN		7,510	9,000	8,818	8,834	0	9	0	9	0	8,843	0	(1,333)	(1,333)	161	04/29/2031
06051G-JB-6	BANK OF AMERICA		07/06/2023	BARCLAYS CAPITAL		409,875	496,000	485,971	486,848	0	514	0	514	0	487,362	0	(77,488)	(77,488)	8,964	04/29/2031
06051G-JE-0	BANK OF AMERICA		12/14/2023	ATHENE ANNUITY & LIFE		3,656,868	5,100,000	4,918,003	4,925,653	0	6,914	0	6,914	0	4,932,567	0	(1,275,699)	(1,275,699)	134,581	06/19/2041
06051G-JE-0	BANK OF AMERICA		12/18/2023	JANE STREET ES		5,629,372	7,794,000	7,661,112	7,667,119	0	5,210	0	5,210	0	7,672,329	0	(2,042,956)	(2,042,956)	209,147	06/19/2041
06051G-KL-2	BANK OF AMERICA		09/25/2023	GOLDMAN SACHS		1,069,094	1,300,000	1,300,000	1,300,000	0	0	0	0	0	1,300,000	0	(230,906)	(230,906)	52,637	03/08/2037
06051G-KY-4	BANK OF AMERICA		02/21/2023	JP MORGAN		9,609,200	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(390,800)	(390,800)	293,935	07/22/2033
06051G-KY-4	BANK OF AMERICA		07/26/2023	RILA		6,534,000	6,534,000	6,534,000	6,534,000	0	0	0	0	0	6,534,000	0	0	0	331,321	07/22/2033
06053F-AA-7	BANK OF AMERICA		07/24/2023	Maturity		5,000,000	5,000,000	5,056,350	5,003,864	0	(3,864)	0	(3,864)	0	5,000,000	0	0	0	205,000	07/24/2023
06406R-BM-8	BANK OF NEW YORK MELLON		04/12/2023	MARKET AXESS		1,075,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	75,000	75,000	27,387	10/25/2033
065402-BD-0	BANK 2019-BN18 C		01/01/2023	Paydown		0	0	1,268	1,122	0	(1,122)	0	(1,122)	0	0	0	0	0	17	05/15/2062
065402-BD-0	BANK 2019-BN18 C		02/01/2023	Paydown		0	0	1,273	1,126	0	(1,126)	0	(1,126)	0	0	0	0	0	35	05/15/2062
065402-BD-0	BANK 2019-BN18 C		03/01/2023	Paydown		0	0	1,610	1,424	0	(1,424)	0	(1,424)	0	0	0	0	0	66	05/15/2062
065402-BD-0	BANK 2019-BN18 C		04/01/2023	Paydown		0	0	1,285	1,136	0	(1,136)	0	(1,136)	0	0	0	0	0	73	05/15/2062

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
065402-BD-0	BANK 2019-BN18 C		05/01/2023	Paydown		0	0	1,400	1,238	0	(1,238)	0	(1,238)	0	0	0	0	0	99	05/15/2062
065402-BD-0	BANK 2019-BN18 C		06/01/2023	Paydown		0	0	1,295	1,146	0	(1,146)	0	(1,146)	0	0	0	0	0	112	05/15/2062
065402-BD-0	BANK 2019-BN18 C		07/01/2023	Paydown		0	0	1,410	1,247	0	(1,247)	0	(1,247)	0	0	0	0	0	141	05/15/2062
065402-BD-0	BANK 2019-BN18 C		08/01/2023	Paydown		0	0	1,306	1,155	0	(1,155)	0	(1,155)	0	0	0	0	0	152	05/15/2062
065402-BD-0	BANK 2019-BN18 C		09/01/2023	Paydown		0	0	1,311	1,160	0	(1,160)	0	(1,160)	0	0	0	0	0	173	05/15/2062
065402-BD-0	BANK 2019-BN18 C		10/01/2023	Paydown		0	0	1,426	1,261	0	(1,261)	0	(1,261)	0	0	0	0	0	208	05/15/2062
065402-BD-0	BANK 2019-BN18 C		11/01/2023	Paydown		0	0	1,322	1,169	0	(1,169)	0	(1,169)	0	0	0	0	0	214	05/15/2062
065402-BD-0	BANK 2019-BN18 C		12/01/2023	Paydown		0	0	1,436	1,270	0	(1,270)	0	(1,270)	0	0	0	0	0	252	05/15/2062
07274N-AN-3	BAYER US FINANCE II		07/26/2023	JP MORGAN		614,040	700,000	790,286	783,047	0	(2,454)	0	(2,454)	0	780,594	0	(166,554)	(166,554)	19,155	06/25/2038
07274N-BF-9	BAYER US FINANCE II		07/26/2023	RILA		4,229,689	4,466,000	4,201,447	4,225,977	0	3,711	0	3,711	0	4,229,689	0	0	0	202,508	07/15/2044
07335C-AK-0	BBCMS 2019-C4 XA		01/15/2023	Paydown		0	0	24,199	19,930	0	(19,930)	0	(19,930)	0	0	0	0	0	326	08/15/2052
07335C-AK-0	BBCMS 2019-C4 XA		02/01/2023	Paydown		0	0	11,642	9,588	0	(9,588)	0	(9,588)	0	0	0	0	0	313	08/15/2052
07335C-AK-0	BBCMS 2019-C4 XA		03/01/2023	Paydown		0	0	434,446	357,814	0	(357,814)	0	(357,814)	0	0	0	0	0	18,891	08/15/2052
07335C-AK-0	BBCMS 2019-C4 XA		04/01/2023	Paydown		0	0	12,158	10,013	0	(10,013)	0	(10,013)	0	0	0	0	0	708	08/15/2052
07335C-AK-0	BBCMS 2019-C4 XA		05/01/2023	Paydown		0	0	13,299	10,953	0	(10,953)	0	(10,953)	0	0	0	0	0	954	08/15/2052
07335C-AK-0	BBCMS 2019-C4 XA		06/01/2023	Paydown		0	0	12,262	10,099	0	(10,099)	0	(10,099)	0	0	0	0	0	1,061	08/15/2052
07335C-AK-0	BBCMS 2019-C4 XA		07/01/2023	Paydown		0	0	13,401	11,037	0	(11,037)	0	(11,037)	0	0	0	0	0	1,340	08/15/2052
07335C-AK-0	BBCMS 2019-C4 XA		08/01/2023	Paydown		0	0	12,865	10,596	0	(10,596)	0	(10,596)	0	0	0	0	0	1,476	08/15/2052
07335C-AK-0	BBCMS 2019-C4 XA		09/01/2023	Paydown		0	0	12,918	10,639	0	(10,639)	0	(10,639)	0	0	0	0	0	1,673	08/15/2052
07335C-AK-0	BBCMS 2019-C4 XA		10/01/2023	Paydown		0	0	14,107	11,618	0	(11,618)	0	(11,618)	0	0	0	0	0	2,017	08/15/2052
07335C-AK-0	BBCMS 2019-C4 XA		11/01/2023	Paydown		0	0	13,029	10,731	0	(10,731)	0	(10,731)	0	0	0	0	0	2,055	08/15/2052
07335C-AK-0	BBCMS 2019-C4 XA		12/01/2023	Paydown		0	0	14,214	11,707	0	(11,707)	0	(11,707)	0	0	0	0	0	2,433	08/15/2052
07384Y-NA-0	BSABS 2003-AC5 A5		01/01/2023	Paydown		330	330	327	330	0	0	0	0	0	330	0	0	0	1	10/25/2033
07384Y-NA-0	BSABS 2003-AC5 A5		02/01/2023	Paydown		357	357	353	357	0	0	0	0	0	357	0	0	0	3	10/25/2033
07384Y-NA-0	BSABS 2003-AC5 A5		03/01/2023	Paydown		373	373	368	373	0	0	0	0	0	373	0	0	0	5	10/25/2033
07384Y-NA-0	BSABS 2003-AC5 A5		04/01/2023	Paydown		709	709	701	709	0	0	0	0	0	709	0	0	0	12	10/25/2033
07384Y-NA-0	BSABS 2003-AC5 A5		05/01/2023	Paydown		315	315	311	315	0	0	0	0	0	315	0	0	0	7	10/25/2033
07384Y-NA-0	BSABS 2003-AC5 A5		06/01/2023	Paydown		806	806	796	806	0	0	0	0	0	806	0	0	0	21	10/25/2033
07384Y-NA-0	BSABS 2003-AC5 A5		07/01/2023	Paydown		1,102	1,102	1,090	1,102	0	0	0	0	0	1,102	0	0	0	34	10/25/2033
07384Y-NA-0	BSABS 2003-AC5 A5		08/01/2023	Paydown		1,383	1,383	1,367	1,383	0	0	0	0	0	1,383	0	0	0	48	10/25/2033
07384Y-NA-0	BSABS 2003-AC5 A5		09/01/2023	Paydown		308	308	304	308	0	0	0	0	0	308	0	0	0	12	10/25/2033
07384Y-NA-0	BSABS 2003-AC5 A5		10/01/2023	Paydown		354	354	350	354	0	0	0	0	0	354	0	0	0	16	10/25/2033
07384Y-NA-0	BSABS 2003-AC5 A5		11/01/2023	Paydown		327	327	323	327	0	0	0	0	0	327	0	0	0	16	10/25/2033
07384Y-NA-0	BSABS 2003-AC5 A5		12/01/2023	Paydown		912	912	901	912	0	0	0	0	0	912	0	0	0	48	10/25/2033
07386H-VR-9	BALTA 2005-7 21A1		01/01/2023	Paydown		90,260	90,261	82,460	82,460	0	7,800	0	7,800	0	90,260	0	0	0	301	09/25/2035
07386H-VR-9	BALTA 2005-7 21A1		02/01/2023	Paydown		58,336	58,336	53,294	53,294	0	5,042	0	5,042	0	58,336	0	0	0	390	09/25/2035
07386H-VR-9	BALTA 2005-7 21A1		03/01/2023	Paydown		21,520	21,520	19,660	19,660	0	1,860	0	1,860	0	21,520	0	0	0	216	09/25/2035
07386H-VR-9	BALTA 2005-7 21A1		04/01/2023	Paydown		69,307	69,326	63,334	63,334	0	5,973	0	5,973	0	69,307	0	0	0	929	09/25/2035
07386H-VR-9	BALTA 2005-7 21A1		05/01/2023	Paydown		35,620	35,655	32,573	32,573	0	3,046	0	3,046	0	35,620	0	0	0	602	09/25/2035
07386H-VR-9	BALTA 2005-7 21A1		06/01/2023	Paydown		140,919	140,919	128,739	128,739	0	12,180	0	12,180	0	140,919	0	0	0	2,915	09/25/2035
07386H-VR-9	BALTA 2005-7 21A1		07/01/2023	Paydown		97,871	97,899	89,438	89,438	0	8,433	0	8,433	0	97,871	0	0	0	2,453	09/25/2035
07386H-VR-9	BALTA 2005-7 21A1		08/01/2023	Paydown		36,739	36,790	33,610	33,610	0	3,129	0	3,129	0	36,739	0	0	0	1,082	09/25/2035
07386H-VR-9	BALTA 2005-7 21A1		09/01/2023	Paydown		52,417	52,474	47,939	47,939	0	4,478	0	4,478	0	52,417	0	0	0	1,771	09/25/2035
07386H-VR-9	BALTA 2005-7 21A1		10/01/2023	Paydown		91,254	91,448	83,544	83,544	0	7,710	0	7,710	0	91,254	0	0	0	3,485	09/25/2035
07386H-VR-9	BALTA 2005-7 21A1		11/01/2023	Paydown		36,206	36,206	33,076	33,076	0	3,129	0	3,129	0	36,206	0	0	0	1,538	09/25/2035
07386H-VR-9	BALTA 2005-7 21A1		12/01/2023	Paydown		32,571	32,571	29,756	29,756	0	2,815	0	2,815	0	32,571	0	0	0	1,530	09/25/2035
073871-BL-8	BALTA 2006-4 31A1		01/01/2023	Paydown		5,170	4,079	3,212	3,212	0	1,958	0	1,958	0	5,170	0	0	0	17	07/25/2036
073871-BL-8	BALTA 2006-4 31A1		02/01/2023	Paydown		7,931	7,703	6,066	6,066	0	1,865	0	1,865	0	7,931	0	0	0	50	07/25/2036
073871-BL-8	BALTA 2006-4 31A1		03/01/2023	Paydown		8,054	7,409	5,835	5,835	0	2,219	0	2,219	0	8,054	0	0	0	78	07/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
073871-BL-8	BALTA 2006-4 31A1		04/01/2023	Paydown		10,277	10,277	8,093	8,093	0	2,183	0	2,183	0	10,277	0	0	0	127	07/25/2036
073871-BL-8	BALTA 2006-4 31A1		05/01/2023	Paydown		1,029	1,029	811	811	0	219	0	219	0	1,029	0	0	0	16	07/25/2036
073871-BL-8	BALTA 2006-4 31A1		06/01/2023	Paydown		994	994	782	782	0	211	0	211	0	994	0	0	0	19	07/25/2036
073871-BL-8	BALTA 2006-4 31A1		07/01/2023	Paydown		5,618	5,618	4,288	4,424	0	1,330	136	1,194	0	5,618	0	0	0	128	07/25/2036
073871-BL-8	BALTA 2006-4 31A1		08/01/2023	Paydown		3,804	3,804	2,904	2,996	0	901	92	809	0	3,804	0	0	0	100	07/25/2036
073871-BL-8	BALTA 2006-4 31A1		09/01/2023	Paydown		3,243	3,243	2,475	2,554	0	768	79	689	0	3,243	0	0	0	97	07/25/2036
073871-BL-8	BALTA 2006-4 31A1		10/01/2023	Paydown		825	825	630	650	0	195	20	175	0	825	0	0	0	28	07/25/2036
073871-BL-8	BALTA 2006-4 31A1		11/01/2023	Paydown		847	847	646	667	0	200	21	179	0	847	0	0	0	32	07/25/2036
073871-BL-8	BALTA 2006-4 31A1		12/01/2023	Paydown		651	651	497	513	0	154	16	138	0	651	0	0	0	27	07/25/2036
073871-BL-8	BALTA 2006-4 31A1		12/12/2023	ATHENE ANNUITY & LIFE		276,067	425,852	325,036	335,374	0	3,106	10,338	(7,232)	0	328,142	0	(52,075)	(52,075)	18,097	07/25/2036
07387A-AA-3	BSARM 2005-1 1A1		01/02/2023	Paydown		2,038	2,038	2,025	2,038	0	0	0	0	0	2,038	0	0	0	7	03/25/2035
07387A-AA-3	BSARM 2005-1 1A1		02/01/2023	Paydown		1,942	1,942	1,930	1,942	0	0	0	0	0	1,942	0	0	0	14	03/25/2035
07387A-AA-3	BSARM 2005-1 1A1		03/01/2023	Paydown		1,831	1,831	1,819	1,831	0	0	0	0	0	1,831	0	0	0	19	03/25/2035
07387A-AA-3	BSARM 2005-1 1A1		04/03/2023	Paydown		7,173	7,173	7,127	7,173	0	0	0	0	0	7,173	0	0	0	102	03/25/2035
07387A-AA-3	BSARM 2005-1 1A1		05/01/2023	Paydown		2,210	2,210	2,196	2,210	0	0	0	0	0	2,210	0	0	0	39	03/25/2035
07387A-AA-3	BSARM 2005-1 1A1		06/01/2023	Paydown		87,550	87,550	86,987	87,550	0	0	0	0	0	87,550	0	0	0	1,876	03/25/2035
07387A-AA-3	BSARM 2005-1 1A1		07/03/2023	Paydown		2,110	2,110	2,096	2,110	0	0	0	0	0	2,110	0	0	0	53	03/25/2035
07387A-AA-3	BSARM 2005-1 1A1		08/01/2023	Paydown		62,814	62,814	62,410	62,814	0	0	0	0	0	62,814	0	0	0	1,824	03/25/2035
07387A-AA-3	BSARM 2005-1 1A1		09/01/2023	Paydown		2,906	2,906	2,887	2,906	0	0	0	0	0	2,906	0	0	0	95	03/25/2035
07387A-AA-3	BSARM 2005-1 1A1		10/02/2023	Paydown		1,770	1,770	1,759	1,770	0	0	0	0	0	1,770	0	0	0	65	03/25/2035
07387A-AA-3	BSARM 2005-1 1A1		11/01/2023	Paydown		1,537	1,537	1,527	1,537	0	0	0	0	0	1,537	0	0	0	63	03/25/2035
07387A-AA-3	BSARM 2005-1 1A1		12/01/2023	Paydown		2,170	2,170	2,156	2,170	0	0	0	0	0	2,170	0	0	0	97	03/25/2035
07387A-AV-7	BSARM 2005-3 1A1		01/02/2023	Paydown		863	863	850	850	0	13	0	13	0	863	0	0	0	2	06/25/2035
07387A-AV-7	BSARM 2005-3 1A1		02/01/2023	Paydown		705	697	687	687	0	18	0	18	0	705	0	0	0	3	06/25/2035
07387A-AV-7	BSARM 2005-3 1A1		03/01/2023	Paydown		790	790	778	778	0	12	0	12	0	790	0	0	0	6	06/25/2035
07387A-AV-7	BSARM 2005-3 1A1		04/03/2023	Paydown		731	723	712	712	0	19	0	19	0	731	0	0	0	8	06/25/2035
07387A-AV-7	BSARM 2005-3 1A1		05/01/2023	Paydown		697	697	686	686	0	10	0	10	0	697	0	0	0	10	06/25/2035
07387A-AV-7	BSARM 2005-3 1A1		06/01/2023	Paydown		108,930	108,930	107,295	107,295	0	1,635	0	1,635	0	108,930	0	0	0	1,974	06/25/2035
07387A-AV-7	BSARM 2005-3 1A1		07/03/2023	Paydown		253	253	249	249	0	4	0	4	0	253	0	0	0	6	06/25/2035
07387A-AV-7	BSARM 2005-3 1A1		08/01/2023	Paydown		193	193	190	190	0	3	0	3	0	193	0	0	0	5	06/25/2035
07387A-AV-7	BSARM 2005-3 1A1		09/01/2023	Paydown		193	193	190	190	0	3	0	3	0	193	0	0	0	6	06/25/2035
07387A-AV-7	BSARM 2005-3 1A1		10/02/2023	Paydown		193	193	190	190	0	3	0	3	0	193	0	0	0	6	06/25/2035
07387A-AV-7	BSARM 2005-3 1A1		11/01/2023	Paydown		187	187	185	185	0	3	0	3	0	187	0	0	0	7	06/25/2035
07387A-AV-7	BSARM 2005-3 1A1		12/01/2023	Paydown		187	187	185	185	0	3	0	3	0	187	0	0	0	8	06/25/2035
07387A-AW-5	BSARM 2005-3 2A1		01/02/2023	Paydown		3,089	3,190	3,036	3,036	0	54	0	54	0	3,089	0	0	0	10	06/25/2035
07387A-AW-5	BSARM 2005-3 2A1		02/01/2023	Paydown		461	537	511	511	0	(50)	0	(50)	0	461	0	0	0	4	06/25/2035
07387A-AW-5	BSARM 2005-3 2A1		03/01/2023	Paydown		401	592	563	563	0	(162)	0	(162)	0	401	0	0	0	6	06/25/2035
07387A-AW-5	BSARM 2005-3 2A1		04/03/2023	Paydown		503	586	558	558	0	(55)	0	(55)	0	503	0	0	0	8	06/25/2035
07387A-AW-5	BSARM 2005-3 2A1		05/01/2023	Paydown		4,478	4,670	4,444	4,444	0	34	0	34	0	4,478	0	0	0	82	06/25/2035
07387A-AW-5	BSARM 2005-3 2A1		06/01/2023	Paydown		34,294	34,294	32,636	32,636	0	1,658	0	1,658	0	34,294	0	0	0	743	06/25/2035
07387A-AW-5	BSARM 2005-3 2A1		07/03/2023	Paydown		1,391	1,391	1,324	1,324	0	67	0	67	0	1,391	0	0	0	36	06/25/2035
07387A-AW-5	BSARM 2005-3 2A1		08/01/2023	Paydown		365	365	347	347	0	18	0	18	0	365	0	0	0	11	06/25/2035
07387A-AW-5	BSARM 2005-3 2A1		09/01/2023	Paydown		629	629	599	599	0	30	0	30	0	629	0	0	0	21	06/25/2035
07387A-AW-5	BSARM 2005-3 2A1		10/02/2023	Paydown		1,148	1,148	1,092	1,092	0	55	0	55	0	1,148	0	0	0	43	06/25/2035
07387A-AW-5	BSARM 2005-3 2A1		11/01/2023	Paydown		353	353	336	336	0	17	0	17	0	353	0	0	0	15	06/25/2035
07387A-AW-5	BSARM 2005-3 2A1		12/01/2023	Paydown		856	856	815	815	0	41	0	41	0	856	0	0	0	39	06/25/2035
07387A-AW-5	BSARM 2005-3 2A1		12/12/2023	ATHENE ANNUITY & LIFE		81,872	91,482	87,060	87,060	0	0	0	0	0	87,060	0	(5,188)	(5,188)	4,335	06/25/2035
073914-WC-3	BSMSI 1997-6 3A		01/01/2023	Paydown		89	89	90	90	0	(1)	0	(1)	0	89	0	0	0	0	06/25/2030
073914-WC-3	BSMSI 1997-6 3A		01/01/2023	Paydown		226	226	229	229	0	(3)	0	(3)	0	226	0	0	0	1	06/25/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
073914-WC-3	BSMSI 1997-6 3A		02/01/2023	Paydown		67	67	67	67	0	(1)	0	(1)	0	67	0	0	0	0	06/25/2030
073914-WC-3	BSMSI 1997-6 3A		03/01/2023	Paydown		65	65	66	66	0	(1)	0	(1)	0	65	0	0	0	1	06/25/2030
073914-WC-3	BSMSI 1997-6 3A		04/01/2023	Paydown		77	77	78	78	0	(1)	0	(1)	0	77	0	0	0	1	06/25/2030
073914-WC-3	BSMSI 1997-6 3A		06/01/2023	Paydown		69	69	70	70	0	(1)	0	(1)	0	69	0	0	0	1	06/25/2030
073914-WC-3	BSMSI 1997-6 3A		07/01/2023	Paydown		68	68	69	69	0	(1)	0	(1)	0	68	0	0	0	1	06/25/2030
073914-WC-3	BSMSI 1997-6 3A		08/01/2023	Paydown		69	69	70	70	0	(1)	0	(1)	0	69	0	0	0	2	06/25/2030
073914-WC-3	BSMSI 1997-6 3A		09/01/2023	Paydown		147	147	149	149	0	(2)	0	(2)	0	147	0	0	0	4	06/25/2030
073914-WC-3	BSMSI 1997-6 3A		10/01/2023	Paydown		54	54	54	54	0	(1)	0	(1)	0	54	0	0	0	2	06/25/2030
073914-WC-3	BSMSI 1997-6 3A		11/01/2023	Paydown		54	54	55	55	0	(1)	0	(1)	0	54	0	0	0	2	06/25/2030
073914-WC-3	BSMSI 1997-6 3A		12/01/2023	Paydown		54	54	55	55	0	(1)	0	(1)	0	54	0	0	0	2	06/25/2030
075887-BW-8	BECTON DICKINSON		12/18/2023	JANE STREET ES		8,710,005	9,029,000	8,605,560	8,798,712	0	46,684	0	46,684	0	8,845,397	0	(135,391)	(135,391)	347,065	06/06/2027
08162B-BG-6	BMARK 2019-B11 B		01/01/2023	Paydown		0	0	810	694	0	(694)	0	(694)	0	0	0	0	0	12	05/15/2052
08162B-BG-6	BMARK 2019-B11 B		02/01/2023	Paydown		0	0	813	697	0	(697)	0	(697)	0	0	0	0	0	23	05/15/2052
08162B-BG-6	BMARK 2019-B11 B		03/01/2023	Paydown		0	0	1,050	899	0	(899)	0	(899)	0	0	0	0	0	45	05/15/2052
08162B-BG-6	BMARK 2019-B11 B		04/01/2023	Paydown		0	0	821	703	0	(703)	0	(703)	0	0	0	0	0	49	05/15/2052
08162B-BG-6	BMARK 2019-B11 B		05/01/2023	Paydown		0	0	902	773	0	(773)	0	(773)	0	0	0	0	0	67	05/15/2052
08162B-BG-6	BMARK 2019-B11 B		06/01/2023	Paydown		0	0	828	709	0	(709)	0	(709)	0	0	0	0	0	75	05/15/2052
08162B-BG-6	BMARK 2019-B11 B		07/01/2023	Paydown		0	0	909	779	0	(779)	0	(779)	0	0	0	0	0	95	05/15/2052
08162B-BG-6	BMARK 2019-B11 B		08/01/2023	Paydown		0	0	835	716	0	(716)	0	(716)	0	0	0	0	0	101	05/15/2052
08162B-BG-6	BMARK 2019-B11 B		09/01/2023	Paydown		0	0	839	719	0	(719)	0	(719)	0	0	0	0	0	116	05/15/2052
08162B-BG-6	BMARK 2019-B11 B		10/01/2023	Paydown		0	0	919	788	0	(788)	0	(788)	0	0	0	0	0	140	05/15/2052
08162B-BG-6	BMARK 2019-B11 B		11/01/2023	Paydown		0	0	846	725	0	(725)	0	(725)	0	0	0	0	0	143	05/15/2052
08162B-BG-6	BMARK 2019-B11 B		12/01/2023	Paydown		0	0	926	794	0	(794)	0	(794)	0	0	0	0	0	170	05/15/2052
08163D-AG-2	BMARK 2021-B25 C		01/01/2023	Paydown		0	0	3,625	3,247	0	(3,247)	0	(3,247)	0	0	0	0	0	43	04/15/2054
08163D-AG-2	BMARK 2021-B25 C		02/01/2023	Paydown		0	0	3,637	3,257	0	(3,257)	0	(3,257)	0	0	0	0	0	85	04/15/2054
08163D-AG-2	BMARK 2021-B25 C		03/01/2023	Paydown		0	0	4,404	3,945	0	(3,945)	0	(3,945)	0	0	0	0	0	155	04/15/2054
08163D-AG-2	BMARK 2021-B25 C		04/01/2023	Paydown		0	0	3,663	3,281	0	(3,281)	0	(3,281)	0	0	0	0	0	176	04/15/2054
08163D-AG-2	BMARK 2021-B25 C		05/01/2023	Paydown		0	0	4,440	3,977	0	(3,977)	0	(3,977)	0	0	0	0	0	266	04/15/2054
08163D-AG-2	BMARK 2021-B25 C		06/01/2023	Paydown		0	0	4,169	3,734	0	(3,734)	0	(3,734)	0	0	0	0	0	304	04/15/2054
08163D-AG-2	BMARK 2021-B25 C		07/01/2023	Paydown		0	0	4,467	4,001	0	(4,001)	0	(4,001)	0	0	0	0	0	378	04/15/2054
08163D-AG-2	BMARK 2021-B25 C		08/01/2023	Paydown		0	0	4,197	3,759	0	(3,759)	0	(3,759)	0	0	0	0	0	409	04/15/2054
08163D-AG-2	BMARK 2021-B25 C		10/01/2023	Paydown		0	0	8,718	7,809	0	(7,809)	0	(7,809)	0	0	0	0	0	1,064	04/15/2054
08163D-AG-2	BMARK 2021-B25 C		11/01/2023	Paydown		0	0	4,239	3,797	0	(3,797)	0	(3,797)	0	0	0	0	0	572	04/15/2054
08163D-AG-2	BMARK 2021-B25 C		12/01/2023	Paydown		0	0	4,535	4,063	0	(4,063)	0	(4,063)	0	0	0	0	0	665	04/15/2054
08576P-AA-9	BERRY GLOBAL		02/06/2023	ATHENE ANNUITY & LIFE		814,245	836,000	836,000	836,000	0	0	0	0	0	836,000	0	(21,755)	(21,755)	17,870	02/15/2026
08863*-AA-7	LOWES WHEELING		01/25/2023	Redemption		41,932	41,932	42,335	42,005	0	(73)	0	(73)	0	41,932	0	0	0	209	09/25/2025
08863*-AA-7	LOWES WHEELING		02/25/2023	Redemption		42,142	42,142	42,546	42,215	0	(74)	0	(74)	0	42,142	0	0	0	421	09/25/2025
08863*-AA-7	LOWES WHEELING		03/25/2023	Redemption		42,352	42,352	42,758	42,426	0	(74)	0	(74)	0	42,352	0	0	0	634	09/25/2025
08863*-AA-7	LOWES WHEELING		04/25/2023	Redemption		42,563	42,563	42,972	42,638	0	(74)	0	(74)	0	42,563	0	0	0	850	09/25/2025
08863*-AA-7	LOWES WHEELING		05/25/2023	Redemption		42,776	42,776	43,186	42,850	0	(75)	0	(75)	0	42,776	0	0	0	1,068	09/25/2025
08863*-AA-7	LOWES WHEELING		06/25/2023	Redemption		42,989	42,989	43,402	43,064	0	(75)	0	(75)	0	42,989	0	0	0	1,288	09/25/2025
08863*-AA-7	LOWES WHEELING		07/25/2023	Redemption		43,204	43,204	43,618	43,279	0	(75)	0	(75)	0	43,204	0	0	0	1,510	09/25/2025
08863*-AA-7	LOWES WHEELING		08/25/2023	Redemption		43,419	43,419	43,836	43,495	0	(76)	0	(76)	0	43,419	0	0	0	1,734	09/25/2025
08863*-AA-7	LOWES WHEELING		09/25/2023	Redemption		43,636	43,636	44,055	43,712	0	(76)	0	(76)	0	43,636	0	0	0	1,960	09/25/2025
08863*-AA-7	LOWES WHEELING		10/25/2023	Redemption		43,854	43,854	44,275	43,931	0	(76)	0	(76)	0	43,854	0	0	0	2,189	09/25/2025
08863*-AA-7	LOWES WHEELING		11/25/2023	Redemption		44,073	44,073	44,496	44,150	0	(77)	0	(77)	0	44,073	0	0	0	2,420	09/25/2025
08863*-AA-7	LOWES WHEELING		12/25/2023	Redemption		44,293	44,293	44,718	44,370	0	(77)	0	(77)	0	44,293	0	0	0	2,653	09/25/2025
088818-AA-3	ABBOTT LABORATORIES		01/15/2023	Redemption		49,174	49,174	49,174	49,174	0	0	0	0	0	49,174	0	0	0	192	06/15/2032
088818-AA-3	ABBOTT LABORATORIES		02/15/2023	Redemption		49,366	49,366	49,366	49,366	0	0	0	0	0	49,366	0	0	0	385	06/15/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
08881@-AA-3	ABBOTT LABORATORIES		03/15/2023	Redemption		49,559	49,559	49,559	49,559	0	0	0	0	0	49,559	0	0	0	580	06/15/2032
08881@-AA-3	ABBOTT LABORATORIES		04/15/2023	Redemption		49,752	49,752	49,752	49,752	0	0	0	0	0	49,752	0	0	0	776	06/15/2032
08881@-AA-3	ABBOTT LABORATORIES		05/15/2023	Redemption		49,946	49,946	49,946	49,946	0	0	0	0	0	49,946	0	0	0	974	06/15/2032
08881@-AA-3	ABBOTT LABORATORIES		06/15/2023	Redemption		50,141	50,141	50,141	50,141	0	0	0	0	0	50,141	0	0	0	1,173	06/15/2032
08881@-AA-3	ABBOTT LABORATORIES		07/15/2023	Redemption		50,336	50,336	50,336	50,336	0	0	0	0	0	50,336	0	0	0	1,374	06/15/2032
08881@-AA-3	ABBOTT LABORATORIES		08/15/2023	Redemption		50,533	50,533	50,533	50,533	0	0	0	0	0	50,533	0	0	0	1,577	06/15/2032
08881@-AA-3	ABBOTT LABORATORIES		09/15/2023	Redemption		50,730	50,730	50,730	50,730	0	0	0	0	0	50,730	0	0	0	1,781	06/15/2032
08881@-AA-3	ABBOTT LABORATORIES		10/15/2023	Redemption		50,928	50,928	50,928	50,928	0	0	0	0	0	50,928	0	0	0	1,986	06/15/2032
08881@-AA-3	ABBOTT LABORATORIES		11/15/2023	Redemption		51,126	51,126	51,126	51,126	0	0	0	0	0	51,126	0	0	0	2,193	06/15/2032
08881@-AA-3	ABBOTT LABORATORIES		12/15/2023	Redemption		51,326	51,326	51,326	51,326	0	0	0	0	0	51,326	0	0	0	2,402	06/15/2032
090572-AR-9	BIO-RAD LABORATORIES		09/08/2023	GOLDMAN SACHS		4,671,500	5,000,000	4,989,600	4,991,076	0	1,523	0	1,523	0	4,992,600	0	(321,100)	(321,100)	163,625	03/15/2027
090572-AR-9	BIO-RAD LABORATORIES		09/08/2023	GOLDMAN SACHS		3,823,156	4,092,000	4,083,489	4,084,697	0	1,247	0	1,247	0	4,085,943	0	(262,788)	(262,788)	133,911	03/15/2027
09062X-AH-6	BIOGEN		12/11/2023	GOLDMAN SACHS		4,126,150	5,000,000	5,052,800	5,041,248	0	(5,169)	0	(5,169)	0	5,036,079	0	(909,929)	(909,929)	125,625	05/01/2030
092114-AB-3	BLACK HILLS POWER		12/14/2023	ATHENE ANNUITY & LIFE		5,006,241	5,000,000	5,519,112	5,428,442	0	(16,860)	0	(16,860)	0	5,411,582	0	(405,341)	(405,341)	342,830	11/01/2039
09261H-AD-9	BLACKSTONE PRIVATE FINANCE		01/24/2023	BARCLAYS CAPITAL		462,949	544,000	540,187	541,063	0	44	0	44	0	541,107	0	(78,158)	(78,158)	1,626	12/15/2026
09261H-AD-9	BLACKSTONE PRIVATE FINANCE		03/02/2023	BARCLAYS CAPITAL		415,647	490,000	486,565	487,355	0	107	0	107	0	487,462	0	(71,814)	(71,814)	2,894	12/15/2026
09261H-AD-9	BLACKSTONE PRIVATE FINANCE		03/02/2023	BARCLAYS CAPITAL		8,484	10,000	9,930	9,946	0	2	0	2	0	9,948	0	(1,465)	(1,465)	59	12/15/2026
09261H-AD-9	BLACKSTONE PRIVATE FINANCE		07/20/2023	BARCLAYS CAPITAL		292,504	343,000	340,596	341,148	0	249	0	249	0	341,397	0	(48,893)	(48,893)	5,477	12/15/2026
09261H-AD-9	BLACKSTONE PRIVATE		07/20/2023	MORGAN STANLEY		134,034	157,000	155,899	156,152	0	114	0	114	0	156,266	0	(22,232)	(22,232)	2,507	12/15/2026
09261H-AK-3	BLACKSTONE PRIVATE		02/13/2023	BARCLAYS CAPITAL		436,945	500,000	498,318	498,616	0	44	0	44	0	498,660	0	(61,715)	(61,715)	6,771	03/15/2027
097023-BY-0	BOEING		12/27/2023	ATHENE ANNUITY & LIFE		1,919,062	2,365,000	2,379,375	2,378,648	0	(725)	0	(725)	0	2,377,923	0	(458,861)	(458,861)	111,010	03/01/2038
097023-CD-5	BOEING		01/10/2023	GOLDMAN SACHS		451,520	500,000	453,805	457,738	0	183	0	183	0	457,920	0	(6,400)	(6,400)	5,822	03/01/2029
097023-CD-5	BOEING		12/18/2023	JANE STREET ES		67,553	73,000	75,912	74,980	0	(303)	0	(303)	0	74,676	0	(7,123)	(7,123)	3,043	03/01/2029
097023-CJ-2	BOEING		12/27/2023	ATHENE ANNUITY & LIFE		1,623,607	1,835,000	1,916,397	1,910,035	0	(5,687)	0	(5,687)	0	1,904,349	0	(280,742)	(280,742)	76,336	05/01/2034
097023-CV-5	BOEING		12/27/2023	ATHENE ANNUITY & LIFE		4,741,314	4,600,000	5,876,680	5,822,582	0	(55,544)	0	(55,544)	0	5,767,038	0	(1,025,723)	(1,025,723)	303,252	05/01/2040
09748R-AA-6	BOJA 2020-1A A2		01/20/2023	Paydown		45,075	45,075	45,154	45,154	0	(79)	0	(79)	0	45,075	0	0	0	432	10/20/2050
09748R-AA-6	BOJA 2020-1A A2		04/20/2023	Paydown		45,075	45,075	45,154	45,154	0	(79)	0	(79)	0	45,075	0	0	0	864	10/20/2050
09748R-AA-6	BOJA 2020-1A A2		07/20/2023	Paydown		45,075	45,075	45,154	45,154	0	(79)	0	(79)	0	45,075	0	0	0	1,295	10/20/2050
09748R-AA-6	BOJA 2020-1A A2		10/20/2023	Paydown		45,075	45,075	45,154	45,154	0	(79)	0	(79)	0	45,075	0	0	0	1,727	10/20/2050
09751#-AA-6	NEBRASKA MEDICINE		01/15/2023	Redemption		19,066	19,066	19,066	19,066	0	0	0	0	0	19,066	0	0	0	48	12/15/2041
09751#-AA-6	NEBRASKA MEDICINE		02/15/2023	Redemption		19,114	19,114	19,114	19,114	0	0	0	0	0	19,114	0	0	0	96	12/15/2041
09751#-AA-6	NEBRASKA MEDICINE		03/15/2023	Redemption		19,162	19,162	19,162	19,162	0	0	0	0	0	19,162	0	0	0	144	12/15/2041
09751#-AA-6	NEBRASKA MEDICINE		04/15/2023	Redemption		19,209	19,209	19,209	19,209	0	0	0	0	0	19,209	0	0	0	192	12/15/2041
09751#-AA-6	NEBRASKA MEDICINE		05/15/2023	Redemption		19,258	19,258	19,258	19,258	0	0	0	0	0	19,258	0	0	0	241	12/15/2041
09751#-AA-6	NEBRASKA MEDICINE		06/15/2023	Redemption		19,306	19,306	19,306	19,306	0	0	0	0	0	19,306	0	0	0	290	12/15/2041
09751#-AA-6	NEBRASKA MEDICINE		07/15/2023	Redemption		19,354	19,354	19,354	19,354	0	0	0	0	0	19,354	0	0	0	339	12/15/2041
09751#-AA-6	NEBRASKA MEDICINE		08/15/2023	Redemption		19,402	19,402	19,402	19,402	0	0	0	0	0	19,402	0	0	0	388	12/15/2041
09751#-AA-6	NEBRASKA MEDICINE		09/15/2023	Redemption		19,451	19,451	19,451	19,451	0	0	0	0	0	19,451	0	0	0	438	12/15/2041
09751#-AA-6	NEBRASKA MEDICINE		10/15/2023	Redemption		19,499	19,499	19,499	19,499	0	0	0	0	0	19,499	0	0	0	488	12/15/2041
09751#-AA-6	NEBRASKA MEDICINE		11/15/2023	Redemption		20,612	20,612	20,612	20,612	0	0	0	0	0	20,612	0	0	0	567	12/15/2041
09751#-AA-6	NEBRASKA MEDICINE		12/15/2023	Redemption		20,664	20,664	20,664	20,664	0	0	0	0	0	20,664	0	0	0	620	12/15/2041
09951L-AB-9	BOOZ ALLEN HAMILTON		12/18/2023	JANE STREET ES		477,930	515,000	523,190	521,884	0	(930)	0	(930)	0	520,954	0	(43,024)	(43,024)	30,271	07/01/2029
10075E-AY-4	BOSTON GAS COMPANY		12/01/2023	Maturity		1,000,000	1,000,000	1,005,841	1,000,423	0	(423)	0	(423)	0	1,000,000	0	0	0	81,083	12/01/2023
10373Q-AC-4	BP CAP MARKETS AMERICA		12/11/2023	GOLDMAN SACHS		7,679,120	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	(320,880)	(320,880)	386,701	09/21/2028
10373Q-AZ-3	BP CAP MARKETS AMERICA		12/18/2023	JANE STREET ES		9,685,200	10,000,000	9,613,680	9,784,610	0	45,389	0	45,389	0	9,830,000	0	(144,800)	(144,800)	424,580	04/14/2027
110122-AA-6	BRISTOL-MYERS SQUIBB		06/15/2023	Maturity		186,000	186,000	179,258	185,728	0	272	0	272	0	186,000	0	0	0	6,650	06/15/2023
110122-CQ-9	BRISTOL-MYERS SQUIBB		04/10/2023	MARKET AXESS		468,575	500,000	586,230	575,712	0	(1,062)	0	(1,062)	0	574,651	0	(106,076)	(106,076)	6,703	06/15/2039
11042A-AA-2	BRITISH AIRWAYS		03/20/2023	Redemption		337,474	337,474	344,929	339,570	0	(2,095)	0	(2,095)	0	337,474	0	0	0	3,902	06/20/2024
11042A-AA-2	BRITISH AIRWAYS		06/20/2023	Redemption		362,620	362,620	370,630	364,872	0	(2,252)	0	(2,252)	0	362,620	0	0	0	8,386	06/20/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
11042A-AA-2	BRITISH AIRWAYS		09/20/2023	Redemption		606,297	606,297	619,690	610,061	0	(3,765)	0	(3,765)	0	606,297	0	0	0	21,031	06/20/2024
11042A-AA-2	BRITISH AIRWAYS		12/20/2023	Redemption		794,110	794,110	811,651	799,041	0	(4,931)	0	(4,931)	0	794,110	0	0	0	36,728	06/20/2024
11042C-AA-8	BRITISH AIR 21-1 A PPT		03/15/2023	Redemption		14,551	14,551	14,551	14,551	0	0	0	0	0	14,551	0	0	0	106	03/15/2035
11042C-AA-8	BRITISH AIR 21-1 A PPT		06/15/2023	Redemption		14,710	14,710	14,710	14,710	0	0	0	0	0	14,710	0	0	0	213	03/15/2035
11042C-AA-8	BRITISH AIR 21-1 A PPT		09/15/2023	Redemption		14,870	14,870	14,870	14,870	0	0	0	0	0	14,870	0	0	0	323	03/15/2035
11042C-AA-8	BRITISH AIR 21-1 A PPT		12/15/2023	Redemption		15,032	15,032	15,032	15,032	0	0	0	0	0	15,032	0	0	0	436	03/15/2035
11043X-AA-1	BRITISH AIR 19-1 AA PTT		03/15/2023	Redemption		38,832	38,832	38,832	38,832	0	0	0	0	0	38,832	0	0	0	320	12/15/2032
11043X-AA-1	BRITISH AIR 19-1 AA PTT		03/15/2023	Redemption		52,601	52,601	54,628	54,456	0	(1,855)	0	(1,855)	0	52,601	0	0	0	434	12/15/2032
11043X-AA-1	BRITISH AIR 19-1 AA PTT		06/15/2023	Redemption		39,488	39,488	39,488	39,488	0	0	0	0	0	39,488	0	0	0	652	12/15/2032
11043X-AA-1	BRITISH AIR 19-1 AA PTT		06/15/2023	Redemption		53,489	53,489	55,551	55,376	0	(1,886)	0	(1,886)	0	53,489	0	0	0	883	12/15/2032
11043X-AA-1	BRITISH AIR 19-1 AA PTT		09/15/2023	Redemption		40,150	40,150	40,150	40,150	0	0	0	0	0	40,150	0	0	0	994	12/15/2032
11043X-AA-1	BRITISH AIR 19-1 AA PTT		09/15/2023	Redemption		54,385	54,385	56,481	56,303	0	(1,918)	0	(1,918)	0	54,385	0	0	0	1,346	12/15/2032
11043X-AA-1	BRITISH AIR 19-1 AA PTT		12/15/2023	Redemption		40,797	40,797	40,797	40,797	0	0	0	0	0	40,797	0	0	0	1,346	12/15/2032
11043X-AA-1	BRITISH AIR 19-1 AA PTT		12/15/2023	Redemption		55,262	55,262	57,392	57,211	0	(1,949)	0	(1,949)	0	55,262	0	0	0	1,824	12/15/2032
11043X-AA-1	BRITISH AIR 19-1 AA PTT		12/27/2023	ATHENE ANNUITY & LIFE		2,944,981	3,346,569	3,475,546	3,464,597	0	(11,351)	0	(11,351)	0	3,453,246	0	(508,265)	(508,265)	114,118	12/15/2032
11044M-AA-4	BRITISH AIR 20-1 A PPT		02/15/2023	Redemption		25,016	25,016	25,609	25,492	0	(476)	0	(476)	0	25,016	0	0	0	277	11/15/2032
11044M-AA-4	BRITISH AIR 20-1 A PPT		05/15/2023	Redemption		25,687	25,687	26,296	26,176	0	(488)	0	(488)	0	25,687	0	0	0	557	11/15/2032
11044M-AA-4	BRITISH AIR 20-1 A PPT		08/15/2023	Redemption		25,687	25,687	26,296	26,176	0	(488)	0	(488)	0	25,687	0	0	0	830	11/15/2032
11044M-AA-4	BRITISH AIR 20-1 A PPT		11/15/2023	Redemption		25,687	25,687	26,296	26,176	0	(488)	0	(488)	0	25,687	0	0	0	1,103	11/15/2032
11135F-AL-5	BROADCOM		12/12/2023	BANK OF AMERICA		2,872,290	3,000,000	3,383,670	3,275,594	0	(45,683)	0	(45,683)	0	3,229,911	0	(357,621)	(357,621)	153,783	09/15/2028
11135F-BP-5	BROADCOM		12/27/2023	ATHENE ANNUITY & LIFE		3,513,314	4,300,000	4,308,786	4,308,221	0	(534)	0	(534)	0	4,307,687	0	(794,373)	(794,373)	150,628	11/15/2035
11135F-BQ-3	BROADCOM		12/27/2023	ATHENE ANNUITY & LIFE		5,650,630	7,000,000	7,385,159	7,358,994	0	(24,521)	0	(24,521)	0	7,334,474	0	(1,683,843)	(1,683,843)	249,117	11/15/2036
114259-AN-4	BROOKLYN UNION GAS		11/08/2023	DEUTSCHE BANK		4,714,050	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(285,950)	(285,950)	198,742	03/10/2026
114259-AT-1	BROOKLYN UNION GAS		12/18/2023	JANE STREET ES		9,192,900	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(807,100)	(807,100)	500,303	03/04/2029
12008R-AP-2	BUILDERS FIRSTSOURCE INC		05/15/2023	JP MORGAN		1,056,000	1,200,000	1,221,070	1,218,508	0	(679)	0	(679)	0	1,217,829	0	(161,829)	(161,829)	40,517	02/01/2032
12008R-AP-2	BUILDERS FIRSTSOURCE INC		05/22/2023	JP MORGAN		423,850	490,000	417,020	419,425	0	2,304	0	2,304	0	421,729	0	2,121	2,121	16,949	02/01/2032
12008R-AP-2	BUILDERS FIRSTSOURCE INC		05/22/2023	RBS SECURITIES		268,150	310,000	266,600	267,990	0	1,380	0	1,380	0	269,369	0	(1,219)	(1,219)	10,723	02/01/2032
120568-AZ-3	BUNGE LTD FINANCE		09/08/2023	GOLDMAN SACHS		1,873,980	2,000,000	1,958,240	1,974,377	0	3,532	0	3,532	0	1,977,908	0	(103,928)	(103,928)	72,292	09/25/2027
120568-AZ-3	BUNGE LTD FINANCE		09/08/2023	GOLDMAN SACHS		9,369,900	10,000,000	9,973,600	9,985,833	0	2,192	0	2,192	0	9,988,025	0	(618,125)	(618,125)	361,458	09/25/2027
12189L-BD-2	BURLINGTON		12/18/2023	JANE STREET ES		4,125,733	4,707,000	4,671,792	4,674,333	0	745	0	745	0	4,675,079	0	(549,346)	(549,346)	198,054	12/15/2048
12189T-AN-4	BURLINGTON		12/18/2023	JANE STREET ES		8,670,480	8,000,000	7,803,955	7,862,451	0	16,683	0	16,683	0	7,879,134	0	791,346	791,346	682,500	03/15/2029
12327B-AA-4	BJETS 2021-1A A		01/15/2023	Paydown		979,406	979,406	979,398	979,400	0	7	0	7	0	979,406	0	0	0	1,765	04/15/2036
12327B-AA-4	BJETS 2021-1A A		02/15/2023	Paydown		186,058	186,058	186,056	186,056	0	1	0	1	0	186,058	0	0	0	670	04/15/2036
12327B-AA-4	BJETS 2021-1A A		03/15/2023	Paydown		338,769	338,769	338,766	338,766	0	2	0	2	0	338,769	0	0	0	1,831	04/15/2036
12327B-AA-4	BJETS 2021-1A A		04/15/2023	Paydown		127,451	127,451	127,450	127,450	0	1	0	1	0	127,451	0	0	0	918	04/15/2036
12327B-AA-4	BJETS 2021-1A A		05/15/2023	Paydown		111,343	111,343	111,342	111,342	0	1	0	1	0	111,343	0	0	0	1,003	04/15/2036
12327B-AA-4	BJETS 2021-1A A		06/15/2023	Paydown		927,481	927,481	927,472	927,474	0	6	0	6	0	927,481	0	0	0	10,026	04/15/2036
12327B-AA-4	BJETS 2021-1A A		07/15/2023	Paydown		112,674	112,674	112,673	112,673	0	1	0	1	0	112,674	0	0	0	1,421	04/15/2036
12327B-AA-4	BJETS 2021-1A A		08/15/2023	Paydown		314,174	314,174	314,171	314,172	0	2	0	2	0	314,174	0	0	0	4,528	04/15/2036
12327B-AA-4	BJETS 2021-1A A		09/15/2023	Paydown		414,807	414,807	414,803	414,804	0	3	0	3	0	414,807	0	0	0	6,726	04/15/2036
12327B-AA-4	BJETS 2021-1A A		10/15/2023	Paydown		108,238	108,238	108,237	108,238	0	1	0	1	0	108,238	0	0	0	1,950	04/15/2036
12327B-AA-4	BJETS 2021-1A A		11/15/2023	Paydown		376,481	376,481	376,477	376,478	0	3	0	3	0	376,481	0	0	0	7,461	04/15/2036
12327B-AA-4	BJETS 2021-1A A		12/15/2023	Paydown		103,797	103,797	103,796	103,796	0	1	0	1	0	103,797	0	0	0	2,244	04/15/2036
12327B-AB-2	BJETS 2021-1A B		01/15/2023	Paydown		121,087	121,087	121,086	121,087	0	0	0	0	0	121,087	0	0	0	294	04/15/2036
12327B-AB-2	BJETS 2021-1A B		02/15/2023	Paydown		13,730	13,730	13,730	13,730	0	0	0	0	0	13,730	0	0	0	67	04/15/2036
12327B-AB-2	BJETS 2021-1A B		03/15/2023	Paydown		41,006	41,006	41,005	41,006	0	0	0	0	0	41,006	0	0	0	299	04/15/2036
12327B-AB-2	BJETS 2021-1A B		04/15/2023	Paydown		13,512	13,512	13,512	13,512	0	0	0	0	0	13,512	0	0	0	131	04/15/2036
12327B-AB-2	BJETS 2021-1A B		05/15/2023	Paydown		13,512	13,512	13,512	13,512	0	0	0	0	0	13,512	0	0	0	164	04/15/2036
12327B-AB-2	BJETS 2021-1A B		06/15/2023	Paydown		110,787	110,787	110,786	110,787	0	0	0	0	0	110,787	0	0	0	1,616	04/15/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12327B-AB-2	BJETS 2021-1A B		07/15/2023	Paydown		12,715	12,715	12,715	12,715	0	0	0	0	0	12,715	0	0	0	216	04/15/2036
12327B-AB-2	BJETS 2021-1A B		08/15/2023	Paydown		38,210	38,210	38,209	38,209	0	0	0	0	0	38,210	0	0	0	743	04/15/2036
12327B-AB-2	BJETS 2021-1A B		09/15/2023	Paydown		48,158	48,158	48,157	48,158	0	0	0	0	0	48,158	0	0	0	1,054	04/15/2036
12327B-AB-2	BJETS 2021-1A B		10/15/2023	Paydown		12,203	12,203	12,203	12,203	0	0	0	0	0	12,203	0	0	0	297	04/15/2036
12327B-AB-2	BJETS 2021-1A B		11/15/2023	Paydown		44,590	44,590	44,590	44,590	0	0	0	0	0	44,590	0	0	0	1,193	04/15/2036
12327B-AB-2	BJETS 2021-1A B		12/15/2023	Paydown		11,926	11,926	11,926	11,926	0	0	0	0	0	11,926	0	0	0	348	04/15/2036
12327F-AA-5	BJETS 20-1		01/01/2023	Paydown		305,921	305,921	305,917	305,917	0	4	0	4	0	305,921	0	0	0	760	11/15/2035
12327F-AA-5	BJETS 20-1		02/15/2023	Paydown		156,337	156,337	156,335	156,335	0	2	0	2	0	156,337	0	0	0	777	11/15/2035
12327F-AA-5	BJETS 20-1		03/15/2023	Paydown		95,030	95,030	95,028	95,028	0	1	0	1	0	95,030	0	0	0	708	11/15/2035
12327F-AA-5	BJETS 20-1		04/15/2023	Paydown		16,495	16,495	16,495	16,495	0	0	0	0	0	16,495	0	0	0	164	11/15/2035
12327F-AA-5	BJETS 20-1		05/15/2023	Paydown		17,081	17,081	17,081	17,081	0	0	0	0	0	17,081	0	0	0	212	11/15/2035
12327F-AA-5	BJETS 20-1		06/15/2023	Paydown		127,991	127,991	127,989	127,989	0	2	0	2	0	127,991	0	0	0	1,908	11/15/2035
12327F-AA-5	BJETS 20-1		07/15/2023	Paydown		116,052	116,052	116,050	116,050	0	2	0	2	0	116,052	0	0	0	2,018	11/15/2035
12327F-AA-5	BJETS 20-1		08/15/2023	Paydown		30,023	30,023	30,022	30,022	0	0	0	0	0	30,023	0	0	0	597	11/15/2035
12327F-AA-5	BJETS 20-1		09/15/2023	Paydown		14,943	14,943	14,943	14,943	0	0	0	0	0	14,943	0	0	0	334	11/15/2035
12327F-AA-5	BJETS 20-1		10/15/2023	Paydown		14,573	14,573	14,573	14,573	0	0	0	0	0	14,573	0	0	0	362	11/15/2035
12327F-AA-5	BJETS 20-1		11/15/2023	Paydown		14,153	14,153	14,153	14,153	0	0	0	0	0	14,153	0	0	0	387	11/15/2035
12327F-AA-5	BJETS 20-1		12/15/2023	Paydown		129,109	129,109	129,107	129,107	0	2	0	2	0	129,109	0	0	0	3,849	11/15/2035
12434D-AN-2	BX 2021-LGCY E		05/24/2023	PERFORM TRUST		2,899,900	3,085,000	3,055,356	3,085,000	0	0	0	0	0	3,085,000	0	(185,100)	(185,100)	87,903	10/15/2036
12434F-AG-2	BX 2021-CIP C		04/28/2023	JP MORGAN		3,790,000	4,000,000	3,994,370	4,000,000	0	0	0	0	0	4,000,000	0	(210,000)	(210,000)	92,541	12/15/2038
12434F-AG-2	BX 2021-CIP C		04/28/2023	JP MORGAN		3,790,000	4,000,000	3,994,370	4,000,000	0	0	0	0	0	4,000,000	0	(210,000)	(210,000)	92,541	12/15/2038
12434F-AG-2	BX 2021-CIP C		05/17/2023	JP MORGAN		3,338,125	3,500,000	3,495,074	3,500,000	0	0	0	0	0	3,500,000	0	(161,875)	(161,875)	91,644	12/15/2038
12434F-AG-2	BX 2021-CIP C		05/17/2023	JP MORGAN		3,338,125	3,500,000	3,495,074	3,500,000	0	0	0	0	0	3,500,000	0	(161,875)	(161,875)	91,644	12/15/2038
12434F-AJ-6	BX 2021-CIP D		04/26/2023	JP MORGAN		7,460,000	8,000,000	7,988,797	8,000,000	0	0	0	0	0	8,000,000	0	(540,000)	(540,000)	185,331	12/15/2038
12434F-AJ-6	BX 2021-CIP D		04/26/2023	JP MORGAN		7,460,000	8,000,000	7,988,797	8,000,000	0	0	0	0	0	8,000,000	0	(540,000)	(540,000)	185,331	12/15/2038
1248EP-BT-9	CCO HOLDINGS		07/26/2023	RILA		1,991,386	2,000,000	1,980,000	1,990,264	0	1,123	0	1,123	0	1,991,386	0	0	0	75,451	05/01/2027
1248EP-CD-3	CCO HOLDINGS		12/05/2023	JEFFERIES & COMPANY		658,650	750,000	782,258	775,007	0	(4,654)	0	(4,654)	0	770,353	0	(111,703)	(111,703)	45,125	03/01/2030
1248EP-CP-6	CCO HOLDINGS		12/05/2023	BANK OF AMERICA		1,278,988	1,645,000	1,640,000	1,640,391	0	289	0	289	0	1,640,680	0	(361,692)	(361,692)	97,489	01/15/2034
1248MB-AL-9	CBASS 2007-CB2 A2E		01/01/2023	Paydown		24,137	24,137	17,297	11,296	0	12,842	0	12,842	0	24,137	0	0	0	43	02/25/2037
1248MB-AL-9	CBASS 2007-CB2 A2E		02/01/2023	Paydown		8,129	8,129	5,825	3,804	0	4,325	0	4,325	0	8,129	0	0	0	32	02/25/2037
1248MB-AL-9	CBASS 2007-CB2 A2E		03/01/2023	Paydown		13,510	13,510	9,681	6,322	0	7,187	0	7,187	0	13,510	0	0	0	69	02/25/2037
1248MB-AL-9	CBASS 2007-CB2 A2E		04/01/2023	Paydown		15,595	15,595	11,175	7,298	0	8,297	0	8,297	0	15,595	0	0	0	96	02/25/2037
1248MB-AL-9	CBASS 2007-CB2 A2E		05/01/2023	Paydown		20,945	20,945	15,010	9,802	0	11,143	0	11,143	0	20,945	0	0	0	164	02/25/2037
1248MB-AL-9	CBASS 2007-CB2 A2E		06/01/2023	Paydown		12,095	12,095	8,667	5,660	0	6,435	0	6,435	0	12,095	0	0	0	119	02/25/2037
1248MB-AL-9	CBASS 2007-CB2 A2E		07/01/2023	Paydown		8,210	8,210	5,883	3,842	0	4,368	0	4,368	0	8,210	0	0	0	92	02/25/2037
1248MB-AL-9	CBASS 2007-CB2 A2E		08/01/2023	Paydown		34,353	34,353	24,618	16,077	0	18,277	0	18,277	0	34,353	0	0	0	448	02/25/2037
1248MB-AL-9	CBASS 2007-CB2 A2E		09/01/2023	Paydown		18,596	18,596	13,326	8,702	0	9,893	0	9,893	0	18,596	0	0	0	276	02/25/2037
1248MB-AL-9	CBASS 2007-CB2 A2E		10/01/2023	Paydown		16,560	16,560	11,867	7,750	0	8,810	0	8,810	0	16,560	0	0	0	281	02/25/2037
1248MB-AL-9	CBASS 2007-CB2 A2E		11/01/2023	Paydown		11,004	11,004	7,886	5,150	0	5,855	0	5,855	0	11,004	0	0	0	212	02/25/2037
1248MB-AL-9	CBASS 2007-CB2 A2E		12/01/2023	Paydown		27,386	27,386	19,625	12,816	0	14,570	0	14,570	0	27,386	0	0	0	569	02/25/2037
12498N-AC-7	CBASS 2006-CB2 AF3		01/01/2023	Paydown		12,852	12,852	8,723	6,950	0	5,902	0	5,902	0	12,852	0	0	0	20	12/25/2036
12498N-AC-7	CBASS 2006-CB2 AF3		03/01/2023	Paydown		5,754	5,754	3,906	3,112	0	2,642	0	2,642	0	5,754	0	0	0	47	12/25/2036
12498N-AC-7	CBASS 2006-CB2 AF3		04/01/2023	Paydown		3,036	3,036	2,061	1,642	0	1,394	0	1,394	0	3,036	0	0	0	31	12/25/2036
12498N-AC-7	CBASS 2006-CB2 AF3		05/01/2023	Paydown		4,181	4,181	2,838	2,261	0	1,920	0	1,920	0	4,181	0	0	0	54	12/25/2036
12498N-AC-7	CBASS 2006-CB2 AF3		06/01/2023	Paydown		14,367	14,367	9,751	7,769	0	6,597	0	6,597	0	14,367	0	0	0	223	12/25/2036
12498N-AC-7	CBASS 2006-CB2 AF3		07/01/2023	Paydown		10,255	10,255	6,961	5,546	0	4,709	0	4,709	0	10,255	0	0	0	182	12/25/2036
12498N-AC-7	CBASS 2006-CB2 AF3		08/01/2023	Paydown		19,809	19,809	13,445	10,713	0	9,096	0	9,096	0	19,809	0	0	0	401	12/25/2036
12498N-AC-7	CBASS 2006-CB2 AF3		09/01/2023	Paydown		8,943	8,943	6,070	4,836	0	4,107	0	4,107	0	8,943	0	0	0	199	12/25/2036
12498N-AC-7	CBASS 2006-CB2 AF3		10/01/2023	Paydown		8,272	8,272	5,614	4,474	0	3,799	0	3,799	0	8,272	0	0	0	196	12/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12498N-AC-7	CBASS 2006-CB2 AF3		11/01/2023	Paydown		11,078	11,078	7,519	5,991	0	5,087	0	5,087	0	11,078	0	0	0	290	12/25/2036
12498N-AC-7	CBASS 2006-CB2 AF3		12/01/2023	Paydown		12,227	12,227	8,299	6,612	0	5,615	0	5,615	0	12,227	0	0	0	346	12/25/2036
12510H-AE-0	CAUTO 2020-1A A5		01/16/2023	Paydown		833	833	846	843	0	(10)	0	(10)	0	833	0	0	0	3	02/15/2050
12510H-AE-0	CAUTO 2020-1A A5		02/15/2023	Paydown		833	833	846	843	0	(10)	0	(10)	0	833	0	0	0	5	02/15/2050
12510H-AE-0	CAUTO 2020-1A A5		03/15/2023	Paydown		833	833	846	843	0	(10)	0	(10)	0	833	0	0	0	7	02/15/2050
12510H-AE-0	CAUTO 2020-1A A5		04/17/2023	Paydown		833	833	846	843	0	(10)	0	(10)	0	833	0	0	0	10	02/15/2050
12510H-AE-0	CAUTO 2020-1A A5		05/15/2023	Paydown		833	833	846	843	0	(10)	0	(10)	0	833	0	0	0	12	02/15/2050
12510H-AE-0	CAUTO 2020-1A A5		06/15/2023	Paydown		833	833	846	843	0	(10)	0	(10)	0	833	0	0	0	15	02/15/2050
12510H-AE-0	CAUTO 2020-1A A5		07/17/2023	Paydown		833	833	846	843	0	(10)	0	(10)	0	833	0	0	0	17	02/15/2050
12510H-AE-0	CAUTO 2020-1A A5		08/15/2023	Paydown		833	833	846	843	0	(10)	0	(10)	0	833	0	0	0	19	02/15/2050
12510H-AE-0	CAUTO 2020-1A A5		09/15/2023	Paydown		833	833	846	843	0	(10)	0	(10)	0	833	0	0	0	22	02/15/2050
12510H-AE-0	CAUTO 2020-1A A5		10/16/2023	Paydown		833	833	846	843	0	(10)	0	(10)	0	833	0	0	0	24	02/15/2050
12510H-AE-0	CAUTO 2020-1A A5		11/15/2023	Paydown		833	833	846	843	0	(10)	0	(10)	0	833	0	0	0	27	02/15/2050
12510H-AE-0	CAUTO 2020-1A A5		12/15/2023	Paydown		833	833	846	843	0	(10)	0	(10)	0	833	0	0	0	29	02/15/2050
12511E-AC-0	CCG 2021-2 A2		01/14/2023	Paydown		36,896	36,896	36,488	36,588	0	308	0	308	0	36,896	0	0	0	17	03/14/2029
12511E-AC-0	CCG 2021-2 A2		02/14/2023	Paydown		126,480	126,480	125,081	125,423	0	1,056	0	1,056	0	126,480	0	0	0	114	03/14/2029
12511E-AC-0	CCG 2021-2 A2		03/14/2023	Paydown		97,447	97,447	96,370	96,633	0	814	0	814	0	97,447	0	0	0	132	03/14/2029
12511E-AC-0	CCG 2021-2 A2		04/14/2023	Paydown		112,888	112,888	111,640	111,945	0	943	0	943	0	112,888	0	0	0	203	03/14/2029
12511E-AC-0	CCG 2021-2 A2		05/14/2023	Paydown		99,881	99,881	98,777	99,047	0	834	0	834	0	99,881	0	0	0	225	03/14/2029
12511E-AC-0	CCG 2021-2 A2		06/14/2023	Paydown		120,175	120,175	118,846	119,171	0	1,004	0	1,004	0	120,175	0	0	0	324	03/14/2029
12511E-AC-0	CCG 2021-2 A2		07/14/2023	Paydown		95,920	95,920	94,860	95,119	0	801	0	801	0	95,920	0	0	0	302	03/14/2029
12511E-AC-0	CCG 2021-2 A2		08/14/2023	Paydown		87,471	87,471	86,504	86,740	0	731	0	731	0	87,471	0	0	0	315	03/14/2029
12511E-AC-0	CCG 2021-2 A2		09/14/2023	Paydown		96,566	96,566	95,498	95,760	0	807	0	807	0	96,566	0	0	0	391	03/14/2029
12511E-AC-0	CCG 2021-2 A2		10/14/2023	Paydown		90,961	90,961	89,955	90,201	0	760	0	760	0	90,961	0	0	0	409	03/14/2029
12511E-AC-0	CCG 2021-2 A2		11/14/2023	Paydown		94,785	94,785	93,737	93,993	0	792	0	792	0	94,785	0	0	0	469	03/14/2029
12511E-AC-0	CCG 2021-2 A2		12/14/2023	Paydown		83,169	83,169	82,249	82,474	0	695	0	695	0	83,169	0	0	0	449	03/14/2029
12511V-AA-6	CDI ESCROW ISSUER INC		11/27/2023	BANK OF AMERICA		440,563	475,000	475,000	475,000	0	0	0	0	0	475,000	0	(34,438)	(34,438)	31,713	04/01/2030
12511V-AA-6	CDI ESCROW ISSUER INC		11/28/2023	BANK OF AMERICA		458,185	494,000	494,000	494,000	0	0	0	0	0	494,000	0	(35,815)	(35,815)	33,060	04/01/2030
12512J-AX-2	CD 2018-CD7 XA		01/02/2023	Paydown		0	0	3,013	2,469	0	(2,469)	0	(2,469)	0	0	0	0	0	41	08/15/2051
12512J-AX-2	CD 2018-CD7 XA		02/01/2023	Paydown		0	0	3,026	2,479	0	(2,479)	0	(2,479)	0	0	0	0	0	82	08/15/2051
12512J-AX-2	CD 2018-CD7 XA		03/01/2023	Paydown		0	0	3,883	3,182	0	(3,182)	0	(3,182)	0	0	0	0	0	159	08/15/2051
12512J-AX-2	CD 2018-CD7 XA		04/03/2023	Paydown		0	0	46,901	38,432	0	(38,432)	0	(38,432)	0	0	0	0	0	2,711	08/15/2051
12512J-AX-2	CD 2018-CD7 XA		05/01/2023	Paydown		0	0	3,286	2,693	0	(2,693)	0	(2,693)	0	0	0	0	0	234	08/15/2051
12512J-AX-2	CD 2018-CD7 XA		06/01/2023	Paydown		0	0	3,026	2,480	0	(2,480)	0	(2,480)	0	0	0	0	0	266	08/15/2051
12512J-AX-2	CD 2018-CD7 XA		08/01/2023	Paydown		0	0	6,682	5,476	0	(5,476)	0	(5,476)	0	0	0	0	0	786	08/15/2051
12512J-AX-2	CD 2018-CD7 XA		09/01/2023	Paydown		0	0	4,164	3,412	0	(3,412)	0	(3,412)	0	0	0	0	0	559	08/15/2051
12512J-AX-2	CD 2018-CD7 XA		10/02/2023	Paydown		0	0	4,465	3,658	0	(3,658)	0	(3,658)	0	0	0	0	0	659	08/15/2051
12512J-AX-2	CD 2018-CD7 XA		11/01/2023	Paydown		0	0	4,095	3,355	0	(3,355)	0	(3,355)	0	0	0	0	0	672	08/15/2051
12512J-AX-2	CD 2018-CD7 XA		12/01/2023	Paydown		0	0	4,500	3,687	0	(3,687)	0	(3,687)	0	0	0	0	0	798	08/15/2051
12514@-AA-0	CED CALIFORNIA HOLDINGS		06/30/2023	Redemption		85,748	85,748	85,748	85,748	0	0	0	0	0	85,748	0	0	0	2,049	06/30/2037
12514@-AA-0	CED CALIFORNIA HOLDINGS		06/30/2023	Redemption		214,370	214,370	214,370	214,370	0	0	0	0	0	214,370	0	0	0	5,123	06/30/2037
12514@-AA-0	CED CALIFORNIA HOLDINGS		06/30/2023	Redemption		128,622	128,622	128,622	128,622	0	0	0	0	0	128,622	0	0	0	3,074	06/30/2037
12514@-AA-0	CED CALIFORNIA HOLDINGS		12/31/2023	Redemption		125,421	125,421	125,421	125,421	0	0	0	0	0	125,421	0	0	0	5,995	06/30/2037
12514@-AA-0	CED CALIFORNIA HOLDINGS		12/31/2023	Redemption		313,552	313,552	313,552	313,552	0	0	0	0	0	313,552	0	0	0	14,988	06/30/2037
12514@-AA-0	CED CALIFORNIA HOLDINGS		12/31/2023	Redemption		188,131	188,131	188,131	188,131	0	0	0	0	0	188,131	0	0	0	8,993	06/30/2037
12515B-AF-5	CD 2019-CD8 XA		01/01/2023	Paydown		0	0	2,056	1,625	0	(1,625)	0	(1,625)	0	0	0	0	0	25	08/15/2057
12515B-AF-5	CD 2019-CD8 XA		02/01/2023	Paydown		0	0	2,064	1,631	0	(1,631)	0	(1,631)	0	0	0	0	0	50	08/15/2057
12515B-AF-5	CD 2019-CD8 XA		04/01/2023	Paydown		0	0	4,738	3,744	0	(3,744)	0	(3,744)	0	0	0	0	0	235	08/15/2057
12515B-AF-5	CD 2019-CD8 XA		05/01/2023	Paydown		0	0	2,284	1,805	0	(1,805)	0	(1,805)	0	0	0	0	0	141	08/15/2057

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12515B-AF-5	CD 2019-CD8 XA		06/01/2023	Paydown		0	0	2,099	1,659	0	(1,659)	0	(1,659)	0	0	0	0	0	157	08/15/2057
12515B-AF-5	CD 2019-CD8 XA		07/01/2023	Paydown		0	0	2,301	1,818	0	(1,818)	0	(1,818)	0	0	0	0	0	200	08/15/2057
12515B-AF-5	CD 2019-CD8 XA		08/01/2023	Paydown		0	0	2,116	1,672	0	(1,672)	0	(1,672)	0	0	0	0	0	212	08/15/2057
12515B-AF-5	CD 2019-CD8 XA		09/01/2023	Paydown		0	0	2,124	1,679	0	(1,679)	0	(1,679)	0	0	0	0	0	241	08/15/2057
12515B-AF-5	CD 2019-CD8 XA		10/01/2023	Paydown		0	0	2,325	1,837	0	(1,837)	0	(1,837)	0	0	0	0	0	292	08/15/2057
12515B-AF-5	CD 2019-CD8 XA		11/01/2023	Paydown		0	0	2,142	1,692	0	(1,692)	0	(1,692)	0	0	0	0	0	297	08/15/2057
12515B-AF-5	CD 2019-CD8 XA		12/01/2023	Paydown		0	0	2,342	1,851	0	(1,851)	0	(1,851)	0	0	0	0	0	353	08/15/2057
12519*-AA-7	CED ALAMO		01/03/2023	Redemption		124,196	124,196	124,196	124,196	0	0	0	0	0	124,196	0	0	0	295,363	12/31/2040
12519*-AA-7	CED ALAMO		06/30/2023	Redemption		628,270	628,270	628,270	628,270	0	0	0	0	0	628,270	0	0	0	4,589	12/31/2040
12519*-AA-7	CED ALAMO		12/31/2023	Redemption		679,899	679,899	679,899	679,899	0	0	0	0	0	679,899	0	0	0	20,366	12/31/2040
12527G-AE-3	CF INDUSTRIES		05/03/2023	JP MORGAN		920,190	1,000,000	915,000	921,929	0	655	0	655	0	922,584	0	(2,394)	(2,394)	34,340	03/15/2044
12531W-BC-5	CFCRE 2016-C3 XA		01/02/2023	Paydown		0	0	1,844	1,320	0	(1,320)	0	(1,320)	0	0	0	0	0	40	01/10/2048
12531W-BC-5	CFCRE 2016-C3 XA		02/01/2023	Paydown		0	0	1,851	1,325	0	(1,325)	0	(1,325)	0	0	0	0	0	79	01/10/2048
12531W-BC-5	CFCRE 2016-C3 XA		03/01/2023	Paydown		0	0	2,290	1,639	0	(1,639)	0	(1,639)	0	0	0	0	0	148	01/10/2048
12531W-BC-5	CFCRE 2016-C3 XA		04/03/2023	Paydown		0	0	1,869	1,338	0	(1,338)	0	(1,338)	0	0	0	0	0	168	01/10/2048
12531W-BC-5	CFCRE 2016-C3 XA		05/01/2023	Paydown		0	0	2,020	1,446	0	(1,446)	0	(1,446)	0	0	0	0	0	225	01/10/2048
12531W-BC-5	CFCRE 2016-C3 XA		06/01/2023	Paydown		0	0	1,885	1,349	0	(1,349)	0	(1,349)	0	0	0	0	0	258	01/10/2048
12531W-BC-5	CFCRE 2016-C3 XA		07/03/2023	Paydown		0	0	2,036	1,457	0	(1,457)	0	(1,457)	0	0	0	0	0	322	01/10/2048
12531W-BC-5	CFCRE 2016-C3 XA		08/01/2023	Paydown		0	0	1,902	1,361	0	(1,361)	0	(1,361)	0	0	0	0	0	349	01/10/2048
12531W-BC-5	CFCRE 2016-C3 XA		09/01/2023	Paydown		0	0	1,910	1,367	0	(1,367)	0	(1,367)	0	0	0	0	0	399	01/10/2048
12531W-BC-5	CFCRE 2016-C3 XA		10/02/2023	Paydown		0	0	2,060	1,474	0	(1,474)	0	(1,474)	0	0	0	0	0	475	01/10/2048
12531W-BC-5	CFCRE 2016-C3 XA		11/01/2023	Paydown		0	0	1,926	1,379	0	(1,379)	0	(1,379)	0	0	0	0	0	493	01/10/2048
12531W-BC-5	CFCRE 2016-C3 XA		12/01/2023	Paydown		0	0	2,076	1,486	0	(1,486)	0	(1,486)	0	0	0	0	0	576	01/10/2048
12532#-AA-8	BURLINGTON NORTHERN		01/15/2023	Redemption		132,225	132,225	139,261	132,248	0	(23)	0	(23)	0	132,225	0	0	0	3,742	01/15/2023
12533#-AA-5	BURLINGTON NORTHERN		01/15/2023	Redemption		202,386	202,386	213,154	202,421	0	(35)	0	(35)	0	202,386	0	0	0	5,728	01/15/2023
12543D-BM-1	COMMUNITY HEALTH SYSTEMS		03/21/2023	RBS SECURITIES		1,136,250	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	(363,750)	(363,750)	28,000	05/15/2030
12545C-AU-4	CWHL 2007-10 A19		01/01/2023	Paydown		0	538	381	381	0	0	0	0	0	381	0	(381)	(381)	2	07/25/2037
12545C-AU-4	CWHL 2007-10 A19		02/01/2023	Paydown		0	1,208	855	855	0	0	0	0	0	855	0	(855)	(855)	5	07/25/2037
12545C-AU-4	CWHL 2007-10 A19		03/06/2023	ATHENE ANNUITY & LIFE		2,487,613	4,739,568	3,354,102	3,354,279	0	0	0	0	0	3,354,279	0	(866,666)	(866,666)	43,470	07/25/2037
125581-HA-9	CIT GROUP		06/20/2023	Call 100.0000		2,250,000	2,250,000	2,250,000	2,250,000	0	0	0	0	0	2,250,000	0	0	0	44,201	06/19/2024
12564E-AA-0	CMW 2020-CMW C		01/01/2023	Paydown		2,356	2,356	2,383	2,383	0	(27)	0	(27)	0	2,356	0	0	0	5	04/25/2051
12564E-AA-0	CMW 2020-CMW C		02/01/2023	Paydown		5,018	5,018	5,074	5,074	0	(56)	0	(56)	0	5,018	0	0	0	21	04/25/2051
12564E-AA-0	CMW 2020-CMW C		03/01/2023	Paydown		2,335	2,335	2,361	2,361	0	(26)	0	(26)	0	2,335	0	0	0	15	04/25/2051
12564E-AA-0	CMW 2020-CMW C		04/01/2023	Paydown		2,394	2,394	2,421	2,421	0	(27)	0	(27)	0	2,394	0	0	0	20	04/25/2051
12564E-AA-0	CMW 2020-CMW C		05/01/2023	Paydown		5,581	5,581	5,644	5,644	0	(63)	0	(63)	0	5,581	0	0	0	58	04/25/2051
12564E-AA-0	CMW 2020-CMW C		06/01/2023	Paydown		2,404	2,404	2,431	2,431	0	(27)	0	(27)	0	2,404	0	0	0	30	04/25/2051
12564E-AA-0	CMW 2020-CMW C		07/01/2023	Paydown		2,378	2,378	2,404	2,404	0	(27)	0	(27)	0	2,378	0	0	0	35	04/25/2051
12564E-AA-0	CMW 2020-CMW C		08/01/2023	Paydown		5,854	5,854	5,920	5,920	0	(66)	0	(66)	0	5,854	0	0	0	98	04/25/2051
12564E-AA-0	CMW 2020-CMW C		09/01/2023	Paydown		8,341	8,341	8,435	8,435	0	(94)	0	(94)	0	8,341	0	0	0	156	04/25/2051
12564E-AA-0	CMW 2020-CMW C		10/01/2023	Paydown		4,927	4,927	4,983	4,983	0	(55)	0	(55)	0	4,927	0	0	0	103	04/25/2051
12564E-AA-0	CMW 2020-CMW C		11/01/2023	Paydown		5,601	5,601	5,664	5,664	0	(63)	0	(63)	0	5,601	0	0	0	128	04/25/2051
12564E-AA-0	CMW 2020-CMW C		12/01/2023	Paydown		7,061	7,061	7,140	7,140	0	(79)	0	(79)	0	7,061	0	0	0	177	04/25/2051
125896-BN-9	CMS ENERGY		07/26/2023	RILA		7,987,223	8,000,000	7,985,620	7,986,872	0	352	0	352	0	7,987,223	0	0	0	352,083	03/01/2044
12591U-AF-0	COMM 2014-UBS2 A5		10/01/2023	Paydown		1,762,121	1,762,121	1,814,899	1,765,726	0	(3,605)	0	(3,605)	0	1,762,121	0	0	0	58,165	03/10/2047
12591U-AF-0	COMM 2014-UBS2 A5		11/01/2023	Paydown		6,390,825	6,390,825	6,582,238	6,403,899	0	(13,075)	0	(13,075)	0	6,390,825	0	0	0	232,046	03/10/2047
12591U-AF-0	COMM 2014-UBS2 A5		12/01/2023	Paydown		860,055	860,055	885,815	861,815	0	(1,760)	0	(1,760)	0	860,055	0	0	0	34,067	03/10/2047
12591Y-BC-8	COMM 2014-UBS3 A4		09/13/2023	DEUTSCHE BANK		6,047,596	6,172,000	6,477,466	6,209,779	0	(26,612)	0	(26,612)	0	6,183,167	0	(135,572)	(135,572)	185,948	06/10/2047
12592F-AA-3	COMM 2014-277P A		11/29/2023	JP MORGAN		915,000	1,000,000	1,032,539	1,005,647	0	(3,678)	0	(3,678)	0	1,001,968	0	(86,968)	(86,968)	36,615	08/10/2049
12592K-AZ-7	COMM MORTGAGE TRUST		08/01/2023	Paydown		27,723	27,723	27,557	27,676	0	47	0	47	0	27,723	0	0	0	560	09/10/2047

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
126108-AA-3	CED CALIFORNIA HOLDINGS IV		06/30/2023	Redemption		301,926	301,926	301,926	301,926	0	0	0	0	0	301,926	0	0	0	3,845	12/30/2038
126108-AA-3	CED CALIFORNIA HOLDINGS IV		12/30/2023	Redemption		391,613	391,613	391,613	391,613	0	0	0	0	0	391,613	0	0	0	12,466	12/30/2038
126117-AV-2	CNA FINANCIAL		12/18/2023	JANE STREET ES		9,089,255	9,562,000	9,552,629	9,555,211	0	923	0	923	0	9,556,134	0	(466,879)	(466,879)	423,676	05/01/2029
12626G-AF-0	COMM 2013-LC13 A5		04/01/2023	Paydown		161,861	161,861	166,705	161,913	0	(51)	0	(51)	0	161,861	0	0	0	2,269	08/10/2046
12626G-AF-0	COMM 2013-LC13 A5		04/01/2023	Paydown		329,596	329,596	348,396	330,297	0	(700)	0	(700)	0	329,596	0	0	0	4,620	08/10/2046
12626G-AF-0	COMM 2013-LC13 A5		05/01/2023	Paydown		441,293	441,293	454,497	441,432	0	(139)	0	(139)	0	441,293	0	0	0	7,732	08/10/2046
12626G-AF-0	COMM 2013-LC13 A5		05/01/2023	Paydown		898,598	898,598	949,853	900,508	0	(1,910)	0	(1,910)	0	898,598	0	0	0	15,744	08/10/2046
12626G-AF-0	COMM 2013-LC13 A5		06/01/2023	Paydown		1,746,355	1,746,355	1,798,610	1,746,906	0	(551)	0	(551)	0	1,746,355	0	0	0	36,717	08/10/2046
12626G-AF-0	COMM 2013-LC13 A5		06/01/2023	Paydown		3,556,078	3,556,078	3,758,911	3,563,635	0	(7,557)	0	(7,557)	0	3,556,078	0	0	0	74,767	08/10/2046
12626G-AF-0	COMM 2013-LC13 A5		07/01/2023	Paydown		823,792	823,792	848,441	824,051	0	(260)	0	(260)	0	823,792	0	0	0	20,207	08/10/2046
12626G-AF-0	COMM 2013-LC13 A5		07/01/2023	Paydown		1,677,475	1,677,475	1,773,155	1,681,040	0	(3,565)	0	(3,565)	0	1,677,475	0	0	0	41,147	08/10/2046
12626G-AF-0	COMM 2013-LC13 A5		08/01/2023	Paydown		9,714	9,714	10,005	9,718	0	(3)	0	(3)	0	9,714	0	0	0	272	08/10/2046
12626G-AF-0	COMM 2013-LC13 A5		08/01/2023	Paydown		19,781	19,781	20,910	19,823	0	(42)	0	(42)	0	19,781	0	0	0	554	08/10/2046
12626G-AM-5	COMM 2013-LC13 AM		08/01/2023	Paydown		2,083,743	2,083,743	2,169,429	2,086,319	0	(2,576)	0	(2,576)	0	2,083,743	0	0	0	63,304	08/10/2046
12626G-AM-5	COMM 2013-LC13 AM		09/01/2023	Paydown		1,506,257	1,506,257	1,568,197	1,508,120	0	(1,862)	0	(1,862)	0	1,506,257	0	0	0	51,480	08/10/2046
126307-BA-4	CSC HOLDINGS		07/24/2023	MORGAN STANLEY		490,000	1,000,000	565,900	565,900	0	20,100	0	20,100	0	586,000	0	(96,000)	(96,000)	59,257	01/15/2030
126307-BB-2	CSC HOLDINGS		03/23/2023	BARCLAYS CAPITAL		538,125	750,000	693,750	698,450	0	1,250	0	1,250	0	699,700	0	(161,575)	(161,575)	9,969	12/01/2030
12630D-AY-0	COMM 2014-CR14 A4		09/01/2023	Paydown		880,002	880,002	919,018	882,369	0	(2,367)	0	(2,367)	0	880,002	0	0	0	27,958	02/10/2047
12630D-AY-0	COMM 2014-CR14 A4		09/01/2023	Paydown		5,192,013	5,192,013	5,305,050	5,204,724	0	(12,711)	0	(12,711)	0	5,192,013	0	0	0	164,950	02/10/2047
12630D-AY-0	COMM 2014-CR14 A4		10/01/2023	Paydown		919,657	919,657	960,431	922,131	0	(2,474)	0	(2,474)	0	919,657	0	0	0	32,464	02/10/2047
12630D-AY-0	COMM 2014-CR14 A4		10/01/2023	Paydown		5,425,978	5,425,978	5,544,108	5,439,262	0	(13,284)	0	(13,284)	0	5,425,978	0	0	0	191,537	02/10/2047
12630D-AY-0	COMM 2014-CR14 A4		11/01/2023	Paydown		441,217	441,217	460,779	442,404	0	(1,187)	0	(1,187)	0	441,217	0	0	0	17,133	02/10/2047
12630D-AY-0	COMM 2014-CR14 A4		11/01/2023	Paydown		2,603,181	2,603,181	2,659,855	2,609,554	0	(6,373)	0	(6,373)	0	2,603,181	0	0	0	101,081	02/10/2047
12630D-AY-0	COMM 2014-CR14 A4		12/01/2023	Paydown		2,066,326	2,066,326	2,157,939	2,071,885	0	(5,559)	0	(5,559)	0	2,066,326	0	0	0	87,530	02/10/2047
12630D-AY-0	COMM 2014-CR14 A4		12/01/2023	Paydown		12,191,325	12,191,325	12,456,746	12,221,172	0	(29,847)	0	(29,847)	0	12,191,325	0	0	0	516,424	02/10/2047
12636Y-AC-6	CRH AMERICA FINANCE		12/18/2023	JANE STREET ES		1,925,540	2,000,000	1,987,420	1,992,666	0	1,225	0	1,225	0	1,993,891	0	(68,351)	(68,351)	95,678	04/04/2028
126408-GS-6	CSX		12/27/2023	ATHENE ANNUITY & LIFE		2,805,073	2,500,000	2,835,000	2,794,705	0	(10,720)	0	(10,720)	0	2,783,986	0	21,087	21,087	180,121	04/30/2040
126410-LM-9	CSX TRANSPORTATION		01/15/2023	Redemption		2,146,800	2,146,800	2,310,324	2,148,618	0	(1,819)	0	(1,819)	0	2,146,800	0	0	0	67,098	01/15/2023
12644@-AU-9	HOME DEPOT HERNDON		01/15/2023	Redemption		50,793	50,793	50,793	50,793	0	0	0	0	0	50,793	0	0	0	316	01/15/2033
12644@-AU-9	HOME DEPOT HERNDON		02/15/2023	Redemption		51,109	51,109	51,109	51,109	0	0	0	0	0	51,109	0	0	0	636	01/15/2033
12644@-AU-9	HOME DEPOT HERNDON		03/15/2023	Redemption		51,427	51,427	51,427	51,427	0	0	0	0	0	51,427	0	0	0	960	01/15/2033
12644@-AU-9	HOME DEPOT HERNDON		04/15/2023	Redemption		51,748	51,748	51,748	51,748	0	0	0	0	0	51,748	0	0	0	1,289	01/15/2033
12644@-AU-9	HOME DEPOT HERNDON		05/15/2023	Redemption		52,070	52,070	52,070	52,070	0	0	0	0	0	52,070	0	0	0	1,621	01/15/2033
12644@-AU-9	HOME DEPOT HERNDON		06/15/2023	Redemption		52,394	52,394	52,394	52,394	0	0	0	0	0	52,394	0	0	0	1,957	01/15/2033
12644@-AU-9	HOME DEPOT HERNDON		07/15/2023	Redemption		52,720	52,720	52,720	52,720	0	0	0	0	0	52,720	0	0	0	2,297	01/15/2033
12644@-AU-9	HOME DEPOT HERNDON		08/15/2023	Redemption		53,048	53,048	53,048	53,048	0	0	0	0	0	53,048	0	0	0	2,642	01/15/2033
12644@-AU-9	HOME DEPOT HERNDON		09/15/2023	Redemption		53,378	53,378	53,378	53,378	0	0	0	0	0	53,378	0	0	0	2,991	01/15/2033
12644@-AU-9	HOME DEPOT HERNDON		10/15/2023	Redemption		53,711	53,711	53,711	53,711	0	0	0	0	0	53,711	0	0	0	3,344	01/15/2033
12644@-AU-9	HOME DEPOT HERNDON		11/15/2023	Redemption		54,045	54,045	54,045	54,045	0	0	0	0	0	54,045	0	0	0	3,701	01/15/2033
12644@-AU-9	HOME DEPOT HERNDON		12/15/2023	Redemption		54,381	54,381	54,381	54,381	0	0	0	0	0	54,381	0	0	0	4,062	01/15/2033
12646J-AW-3	CREDIT SUISSE MORTGAGE		01/02/2023	Paydown		7,716	7,716	5,964	5,964	0	1,752	0	1,752	0	7,716	0	0	0	26	06/26/2036
12646J-AW-3	CREDIT SUISSE MORTGAGE		02/01/2023	Paydown		7,557	7,557	5,841	5,841	0	1,716	0	1,716	0	7,557	0	0	0	51	06/26/2036
12646J-AW-3	CREDIT SUISSE MORTGAGE		03/01/2023	Paydown		11,054	11,054	8,543	8,543	0	2,510	0	2,510	0	11,054	0	0	0	114	06/26/2036
12646J-AW-3	CREDIT SUISSE MORTGAGE		04/03/2023	Paydown		54,738	54,738	42,308	42,308	0	12,430	0	12,430	0	54,738	0	0	0	766	06/26/2036
12646J-AW-3	CREDIT SUISSE MORTGAGE		04/24/2023	ATHENE ANNUITY & LIFE		2,574,258	3,302,627	2,552,658	2,552,658	0	21,600	0	21,600	0	2,574,258	0	0	0	55,205	06/26/2036
12660D-AB-3	CNH 2022-A A2 CNH 2022-A A		01/15/2023	Paydown		238,882	238,882	238,877	238,877	0	5	0	5	0	238,882	0	0	0	476	08/15/2025
12660D-AB-3	CNH 2022-A A2 CNH 2022-A A		02/15/2023	Paydown		211,951	211,951	211,946	211,946	0	5	0	5	0	211,951	0	0	0	844	08/15/2025
12660D-AB-3	CNH 2022-A A2 CNH 2022-A A		03/08/2023	SANTANDER		950,656	965,440	965,418	965,418	0	0	0	0	0	965,418	0	(14,762)	(14,762)	5,448	08/15/2025
12663J-AB-7	CNH 2022-B A2 2022-B		03/08/2023	SANTANDER		1,023,558	1,033,000	1,032,975	1,032,975	0	0	0	0	0	1,032,975	0	(9,417)	(9,417)	9,610	12/15/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
126650-AQ-3	CVS		01/10/2023	Redemption		139,207	139,207	138,949	139,092	0	116	0	116	0	139,207	0	0	0	672	01/10/2026
126650-AQ-3	CVS		02/10/2023	Redemption		139,879	139,879	139,619	139,763	0	116	0	116	0	139,879	0	0	0	1,350	01/10/2026
126650-AQ-3	CVS		03/06/2023	ATHENE ANNUITY & LIFE		5,247,910	5,264,299	5,254,517	5,259,926	0	264	0	264	0	5,260,189	0	(12,279)	(12,279)	72,801	01/10/2026
126650-AW-0	CVS		01/10/2023	Redemption		95,332	95,332	93,405	94,367	0	965	0	965	0	95,332	0	0	0	421	01/11/2027
126650-AW-0	CVS		02/10/2023	Redemption		95,557	95,557	93,626	94,590	0	967	0	967	0	95,557	0	0	0	844	01/11/2027
126650-AW-0	CVS		03/10/2023	Redemption		95,979	95,979	94,039	95,007	0	972	0	972	0	95,979	0	0	0	1,271	01/11/2027
126650-AW-0	CVS		04/10/2023	Redemption		96,403	96,403	94,454	95,427	0	976	0	976	0	96,403	0	0	0	1,702	01/11/2027
126650-AW-0	CVS		04/24/2023	ATHENE ANNUITY & LIFE		4,391,505	4,433,190	4,343,579	4,388,313	0	3,192	0	3,192	0	4,391,505	0	0	0	87,424	01/11/2027
126650-BP-4	CVS		01/10/2023	Redemption		43,433	43,433	43,433	43,433	0	0	0	0	0	43,433	0	0	0	218	12/10/2028
126650-BP-4	CVS		01/10/2023	Redemption		48,643	48,643	45,814	47,715	0	927	0	927	0	48,643	0	0	0	245	12/10/2028
126650-BP-4	CVS		02/10/2023	Redemption		43,652	43,652	43,652	43,652	0	0	0	0	0	43,652	0	0	0	439	12/10/2028
126650-BP-4	CVS		02/10/2023	Redemption		48,887	48,887	46,044	47,955	0	932	0	932	0	48,887	0	0	0	492	12/10/2028
126650-BP-4	CVS		03/10/2023	Redemption		43,872	43,872	43,872	43,872	0	0	0	0	0	43,872	0	0	0	662	12/10/2028
126650-BP-4	CVS		03/10/2023	Redemption		49,133	49,133	46,276	48,197	0	936	0	936	0	49,133	0	0	0	741	12/10/2028
126650-BP-4	CVS		04/10/2023	Redemption		44,092	44,092	44,092	44,092	0	0	0	0	0	44,092	0	0	0	887	12/10/2028
126650-BP-4	CVS		04/10/2023	Redemption		49,380	49,380	46,508	48,439	0	941	0	941	0	49,380	0	0	0	994	12/10/2028
126650-BP-4	CVS		05/10/2023	Redemption		44,314	44,314	44,314	44,314	0	0	0	0	0	44,314	0	0	0	1,115	12/10/2028
126650-BP-4	CVS		05/10/2023	Redemption		49,629	49,629	46,742	48,683	0	946	0	946	0	49,629	0	0	0	1,248	12/10/2028
126650-BP-4	CVS		06/10/2023	Redemption		44,537	44,537	44,537	44,537	0	0	0	0	0	44,537	0	0	0	1,344	12/10/2028
126650-BP-4	CVS		06/10/2023	Redemption		49,878	49,878	46,978	48,928	0	951	0	951	0	49,878	0	0	0	1,505	12/10/2028
126650-BP-4	CVS		07/10/2023	Redemption		44,761	44,761	44,761	44,761	0	0	0	0	0	44,761	0	0	0	1,576	12/10/2028
126650-BP-4	CVS		07/10/2023	Redemption		50,129	50,129	47,214	49,174	0	955	0	955	0	50,129	0	0	0	1,765	12/10/2028
126650-BP-4	CVS		08/10/2023	Redemption		45,544	45,544	45,544	45,544	0	0	0	0	0	45,544	0	0	0	1,833	12/10/2028
126650-BP-4	CVS		08/10/2023	Redemption		51,006	51,006	48,040	50,034	0	972	0	972	0	51,006	0	0	0	2,052	12/10/2028
126650-BP-4	CVS		09/10/2023	Redemption		45,205	45,205	45,205	45,205	0	0	0	0	0	45,205	0	0	0	2,046	12/10/2028
126650-BP-4	CVS		09/10/2023	Redemption		50,626	50,626	47,682	49,661	0	965	0	965	0	50,626	0	0	0	2,292	12/10/2028
126650-BP-4	CVS		10/10/2023	Redemption		45,432	45,432	45,432	45,432	0	0	0	0	0	45,432	0	0	0	2,285	12/10/2028
126650-BP-4	CVS		10/10/2023	Redemption		50,881	50,881	47,922	49,911	0	970	0	970	0	50,881	0	0	0	2,559	12/10/2028
126650-BP-4	CVS		11/10/2023	Redemption		45,661	45,661	45,661	45,661	0	0	0	0	0	45,661	0	0	0	2,526	12/10/2028
126650-BP-4	CVS		11/10/2023	Redemption		51,137	51,137	48,163	50,162	0	975	0	975	0	51,137	0	0	0	2,829	12/10/2028
126650-BP-4	CVS		12/10/2023	Redemption		45,890	45,890	45,890	45,890	0	0	0	0	0	45,890	0	0	0	2,770	12/10/2028
126650-BP-4	CVS		12/10/2023	Redemption		51,394	51,394	48,405	50,415	0	980	0	980	0	51,394	0	0	0	3,102	12/10/2028
126650-BQ-2	CVS		01/10/2023	Redemption		59,076	59,076	59,153	59,106	0	(30)	0	(30)	0	59,076	0	0	0	342	01/10/2030
126650-BQ-2	CVS		01/10/2023	Redemption		934	934	934	934	0	0	0	0	0	934	0	0	0	7	01/10/2030
126650-BQ-2	CVS		02/10/2023	Redemption		59,417	59,417	59,495	59,448	0	(30)	0	(30)	0	59,417	0	0	0	688	01/10/2030
126650-BQ-2	CVS		02/10/2023	Redemption		940	940	940	940	0	0	0	0	0	940	0	0	0	15	01/10/2030
126650-BQ-2	CVS		03/10/2023	Redemption		59,761	59,761	59,839	59,792	0	(31)	0	(31)	0	59,761	0	0	0	1,037	01/10/2030
126650-BQ-2	CVS		03/10/2023	Redemption		945	945	945	945	0	0	0	0	0	945	0	0	0	23	01/10/2030
126650-BQ-2	CVS		04/10/2023	Redemption		60,107	60,107	60,186	60,138	0	(31)	0	(31)	0	60,107	0	0	0	1,391	01/10/2030
126650-BQ-2	CVS		04/10/2023	Redemption		951	951	951	951	0	0	0	0	0	951	0	0	0	30	01/10/2030
126650-BQ-2	CVS		05/10/2023	Redemption		60,455	60,455	60,534	60,486	0	(31)	0	(31)	0	60,455	0	0	0	1,749	01/10/2030
126650-BQ-2	CVS		05/10/2023	Redemption		956	956	956	956	0	0	0	0	0	956	0	0	0	38	01/10/2030
126650-BQ-2	CVS		06/10/2023	Redemption		60,804	60,804	60,884	60,836	0	(31)	0	(31)	0	60,804	0	0	0	2,111	01/10/2030
126650-BQ-2	CVS		06/10/2023	Redemption		962	962	962	962	0	0	0	0	0	962	0	0	0	46	01/10/2030
126650-BQ-2	CVS		07/10/2023	Redemption		61,156	61,156	61,236	61,188	0	(31)	0	(31)	0	61,156	0	0	0	2,477	01/10/2030
126650-BQ-2	CVS		07/10/2023	Redemption		967	967	967	967	0	0	0	0	0	967	0	0	0	54	01/10/2030
126650-BQ-2	CVS		08/10/2023	Redemption		61,510	61,510	61,591	61,542	0	(31)	0	(31)	0	61,510	0	0	0	2,847	01/10/2030
126650-BQ-2	CVS		08/10/2023	Redemption		973	973	973	973	0	0	0	0	0	973	0	0	0	63	01/10/2030
126650-BQ-2	CVS		09/10/2023	Redemption		61,866	61,866	61,947	61,898	0	(32)	0	(32)	0	61,866	0	0	0	3,222	01/10/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
126650-BQ-2	CVS		09/10/2023	Redemption		978	978	978	978	0	0	0	0	0	978	0	0	0	71	01/10/2030
126650-BQ-2	CVS		10/10/2023	Redemption		62,224	62,224	62,306	62,256	0	(32)	0	(32)	0	62,224	0	0	0	3,600	01/10/2030
126650-BQ-2	CVS		11/10/2023	Redemption		62,584	62,584	62,666	62,616	0	(32)	0	(32)	0	62,584	0	0	0	3,983	01/10/2030
126650-BQ-2	CVS		11/10/2023	Redemption		704	704	704	704	0	0	0	0	0	704	0	0	0	359	01/10/2030
126650-BQ-2	CVS		12/10/2023	Redemption		62,946	62,946	63,029	62,978	0	(32)	0	(32)	0	62,946	0	0	0	4,370	01/10/2030
126650-BQ-2	CVS		12/10/2023	Redemption		708	708	708	708	0	0	0	0	0	708	0	0	0	365	01/10/2030
126650-BS-8	CVS		01/10/2023	Redemption		47,897	47,897	47,897	47,897	0	0	0	0	0	47,897	0	0	0	300	01/10/2032
126650-BS-8	CVS		02/10/2023	Redemption		48,196	48,196	48,196	48,196	0	0	0	0	0	48,196	0	0	0	603	01/10/2032
126650-BS-8	CVS		03/10/2023	Redemption		48,498	48,498	48,498	48,498	0	0	0	0	0	48,498	0	0	0	910	01/10/2032
126650-BS-8	CVS		04/10/2023	Redemption		48,801	48,801	48,801	48,801	0	0	0	0	0	48,801	0	0	0	1,221	01/10/2032
126650-BS-8	CVS		05/10/2023	Redemption		49,106	49,106	49,106	49,106	0	0	0	0	0	49,106	0	0	0	1,536	01/10/2032
126650-BS-8	CVS		06/10/2023	Redemption		49,414	49,414	49,414	49,414	0	0	0	0	0	49,414	0	0	0	1,855	01/10/2032
126650-BS-8	CVS		07/10/2023	Redemption		49,723	49,723	49,723	49,723	0	0	0	0	0	49,723	0	0	0	2,177	01/10/2032
126650-BS-8	CVS		08/10/2023	Redemption		50,034	50,034	50,034	50,034	0	0	0	0	0	50,034	0	0	0	2,504	01/10/2032
126650-BS-8	CVS		09/10/2023	Redemption		50,347	50,347	50,347	50,347	0	0	0	0	0	50,347	0	0	0	2,835	01/10/2032
126650-BS-8	CVS		10/10/2023	Redemption		50,662	50,662	50,662	50,662	0	0	0	0	0	50,662	0	0	0	3,169	01/10/2032
126650-BS-8	CVS		11/10/2023	Redemption		50,979	50,979	50,979	50,979	0	0	0	0	0	50,979	0	0	0	3,508	01/10/2032
126650-BS-8	CVS		12/10/2023	Redemption		51,298	51,298	51,298	51,298	0	0	0	0	0	51,298	0	0	0	3,851	01/10/2032
126650-CX-6	CVS		12/18/2023	JANE STREET ES		15,646,240	16,000,000	15,775,040	15,869,664	0	21,763	0	21,763	0	15,891,426	0	(245,186)	(245,186)	850,444	03/25/2028
126650-DK-3	CVS		12/14/2023	ATHENE ANNUITY & LIFE		8,499,478	10,000,000	11,907,006	11,729,998	0	(78,160)	0	(78,160)	0	11,651,838	0	(3,152,360)	(3,152,360)	496,146	04/01/2040
12665V-AA-0	CVS		01/10/2023	Redemption		19,686	19,686	19,796	19,764	0	(78)	0	(78)	0	19,686	0	0	0	68	08/11/2036
12665V-AA-0	CVS		02/10/2023	Redemption		19,754	19,754	19,865	19,832	0	(78)	0	(78)	0	19,754	0	0	0	137	08/11/2036
12665V-AA-0	CVS		03/10/2023	Redemption		19,822	19,822	19,933	19,901	0	(79)	0	(79)	0	19,822	0	0	0	206	08/11/2036
12665V-AA-0	CVS		04/10/2023	Redemption		19,891	19,891	20,003	19,970	0	(79)	0	(79)	0	19,891	0	0	0	276	08/11/2036
12665V-AA-0	CVS		05/10/2023	Redemption		19,960	19,960	20,072	20,039	0	(79)	0	(79)	0	19,960	0	0	0	346	08/11/2036
12665V-AA-0	CVS		06/10/2023	Redemption		20,030	20,030	20,142	20,109	0	(79)	0	(79)	0	20,030	0	0	0	417	08/11/2036
12665V-AA-0	CVS		07/10/2023	Redemption		20,099	20,099	20,211	20,179	0	(80)	0	(80)	0	20,099	0	0	0	488	08/11/2036
12665V-AA-0	CVS		08/10/2023	Redemption		20,166	20,166	20,279	20,246	0	(80)	0	(80)	0	20,166	0	0	0	560	08/11/2036
12665V-AA-0	CVS		09/10/2023	Redemption		20,239	20,239	20,352	20,319	0	(80)	0	(80)	0	20,239	0	0	0	632	08/11/2036
12665V-AA-0	CVS		10/10/2023	Redemption		20,309	20,309	20,423	20,389	0	(80)	0	(80)	0	20,309	0	0	0	705	08/11/2036
12665V-AA-0	CVS		11/10/2023	Redemption		20,379	20,379	20,493	20,460	0	(81)	0	(81)	0	20,379	0	0	0	778	08/11/2036
12665V-AA-0	CVS		12/10/2023	Redemption		20,450	20,450	20,565	20,531	0	(81)	0	(81)	0	20,450	0	0	0	851	08/11/2036
12666P-AD-6	CWL 2006-10 1AF4		01/01/2023	Paydown		0	77,385	51,336	58,787	0	(58,787)	0	(58,787)	0	0	0	0	0	226	09/25/2046
12666P-AD-6	CWL 2006-10 1AF4		02/01/2023	Paydown		0	22,035	14,618	16,739	0	(16,739)	0	(16,739)	0	0	0	0	0	138	09/25/2046
12666P-AD-6	CWL 2006-10 1AF4		03/01/2023	Paydown		0	(54)	(36)	(41)	0	41	0	41	0	0	0	0	0	0	09/25/2046
12666P-AD-6	CWL 2006-10 1AF4		04/01/2023	Paydown		0	(8,166)	(5,418)	(6,204)	0	6,204	0	6,204	0	0	0	0	0	75	09/25/2046
12666P-AD-6	CWL 2006-10 1AF4		05/01/2023	Paydown		0	3,998	2,652	3,037	0	(3,037)	0	(3,037)	0	0	0	0	0	59	09/25/2046
12666P-AD-6	CWL 2006-10 1AF4		06/01/2023	Paydown		0	123,344	81,826	93,701	0	(93,701)	0	(93,701)	0	0	0	0	0	3,228	09/25/2046
12666P-AD-6	CWL 2006-10 1AF4		07/01/2023	Paydown		0	859	570	652	0	(652)	0	(652)	0	0	0	0	0	25	09/25/2046
12666P-AD-6	CWL 2006-10 1AF4		09/01/2023	Paydown		0	(3,152)	(2,091)	(2,394)	0	2,394	0	2,394	0	0	0	0	0	101	09/25/2046
12666P-AD-6	CWL 2006-10 1AF4		10/01/2023	Paydown		0	84	56	64	0	(64)	0	(64)	0	0	0	0	0	3	09/25/2046
12666P-AD-6	CWL 2006-10 1AF4		11/01/2023	Paydown		0	(315)	(209)	(239)	0	239	0	239	0	0	0	0	0	12	09/25/2046
12666P-AD-6	CWL 2006-10 1AF4		12/01/2023	Paydown		0	264,519	175,480	200,947	0	(200,947)	0	(200,947)	0	0	0	0	0	14,293	09/25/2046
12666P-AD-6	CWL 2006-10 1AF4		12/27/2023	ATHENE ANNUITY & LIFE		5,915,881	6,975,033	4,627,181	5,298,709	0	347,926	0	347,926	0	5,646,634	0	269,247	269,247	408,500	09/25/2046
12666U-AD-5	CWL 2006-15 A4		01/01/2023	Paydown		98,538	98,477	73,644	82,001	0	16,537	0	16,537	0	98,538	0	0	0	374	10/25/2046
12666U-AD-5	CWL 2006-15 A4		02/01/2023	Paydown		186,322	183,780	137,436	153,032	0	33,290	0	33,290	0	186,322	0	0	0	1,356	10/25/2046
12666U-AD-5	CWL 2006-15 A4		03/01/2023	Paydown		147,560	145,273	108,639	120,967	0	26,593	0	26,593	0	147,560	0	0	0	1,620	10/25/2046
12666U-AD-5	CWL 2006-15 A4		03/06/2023	ATHENE ANNUITY & LIFE		7,566,370	7,835,940	5,859,938	6,524,923	0	45,321	0	45,321	0	6,570,244	0	996,126	996,126	91,663	10/25/2046
12666U-AE-3	CWL		01/01/2023	Paydown		0	(8)	(7)	(7)	0	7	0	7	0	0	0	0	0	0	10/25/2046

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12666U-AE-3	CWL		02/01/2023	Paydown		0	(340)	(295)	(295)	0	295	0	295	0	0	0	0	0	1	10/25/2046
12666U-AE-3	CWL		03/01/2023	Paydown		0	(218)	(189)	(189)	0	189	0	189	0	0	0	0	0	2	10/25/2046
12666U-AE-3	CWL		04/01/2023	Paydown		0	(115)	(97)	(100)	0	97	(3)	100	0	0	0	0	0	1	10/25/2046
12666U-AE-3	CWL		04/24/2023	ATHENE ANNUITY & LIFE		1,373,610	1,620,995	1,372,917	1,406,943	0	7,930	41,263	(33,333)	0	1,373,610	0	0	0	30,138	10/25/2046
12673-P5-5	CWL 2005-4 MF4		04/01/2023	Paydown		0	(985)	0	0	0	0	0	0	0	0	0	0	0	9	10/25/2035
12673-P5-5	CWL 2005-4 MF4		07/01/2023	Paydown		0	10,324	0	0	0	0	0	0	0	0	0	0	0	215	10/25/2035
12673-P5-5	CWL 2005-4 MF4		08/01/2023	Paydown		0	(28,673)	0	0	0	0	0	0	0	0	0	0	0	598	10/25/2035
12673-P5-5	CWL 2005-4 MF4		09/01/2023	Paydown		0	(3,345)	0	0	0	0	0	0	0	0	0	0	0	74	10/25/2035
12673-P5-5	CWL 2005-4 MF4		10/01/2023	Paydown		0	2,515	0	0	0	0	0	0	0	0	0	0	0	68	10/25/2035
12673-P5-5	CWL 2005-4 MF4		11/01/2023	Paydown		0	45,785	0	0	0	0	0	0	0	0	0	0	0	1,379	10/25/2035
12673-RA-2	CWL 2004-13 MF3		04/24/2023	ATHENE ANNUITY & LIFE		162,651	841,253	162,651	162,651	0	0	0	0	0	162,651	0	0	0	15,262	02/25/2035
12673-ZT-2	CWL 2005-3 AF5A		01/01/2023	Paydown		41,964	41,964	41,963	41,963	0	2	0	2	0	41,964	0	0	0	142	08/25/2035
12673-ZT-2	CWL 2005-3 AF5A		01/01/2023	Paydown		31,725	31,725	31,724	31,724	0	1	0	1	0	31,725	0	0	0	107	08/25/2035
12673-ZT-2	CWL 2005-3 AF5A		01/01/2023	Paydown		31,725	31,725	31,724	31,724	0	1	0	1	0	31,725	0	0	0	107	08/25/2035
12673-ZT-2	CWL 2005-3 AF5A		02/01/2023	Paydown		27,361	27,361	27,360	27,360	0	1	0	1	0	27,361	0	0	0	186	08/25/2035
12673-ZT-2	CWL 2005-3 AF5A		02/01/2023	Paydown		20,685	20,685	20,684	20,684	0	1	0	1	0	20,685	0	0	0	140	08/25/2035
12673-ZT-2	CWL 2005-3 AF5A		02/01/2023	Paydown		20,685	20,685	20,684	20,684	0	1	0	1	0	20,685	0	0	0	140	08/25/2035
12673-ZT-2	CWL 2005-3 AF5A		03/01/2023	Paydown		18,698	18,698	18,698	18,698	0	1	0	1	0	18,698	0	0	0	190	08/25/2035
12673-ZT-2	CWL 2005-3 AF5A		03/01/2023	Paydown		14,136	14,136	14,135	14,135	0	1	0	1	0	14,136	0	0	0	143	08/25/2035
12673-ZT-2	CWL 2005-3 AF5A		03/01/2023	Paydown		14,136	14,136	14,135	14,135	0	1	0	1	0	14,136	0	0	0	143	08/25/2035
12673-ZT-2	CWL 2005-3 AF5A		04/01/2023	Paydown		17,985	17,985	17,985	17,985	0	1	0	1	0	17,985	0	0	0	244	08/25/2035
12673-ZT-2	CWL 2005-3 AF5A		04/01/2023	Paydown		13,597	13,597	13,596	13,596	0	1	0	1	0	13,597	0	0	0	184	08/25/2035
12673-ZT-2	CWL 2005-3 AF5A		04/01/2023	Paydown		13,597	13,597	13,596	13,596	0	1	0	1	0	13,597	0	0	0	184	08/25/2035
12673-ZT-2	CWL 2005-3 AF5A		05/01/2023	Paydown		10,462	10,462	10,461	10,461	0	0	0	0	0	10,462	0	0	0	177	08/25/2035
12673-ZT-2	CWL 2005-3 AF5A		05/01/2023	Paydown		7,909	7,909	7,909	7,909	0	0	0	0	0	7,909	0	0	0	134	08/25/2035
12673-ZT-2	CWL 2005-3 AF5A		05/01/2023	Paydown		7,909	7,909	7,909	7,909	0	0	0	0	0	7,909	0	0	0	134	08/25/2035
12673-ZT-2	CWL 2005-3 AF5A		06/01/2023	Paydown		19,687	19,687	19,686	19,686	0	1	0	1	0	19,687	0	0	0	400	08/25/2035
12673-ZT-2	CWL 2005-3 AF5A		06/01/2023	Paydown		14,884	14,884	14,883	14,883	0	1	0	1	0	14,884	0	0	0	302	08/25/2035
12673-ZT-2	CWL 2005-3 AF5A		06/01/2023	Paydown		14,884	14,884	14,883	14,883	0	1	0	1	0	14,884	0	0	0	302	08/25/2035
12673-ZT-2	CWL 2005-3 AF5A		07/01/2023	Paydown		11,759	11,759	11,759	11,759	0	0	0	0	0	11,759	0	0	0	279	08/25/2035
12673-ZT-2	CWL 2005-3 AF5A		07/01/2023	Paydown		8,890	8,890	8,890	8,890	0	0	0	0	0	8,890	0	0	0	211	08/25/2035
12673-ZT-2	CWL 2005-3 AF5A		07/01/2023	Paydown		8,890	8,890	8,890	8,890	0	0	0	0	0	8,890	0	0	0	211	08/25/2035
12673-ZT-2	CWL 2005-3 AF5A		08/01/2023	Paydown		16,732	16,732	16,732	16,732	0	1	0	1	0	16,732	0	0	0	453	08/25/2035
12673-ZT-2	CWL 2005-3 AF5A		08/01/2023	Paydown		12,650	12,650	12,649	12,649	0	1	0	1	0	12,650	0	0	0	343	08/25/2035
12673-ZT-2	CWL 2005-3 AF5A		08/01/2023	Paydown		12,650	12,650	12,649	12,649	0	1	0	1	0	12,650	0	0	0	343	08/25/2035
12673-ZT-2	CWL 2005-3 AF5A		09/01/2023	Paydown		15,262	15,262	15,262	15,262	0	1	0	1	0	15,262	0	0	0	465	08/25/2035
12673-ZT-2	CWL 2005-3 AF5A		09/01/2023	Paydown		11,538	11,538	11,538	11,538	0	0	0	0	0	11,538	0	0	0	352	08/25/2035
12673-ZT-2	CWL 2005-3 AF5A		09/01/2023	Paydown		11,538	11,538	11,538	11,538	0	0	0	0	0	11,538	0	0	0	352	08/25/2035
12673-ZT-2	CWL 2005-3 AF5A		10/01/2023	Paydown		64,474	64,474	64,472	64,472	0	3	0	3	0	64,474	0	0	0	2,185	08/25/2035
12673-ZT-2	CWL 2005-3 AF5A		10/01/2023	Paydown		48,743	48,743	48,741	48,741	0	2	0	2	0	48,743	0	0	0	1,651	08/25/2035
12673-ZT-2	CWL 2005-3 AF5A		10/01/2023	Paydown		48,743	48,743	48,741	48,741	0	2	0	2	0	48,743	0	0	0	1,651	08/25/2035
12673-ZT-2	CWL 2005-3 AF5A		11/01/2023	Paydown		12,388	12,388	12,388	12,388	0	1	0	1	0	12,388	0	0	0	462	08/25/2035
12673-ZT-2	CWL 2005-3 AF5A		11/01/2023	Paydown		9,366	9,366	9,365	9,365	0	0	0	0	0	9,366	0	0	0	349	08/25/2035
12673-ZT-2	CWL 2005-3 AF5A		11/01/2023	Paydown		9,366	9,366	9,365	9,365	0	0	0	0	0	9,366	0	0	0	349	08/25/2035
12673-ZT-2	CWL 2005-3 AF5A		12/01/2023	Paydown		15,837	15,837	15,837	15,837	0	1	0	1	0	15,837	0	0	0	644	08/25/2035
12673-ZT-2	CWL 2005-3 AF5A		12/01/2023	Paydown		11,973	11,973	11,973	11,973	0	1	0	1	0	11,973	0	0	0	487	08/25/2035
12673-ZT-2	CWL 2005-3 AF5A		12/01/2023	Paydown		11,973	11,973	11,973	11,973	0	1	0	1	0	11,973	0	0	0	487	08/25/2035
12667@-AA-5	CVS PASS THRU TRUST		01/10/2023	Redemption		90,941	90,941	90,941	90,941	0	0	0	0	0	90,941	0	0	0	557	07/10/2030
12667@-AA-5	CVS PASS THRU TRUST		02/10/2023	Redemption		91,498	91,498	91,498	91,498	0	0	0	0	0	91,498	0	0	0	1,121	07/10/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12667@-AA-5	CVS PASS THRU TRUST		03/10/2023	Redemption		92,059	92,059	92,059	92,059	0	0	0	0	0	92,059	0	0	0	1,692	07/10/2030
12667@-AA-5	CVS PASS THRU TRUST		04/10/2023	Redemption		92,623	92,623	92,623	92,623	0	0	0	0	0	92,623	0	0	0	2,269	07/10/2030
12667@-AA-5	CVS PASS THRU TRUST		05/10/2023	Redemption		93,190	93,190	93,190	93,190	0	0	0	0	0	93,190	0	0	0	2,854	07/10/2030
12667@-AA-5	CVS PASS THRU TRUST		06/10/2023	Redemption		93,761	93,761	93,761	93,761	0	0	0	0	0	93,761	0	0	0	3,446	07/10/2030
12667@-AA-5	CVS PASS THRU TRUST		07/10/2023	Redemption		94,335	94,335	94,335	94,335	0	0	0	0	0	94,335	0	0	0	4,045	07/10/2030
12667@-AA-5	CVS PASS THRU TRUST		08/10/2023	Redemption		94,913	94,913	94,913	94,913	0	0	0	0	0	94,913	0	0	0	4,651	07/10/2030
12667@-AA-5	CVS PASS THRU TRUST		09/10/2023	Redemption		95,494	95,494	95,494	95,494	0	0	0	0	0	95,494	0	0	0	5,264	07/10/2030
12667@-AA-5	CVS PASS THRU TRUST		10/10/2023	Redemption		96,079	96,079	96,079	96,079	0	0	0	0	0	96,079	0	0	0	5,885	07/10/2030
12667@-AA-5	CVS PASS THRU TRUST		11/10/2023	Redemption		96,668	96,668	96,668	96,668	0	0	0	0	0	96,668	0	0	0	6,513	07/10/2030
12667@-AA-5	CVS PASS THRU TRUST		12/10/2023	Redemption		97,260	97,260	97,260	97,260	0	0	0	0	0	97,260	0	0	0	7,149	07/10/2030
12667F-ET-8	CWALT 2004-J2 4A1		01/01/2023	Paydown		101	101	105	103	0	(2)	0	(2)	0	101	0	0	0	1	04/25/2034
12667F-ET-8	CWALT 2004-J2 4A1		02/01/2023	Paydown		97	97	100	98	0	(2)	0	(2)	0	97	0	0	0	1	04/25/2034
12667F-ET-8	CWALT 2004-J2 4A1		03/01/2023	Paydown		143	143	149	145	0	(2)	0	(2)	0	143	0	0	0	2	04/25/2034
12667F-ET-8	CWALT 2004-J2 4A1		04/01/2023	Paydown		153	153	159	155	0	(2)	0	(2)	0	153	0	0	0	3	04/25/2034
12667F-ET-8	CWALT 2004-J2 4A1		04/24/2023	ATHENE ANNUITY & LIFE		18,747	18,501	19,201	18,788	0	(41)	0	(41)	0	18,747	0	0	0	441	04/25/2034
12667F-HW-8	CWALT 2004-9T1 A13		01/01/2023	Paydown		2,406	2,406	2,229	2,235	0	171	0	171	0	2,406	0	0	0	11	07/25/2034
12667F-HW-8	CWALT 2004-9T1 A13		02/01/2023	Paydown		2,426	2,426	2,248	2,254	0	172	0	172	0	2,426	0	0	0	22	07/25/2034
12667F-HW-8	CWALT 2004-9T1 A13		03/01/2023	Paydown		2,444	2,444	2,264	2,271	0	173	0	173	0	2,444	0	0	0	34	07/25/2034
12667F-HW-8	CWALT 2004-9T1 A13		04/01/2023	Paydown		2,445	2,445	2,266	2,272	0	173	0	173	0	2,445	0	0	0	45	07/25/2034
12667F-HW-8	CWALT 2004-9T1 A13		05/01/2023	Paydown		2,450	2,450	2,270	2,276	0	174	0	174	0	2,450	0	0	0	56	07/25/2034
12667F-HW-8	CWALT 2004-9T1 A13		06/01/2023	Paydown		2,474	2,474	2,292	2,298	0	175	0	175	0	2,474	0	0	0	68	07/25/2034
12667F-HW-8	CWALT 2004-9T1 A13		07/01/2023	Paydown		2,479	2,479	2,297	2,303	0	176	0	176	0	2,479	0	0	0	80	07/25/2034
12667F-HW-8	CWALT 2004-9T1 A13		08/01/2023	Paydown		2,484	2,484	2,301	2,308	0	176	0	176	0	2,484	0	0	0	91	07/25/2034
12667F-HW-8	CWALT 2004-9T1 A13		09/01/2023	Paydown		2,501	2,501	2,318	2,324	0	177	0	177	0	2,501	0	0	0	103	07/25/2034
12667F-HW-8	CWALT 2004-9T1 A13		10/01/2023	Paydown		2,513	2,513	2,328	2,335	0	178	0	178	0	2,513	0	0	0	115	07/25/2034
12667F-HW-8	CWALT 2004-9T1 A13		11/01/2023	Paydown		2,516	2,516	2,331	2,338	0	178	0	178	0	2,516	0	0	0	127	07/25/2034
12667F-HW-8	CWALT 2004-9T1 A13		12/01/2023	Paydown		2,536	2,536	2,350	2,356	0	180	0	180	0	2,536	0	0	0	139	07/25/2034
12667F-W5-0	CWALT 2005-5R A4		01/01/2023	Paydown		90	90	90	90	0	0	0	0	0	90	0	0	0	0	06/25/2051
12667F-W5-0	CWALT 2005-5R A4		01/01/2023	Paydown		197	197	196	196	0	0	0	0	0	197	0	0	0	1	06/25/2051
12667F-W5-0	CWALT 2005-5R A4		02/01/2023	Paydown		91	91	90	90	0	0	0	0	0	91	0	0	0	1	06/25/2051
12667F-W5-0	CWALT 2005-5R A4		02/01/2023	Paydown		197	197	197	197	0	1	0	1	0	197	0	0	0	2	06/25/2051
12667F-W5-0	CWALT 2005-5R A4		03/01/2023	Paydown		91	91	91	91	0	0	0	0	0	91	0	0	0	1	06/25/2051
12667F-W5-0	CWALT 2005-5R A4		03/01/2023	Paydown		198	198	197	198	0	1	0	1	0	198	0	0	0	2	06/25/2051
12667F-W5-0	CWALT 2005-5R A4		04/01/2023	Paydown		12,990	12,990	12,948	12,957	0	33	0	33	0	12,990	0	0	0	216	06/25/2051
12667F-W5-0	CWALT 2005-5R A4		04/01/2023	Paydown		28,283	28,283	28,193	28,212	0	71	0	71	0	28,283	0	0	0	471	06/25/2051
12667G-5G-4	CWALT 2005-40CB A1		01/01/2023	Paydown		579	585	489	232	0	347	0	347	0	579	0	0	0	3	10/25/2035
12667G-5G-4	CWALT 2005-40CB A1		01/01/2023	Paydown		17,234	17,413	14,540	6,756	0	10,478	0	10,478	0	17,234	0	0	0	80	10/25/2035
12667G-5G-4	CWALT 2005-40CB A1		02/01/2023	Paydown		1,891	1,518	1,267	602	0	1,289	0	1,289	0	1,891	0	0	0	19	10/25/2035
12667G-5G-4	CWALT 2005-40CB A1		02/01/2023	Paydown		56,271	45,158	37,706	17,521	0	38,750	0	38,750	0	56,271	0	0	0	566	10/25/2035
12667G-5G-4	CWALT 2005-40CB A1		03/01/2023	Paydown		483	483	403	191	0	291	0	291	0	483	0	0	0	7	10/25/2035
12667G-5G-4	CWALT 2005-40CB A1		03/01/2023	Paydown		14,359	14,359	11,990	5,571	0	8,788	0	8,788	0	14,359	0	0	0	197	10/25/2035
12667G-5G-4	CWALT 2005-40CB A1		03/06/2023	ATHENE ANNUITY & LIFE		5,703,783	8,395,608	7,010,265	3,257,446	0	(104,488)	0	(104,488)	0	3,152,958	0	2,550,824	2,550,824	121,701	10/25/2035
12667G-5G-4	CWALT 2005-40CB A1		04/01/2023	Paydown		4,933	4,917	4,106	1,950	0	2,983	0	2,983	0	4,933	0	0	0	91	10/25/2035
12667G-5G-4	CWALT 2005-40CB A1		05/01/2023	Paydown		1,390	1,390	1,160	551	0	838	0	838	0	1,390	0	0	0	32	10/25/2035
12667G-5G-4	CWALT 2005-40CB A1		06/01/2023	Paydown		309	393	328	156	0	154	0	154	0	309	0	0	0	11	10/25/2035
12667G-5G-4	CWALT 2005-40CB A1		07/01/2023	Paydown		1,477	1,477	1,233	586	0	891	0	891	0	1,477	0	0	0	47	10/25/2035
12667G-5G-4	CWALT 2005-40CB A1		08/01/2023	Paydown		1,104	1,104	922	438	0	666	0	666	0	1,104	0	0	0	40	10/25/2035
12667G-5G-4	CWALT 2005-40CB A1		09/01/2023	Paydown		1,278	1,281	1,070	508	0	770	0	770	0	1,278	0	0	0	53	10/25/2035
12667G-5G-4	CWALT 2005-40CB A1		10/01/2023	Paydown		972	2,605	2,175	1,033	0	(61)	0	(61)	0	972	0	0	0	119	10/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12667G-5G-4 ..	CWALT 2005-40CB A1		.11/01/2023 .	Paydown		1,725	1,728	1,443	685	0	1,040	0	1,040	0	1,725	0	0	0	87	.10/25/2035 .
12667G-5G-4 ..	CWALT 2005-40CB A1		.12/01/2023 .	Paydown		531	531	443	211	0	320	0	320	0	531	0	0	0	29	.10/25/2035 .
12667G-AH-6 ..	CWALT 2005-13CB A8		.01/01/2023 .	Paydown		27,475	26,197	24,759	13,504	0	13,971	0	13,971	0	27,475	0	0	0	126	.05/25/2035 .
12667G-AH-6 ..	CWALT 2005-13CB A8		.02/01/2023 .	Paydown		20,089	20,143	19,038	10,384	0	9,706	0	9,706	0	20,089	0	0	0	185	.05/25/2035 .
12667G-AH-6 ..	CWALT 2005-13CB A8		.03/01/2023 .	Paydown		15,204	15,636	14,778	8,060	0	7,144	0	7,144	0	15,204	0	0	0	215	.05/25/2035 .
12667G-AH-6 ..	CWALT 2005-13CB A8		.04/01/2023 .	Paydown		21,157	21,719	20,527	11,196	0	9,961	0	9,961	0	21,157	0	0	0	398	.05/25/2035 .
12667G-AH-6 ..	CWALT 2005-13CB A8		.05/01/2023 .	Paydown		19,851	19,851	18,761	10,233	0	9,618	0	9,618	0	19,851	0	0	0	455	.05/25/2035 .
12667G-AH-6 ..	CWALT 2005-13CB A8		.06/01/2023 .	Paydown		26,188	26,188	24,750	13,499	0	12,688	0	12,688	0	26,188	0	0	0	720	.05/25/2035 .
12667G-AH-6 ..	CWALT 2005-13CB A8		.07/01/2023 .	Paydown		36,649	36,778	34,759	18,958	0	17,691	0	17,691	0	36,649	0	0	0	1,180	.05/25/2035 .
12667G-AH-6 ..	CWALT 2005-13CB A8		.08/01/2023 .	Paydown		28,356	28,356	26,799	14,617	0	13,739	0	13,739	0	28,356	0	0	0	1,040	.05/25/2035 .
12667G-AH-6 ..	CWALT 2005-13CB A8		.09/01/2023 .	Paydown		16,007	16,007	15,128	8,251	0	7,756	0	7,756	0	16,007	0	0	0	660	.05/25/2035 .
12667G-AH-6 ..	CWALT 2005-13CB A8		.10/01/2023 .	Paydown		17,006	17,006	16,072	8,766	0	8,240	0	8,240	0	17,006	0	0	0	782	.05/25/2035 .
12667G-AH-6 ..	CWALT 2005-13CB A8		.11/01/2023 .	Paydown		69,744	70,354	66,492	36,267	0	33,478	0	33,478	0	69,744	0	0	0	3,558	.05/25/2035 .
12667G-AH-6 ..	CWALT 2005-13CB A8		.12/01/2023 .	Paydown		25,483	25,894	24,473	13,348	0	12,135	0	12,135	0	25,483	0	0	0	1,428	.05/25/2035 .
12667G-KB-8 ..	CWALT 2005-21CB A2		.01/01/2023 .	Paydown		27,756	29,233	28,270	22,624	0	5,132	0	5,132	0	27,756	0	0	0	128	.06/25/2035 .
12667G-KB-8 ..	CWALT 2005-21CB A2		.02/01/2023 .	Paydown		59,357	59,134	57,187	45,765	0	13,592	0	13,592	0	59,357	0	0	0	520	.06/25/2035 .
12667G-KB-8 ..	CWALT 2005-21CB A2		.03/01/2023 .	Paydown		44,096	44,287	42,828	34,274	0	9,821	0	9,821	0	44,096	0	0	0	581	.06/25/2035 .
12667G-KB-8 ..	CWALT 2005-21CB A2		.04/01/2023 .	Paydown		54,694	54,531	52,735	42,202	0	12,491	0	12,491	0	54,694	0	0	0	959	.06/25/2035 .
12667G-KB-8 ..	CWALT 2005-21CB A2		.05/01/2023 .	Paydown		54,658	54,658	52,858	42,301	0	12,357	0	12,357	0	54,658	0	0	0	1,197	.06/25/2035 .
12667G-KB-8 ..	CWALT 2005-21CB A2		.06/01/2023 .	Paydown		12,881	13,483	13,039	10,435	0	2,447	0	2,447	0	12,881	0	0	0	354	.06/25/2035 .
12667G-KB-8 ..	CWALT 2005-21CB A2		.07/01/2023 .	Paydown		55,716	55,716	53,881	43,119	0	12,596	0	12,596	0	55,716	0	0	0	1,729	.06/25/2035 .
12667G-KB-8 ..	CWALT 2005-21CB A2		.08/01/2023 .	Paydown		15,065	15,065	14,569	11,659	0	3,406	0	3,406	0	15,065	0	0	0	535	.06/25/2035 .
12667G-KB-8 ..	CWALT 2005-21CB A2		.09/01/2023 .	Paydown		23,594	23,607	22,830	18,270	0	5,324	0	5,324	0	23,594	0	0	0	941	.06/25/2035 .
12667G-KB-8 ..	CWALT 2005-21CB A2		.10/01/2023 .	Paydown		46,567	46,567	45,033	36,039	0	10,528	0	10,528	0	46,567	0	0	0	2,060	.06/25/2035 .
12667G-KB-8 ..	CWALT 2005-21CB A2		.11/01/2023 .	Paydown		28,622	28,989	28,034	22,435	0	6,187	0	6,187	0	28,622	0	0	0	1,409	.06/25/2035 .
12667G-KB-8 ..	CWALT 2005-21CB A2		.12/01/2023 .	Paydown		27,162	27,181	26,286	21,036	0	6,126	0	6,126	0	27,162	0	0	0	1,440	.06/25/2035 .
12667G-MY-6 ..	CWALT 2005-23CB A15		.01/01/2023 .	Paydown		15,335	15,364	13,714	1,422	0	13,913	0	13,913	0	15,335	0	0	0	70	.07/25/2035 .
12667G-MY-6 ..	CWALT 2005-23CB A15		.02/01/2023 .	Paydown		6,708	6,840	6,106	633	0	6,075	0	6,075	0	6,708	0	0	0	63	.07/25/2035 .
12667G-MY-6 ..	CWALT 2005-23CB A15		.03/01/2023 .	Paydown		5,723	5,653	5,046	523	0	5,200	0	5,200	0	5,723	0	0	0	79	.07/25/2035 .
12667G-MY-6 ..	CWALT 2005-23CB A15		.04/01/2023 .	Paydown		6,529	6,595	5,887	611	0	5,918	0	5,918	0	6,529	0	0	0	121	.07/25/2035 .
12667G-MY-6 ..	CWALT 2005-23CB A15		.05/01/2023 .	Paydown		9,432	9,432	8,420	873	0	8,559	0	8,559	0	9,432	0	0	0	216	.07/25/2035 .
12667G-MY-6 ..	CWALT 2005-23CB A15		.06/01/2023 .	Paydown		8,821	8,821	7,874	817	0	8,005	0	8,005	0	8,821	0	0	0	243	.07/25/2035 .
12667G-MY-6 ..	CWALT 2005-23CB A15		.07/01/2023 .	Paydown		8,081	8,081	7,213	748	0	7,333	0	7,333	0	8,081	0	0	0	259	.07/25/2035 .
12667G-MY-6 ..	CWALT 2005-23CB A15		.08/01/2023 .	Paydown		10,638	10,638	9,496	985	0	9,653	0	9,653	0	10,638	0	0	0	390	.07/25/2035 .
12667G-MY-6 ..	CWALT 2005-23CB A15		.09/01/2023 .	Paydown		5,000	5,005	4,468	463	0	4,537	0	4,537	0	5,000	0	0	0	206	.07/25/2035 .
12667G-MY-6 ..	CWALT 2005-23CB A15		.10/01/2023 .	Paydown		4,157	4,653	4,154	431	0	3,727	0	3,727	0	4,157	0	0	0	213	.07/25/2035 .
12667G-MY-6 ..	CWALT 2005-23CB A15		.11/01/2023 .	Paydown		9,161	9,161	8,178	848	0	8,313	0	8,313	0	9,161	0	0	0	462	.07/25/2035 .
12667G-MY-6 ..	CWALT 2005-23CB A15		.12/01/2023 .	Paydown		26,277	26,122	23,318	2,418	0	23,858	0	23,858	0	26,277	0	0	0	1,453	.07/25/2035 .
126694-3Y-2 ..	CWHL 2006-HYB3 2A1A		.01/01/2023 .	Paydown		643	643	630	630	0	13	0	13	0	643	0	0	0	2	.05/20/2036 .
126694-3Y-2 ..	CWHL 2006-HYB3 2A1A		.02/01/2023 .	Paydown		649	649	636	636	0	13	0	13	0	649	0	0	0	4	.05/20/2036 .
126694-3Y-2 ..	CWHL 2006-HYB3 2A1A		.03/01/2023 .	Paydown		562	562	551	551	0	11	0	11	0	562	0	0	0	5	.05/20/2036 .
126694-3Y-2 ..	CWHL 2006-HYB3 2A1A		.04/01/2023 .	Paydown		1,300	2,643	2,591	2,591	0	(1,291)	0	(1,291)	0	1,300	0	0	0	31	.05/20/2036 .
126694-3Y-2 ..	CWHL 2006-HYB3 2A1A		.05/01/2023 .	Paydown		521	556	545	545	0	(23)	0	(23)	0	521	0	0	0	8	.05/20/2036 .
126694-3Y-2 ..	CWHL 2006-HYB3 2A1A		.06/01/2023 .	Paydown		598	598	586	586	0	12	0	12	0	598	0	0	0	11	.05/20/2036 .
126694-3Y-2 ..	CWHL 2006-HYB3 2A1A		.07/01/2023 .	Paydown		588	588	576	576	0	12	0	12	0	588	0	0	0	13	.05/20/2036 .
126694-3Y-2 ..	CWHL 2006-HYB3 2A1A		.08/01/2023 .	Paydown		584	584	573	573	0	12	0	12	0	584	0	0	0	15	.05/20/2036 .
126694-3Y-2 ..	CWHL 2006-HYB3 2A1A		.09/01/2023 .	Paydown		560	560	549	549	0	11	0	11	0	560	0	0	0	16	.05/20/2036 .
126694-3Y-2 ..	CWHL 2006-HYB3 2A1A		.10/01/2023 .	Paydown		7,212	7,212	7,068	7,068	0	144	0	144	0	7,212	0	0	0	227	.05/20/2036 .
126694-3Y-2 ..	CWHL 2006-HYB3 2A1A		.11/01/2023 .	Paydown		570	570	559	559	0	11	0	11	0	570	0	0	0	20	.05/20/2036 .

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
126694-3Y-2	CWHL 2006-HYB3 2A1A		12/01/2023	Paydown		553	553	542	542	0	11	0	11	0	553	0	0	0	21	05/20/2036
126694-MU-9	CWHL 05-26		01/02/2023	Paydown		844	844	553	564	0	280	0	280	0	844	0	0	0	4	11/25/2035
126694-MU-9	CWHL 05-26		02/01/2023	Paydown		53	342	224	228	0	(176)	0	(176)	0	53	0	0	0	3	11/25/2035
126694-MU-9	CWHL 05-26		02/22/2023	ATHENE ANNUITY & LIFE		1,012,902	1,559,553	1,021,860	1,042,553	0	7,389	0	7,389	0	1,049,942	0	(37,040)	(37,040)	19,077	11/25/2035
12669A-TQ-7	CWALT 1998-4 B1		01/01/2023	Paydown		2,422	2,422	2,378	1,999	0	423	0	423	0	2,422	0	0	0	14	08/25/2028
12669A-TQ-7	CWALT 1998-4 B1		02/01/2023	Paydown		1,995	1,995	1,959	1,647	0	348	0	348	0	1,995	0	0	0	22	08/25/2028
12669A-TQ-7	CWALT 1998-4 B1		03/01/2023	Paydown		1,999	1,999	1,962	1,650	0	349	0	349	0	1,999	0	0	0	34	08/25/2028
12669A-TQ-7	CWALT 1998-4 B1		04/01/2023	Paydown		2,041	2,041	2,004	1,685	0	356	0	356	0	2,041	0	0	0	46	08/25/2028
12669A-TQ-7	CWALT 1998-4 B1		05/01/2023	Paydown		3,375	3,375	3,314	2,786	0	589	0	589	0	3,375	0	0	0	95	08/25/2028
12669A-TQ-7	CWALT 1998-4 B1		06/01/2023	Paydown		1,818	1,818	1,785	1,501	0	317	0	317	0	1,818	0	0	0	61	08/25/2028
12669A-TQ-7	CWALT 1998-4 B1		07/01/2023	Paydown		1,817	1,817	1,784	1,500	0	317	0	317	0	1,817	0	0	0	72	08/25/2028
12669A-TQ-7	CWALT 1998-4 B1		08/01/2023	Paydown		1,847	1,847	1,813	1,525	0	322	0	322	0	1,847	0	0	0	83	08/25/2028
12669A-TQ-7	CWALT 1998-4 B1		09/01/2023	Paydown		1,863	1,863	1,829	1,538	0	325	0	325	0	1,863	0	0	0	94	08/25/2028
12669A-TQ-7	CWALT 1998-4 B1		10/01/2023	Paydown		1,848	1,848	1,814	1,525	0	322	0	322	0	1,848	0	0	0	104	08/25/2028
12669A-TQ-7	CWALT 1998-4 B1		11/01/2023	Paydown		3,171	3,171	3,113	2,618	0	553	0	553	0	3,171	0	0	0	196	08/25/2028
12669A-TQ-7	CWALT 1998-4 B1		12/01/2023	Paydown		1,840	1,840	1,807	1,519	0	321	0	321	0	1,840	0	0	0	124	08/25/2028
12669A-TR-5	CWALT 1998-4 B2		01/01/2023	Paydown		793	423	304	284	0	509	0	509	0	793	0	0	0	4	08/25/2028
12669A-TR-5	CWALT 1998-4 B2		02/01/2023	Paydown		631	650	467	437	0	195	0	195	0	631	0	0	0	7	08/25/2028
12669A-TR-5	CWALT 1998-4 B2		03/01/2023	Paydown		633	633	455	425	0	208	0	208	0	633	0	0	0	11	08/25/2028
12669A-TR-5	CWALT 1998-4 B2		04/01/2023	Paydown		650	650	467	437	0	214	0	214	0	650	0	0	0	15	08/25/2028
12669A-TR-5	CWALT 1998-4 B2		05/01/2023	Paydown		1,143	1,143	821	767	0	375	0	375	0	1,143	0	0	0	32	08/25/2028
12669A-TR-5	CWALT 1998-4 B2		06/01/2023	Paydown		143	143	103	96	0	47	0	47	0	143	0	0	0	5	08/25/2028
12669A-TR-5	CWALT 1998-4 B2		07/01/2023	Paydown		148	218	156	146	0	1	0	1	0	148	0	0	0	9	08/25/2028
12669A-TR-5	CWALT 1998-4 B2		08/01/2023	Paydown		163	163	117	109	0	54	0	54	0	163	0	0	0	7	08/25/2028
12669A-TR-5	CWALT 1998-4 B2		09/01/2023	Paydown		174	174	125	117	0	57	0	57	0	174	0	0	0	9	08/25/2028
12669A-TR-5	CWALT 1998-4 B2		10/01/2023	Paydown		174	174	125	117	0	57	0	57	0	174	0	0	0	10	08/25/2028
12669A-TR-5	CWALT 1998-4 B2		11/01/2023	Paydown		698	698	502	469	0	229	0	229	0	698	0	0	0	43	08/25/2028
12669A-TR-5	CWALT 1998-4 B2		12/01/2023	Paydown		183	183	132	123	0	60	0	60	0	183	0	0	0	12	08/25/2028
12669F-VZ-3	CWHL 2004-5 2A5		01/01/2023	Paydown		10,694	10,694	9,989	10,519	0	175	0	175	0	10,694	0	0	0	49	05/25/2034
12669F-VZ-3	CWHL 2004-5 2A5		02/01/2023	Paydown		847	847	791	833	0	14	0	14	0	847	0	0	0	8	05/25/2034
12669F-VZ-3	CWHL 2004-5 2A5		03/01/2023	Paydown		895	895	836	881	0	15	0	15	0	895	0	0	0	12	05/25/2034
12669F-VZ-3	CWHL 2004-5 2A5		04/01/2023	Paydown		900	900	841	885	0	15	0	15	0	900	0	0	0	16	05/25/2034
12669F-VZ-3	CWHL 2004-5 2A5		05/01/2023	Paydown		931	931	869	916	0	15	0	15	0	931	0	0	0	21	05/25/2034
12669F-VZ-3	CWHL 2004-5 2A5		06/01/2023	Paydown		937	937	876	922	0	15	0	15	0	937	0	0	0	26	05/25/2034
12669F-VZ-3	CWHL 2004-5 2A5		07/01/2023	Paydown		951	951	888	935	0	16	0	16	0	951	0	0	0	31	05/25/2034
12669F-VZ-3	CWHL 2004-5 2A5		08/01/2023	Paydown		955	955	892	939	0	16	0	16	0	955	0	0	0	35	05/25/2034
12669F-VZ-3	CWHL 2004-5 2A5		09/01/2023	Paydown		959	959	896	944	0	16	0	16	0	959	0	0	0	40	05/25/2034
12669F-VZ-3	CWHL 2004-5 2A5		10/01/2023	Paydown		964	964	900	948	0	16	0	16	0	964	0	0	0	44	05/25/2034
12669F-VZ-3	CWHL 2004-5 2A5		11/01/2023	Paydown		981	981	917	965	0	16	0	16	0	981	0	0	0	50	05/25/2034
12669F-VZ-3	CWHL 2004-5 2A5		12/01/2023	Paydown		13,323	13,323	12,445	13,105	0	218	0	218	0	13,323	0	0	0	733	05/25/2034
12669F-ZL-0	CWHL 2004-8 1A4		01/01/2023	Paydown		5,200	5,200	4,949	5,084	0	116	0	116	0	5,200	0	0	0	23	07/25/2034
12669F-ZL-0	CWHL 2004-8 1A4		01/01/2023	Paydown		5,200	5,200	4,949	5,084	0	116	0	116	0	5,200	0	0	0	23	07/25/2034
12669F-ZL-0	CWHL 2004-8 1A4		02/01/2023	Paydown		5,307	5,307	5,051	5,189	0	118	0	118	0	5,307	0	0	0	46	07/25/2034
12669F-ZL-0	CWHL 2004-8 1A4		02/01/2023	Paydown		5,307	5,307	5,051	5,189	0	118	0	118	0	5,307	0	0	0	46	07/25/2034
12669F-ZL-0	CWHL 2004-8 1A4		03/01/2023	Paydown		45,146	45,146	42,968	44,138	0	1,007	0	1,007	0	45,146	0	0	0	593	07/25/2034
12669F-ZL-0	CWHL 2004-8 1A4		03/01/2023	Paydown		45,146	45,146	42,968	44,138	0	1,007	0	1,007	0	45,146	0	0	0	593	07/25/2034
12669F-ZL-0	CWHL 2004-8 1A4		04/01/2023	Paydown		3,693	3,693	3,515	3,611	0	82	0	82	0	3,693	0	0	0	65	07/25/2034
12669F-ZL-0	CWHL 2004-8 1A4		04/01/2023	Paydown		3,693	3,693	3,515	3,611	0	82	0	82	0	3,693	0	0	0	65	07/25/2034
12669F-ZL-0	CWHL 2004-8 1A4		05/01/2023	Paydown		3,695	3,695	3,516	3,612	0	82	0	82	0	3,695	0	0	0	81	07/25/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12669F-ZL-0	CWHL 2004-8 1A4		05/01/2023	Paydown		3,695	3,695	3,516	3,612	0	82	0	82	0	3,695	0	0	0	81	07/25/2034
12669F-ZL-0	CWHL 2004-8 1A4		06/01/2023	Paydown		3,776	3,776	3,594	3,692	0	84	0	84	0	3,776	0	0	0	99	07/25/2034
12669F-ZL-0	CWHL 2004-8 1A4		06/01/2023	Paydown		3,776	3,776	3,594	3,692	0	84	0	84	0	3,776	0	0	0	99	07/25/2034
12669F-ZL-0	CWHL 2004-8 1A4		07/01/2023	Paydown		4,041	4,041	3,847	3,951	0	90	0	90	0	4,041	0	0	0	124	07/25/2034
12669F-ZL-0	CWHL 2004-8 1A4		07/01/2023	Paydown		4,041	4,041	3,847	3,951	0	90	0	90	0	4,041	0	0	0	124	07/25/2034
12669F-ZL-0	CWHL 2004-8 1A4		08/01/2023	Paydown		3,812	3,812	3,628	3,727	0	85	0	85	0	3,812	0	0	0	133	07/25/2034
12669F-ZL-0	CWHL 2004-8 1A4		08/01/2023	Paydown		3,812	3,812	3,628	3,727	0	85	0	85	0	3,812	0	0	0	133	07/25/2034
12669F-ZL-0	CWHL 2004-8 1A4		09/01/2023	Paydown		3,953	3,953	3,762	3,865	0	88	0	88	0	3,953	0	0	0	156	07/25/2034
12669F-ZL-0	CWHL 2004-8 1A4		09/01/2023	Paydown		3,953	3,953	3,762	3,865	0	88	0	88	0	3,953	0	0	0	156	07/25/2034
12669F-ZL-0	CWHL 2004-8 1A4		10/01/2023	Paydown		3,987	3,987	3,795	3,898	0	89	0	89	0	3,987	0	0	0	174	07/25/2034
12669F-ZL-0	CWHL 2004-8 1A4		10/01/2023	Paydown		3,987	3,987	3,795	3,898	0	89	0	89	0	3,987	0	0	0	174	07/25/2034
12669F-ZL-0	CWHL 2004-8 1A4		11/01/2023	Paydown		3,874	3,874	3,687	3,787	0	86	0	86	0	3,874	0	0	0	186	07/25/2034
12669F-ZL-0	CWHL 2004-8 1A4		11/01/2023	Paydown		3,874	3,874	3,687	3,787	0	86	0	86	0	3,874	0	0	0	186	07/25/2034
12669F-ZL-0	CWHL 2004-8 1A4		12/01/2023	Paydown		3,835	3,835	3,650	3,750	0	86	0	86	0	3,835	0	0	0	201	07/25/2034
12669F-ZL-0	CWHL 2004-8 1A4		12/01/2023	Paydown		3,835	3,835	3,650	3,750	0	86	0	86	0	3,835	0	0	0	201	07/25/2034
12669F-ZZ-9	CWHL 2004-8 M		01/01/2023	Paydown		2,932	2,932	2,532	2,606	0	326	0	326	0	2,932	0	0	0	15	07/25/2034
12669F-ZZ-9	CWHL 2004-8 M		01/01/2023	Paydown		2,346	2,346	2,025	2,085	0	261	0	261	0	2,346	0	0	0	12	07/25/2034
12669F-ZZ-9	CWHL 2004-8 M		02/01/2023	Paydown		1,099	1,099	949	977	0	122	0	122	0	1,099	0	0	0	11	07/25/2034
12669F-ZZ-9	CWHL 2004-8 M		02/01/2023	Paydown		879	879	759	782	0	98	0	98	0	879	0	0	0	9	07/25/2034
12669F-ZZ-9	CWHL 2004-8 M		03/01/2023	Paydown		35,668	35,668	30,792	31,700	0	3,968	0	3,968	0	35,668	0	0	0	556	07/25/2034
12669F-ZZ-9	CWHL 2004-8 M		03/01/2023	Paydown		28,534	28,534	24,634	25,360	0	3,174	0	3,174	0	28,534	0	0	0	445	07/25/2034
12669G-BA-8	CWHL 2004-HYB6 A2		01/02/2023	Paydown		3,837	3,837	3,806	3,806	0	32	0	32	0	3,837	0	0	0	12	11/20/2034
12669G-BA-8	CWHL 2004-HYB6 A2		02/01/2023	Paydown		952	952	944	944	0	8	0	8	0	952	0	0	0	6	11/20/2034
12669G-BA-8	CWHL 2004-HYB6 A2		05/01/2023	Paydown		544	544	540	540	0	4	0	4	0	544	0	0	0	9	11/20/2034
12669G-BA-8	CWHL 2004-HYB6 A2		06/01/2023	Paydown		1,010	1,010	1,002	1,002	0	8	0	8	0	1,010	0	0	0	20	11/20/2034
12669G-BA-8	CWHL 2004-HYB6 A2		07/03/2023	Paydown		957	957	949	949	0	8	0	8	0	957	0	0	0	22	11/20/2034
12669G-BA-8	CWHL 2004-HYB6 A2		08/01/2023	Paydown		935	935	927	927	0	8	0	8	0	935	0	0	0	25	11/20/2034
12669G-BA-8	CWHL 2004-HYB6 A2		09/01/2023	Paydown		1,315	1,315	1,304	1,304	0	11	0	11	0	1,315	0	0	0	41	11/20/2034
12669G-BA-8	CWHL 2004-HYB6 A2		10/02/2023	Paydown		5,072	5,072	5,030	5,030	0	42	0	42	0	5,072	0	0	0	178	11/20/2034
12669G-BA-8	CWHL 2004-HYB6 A2		11/01/2023	Paydown		5,540	5,540	5,494	5,494	0	45	0	45	0	5,540	0	0	0	219	11/20/2034
12669G-BA-8	CWHL 2004-HYB6 A2		12/01/2023	Paydown		708	708	702	702	0	6	0	6	0	708	0	0	0	31	11/20/2034
12669G-YN-5	CWHL 2005-10 A3		01/01/2023	Paydown		1,733	2,110	1,957	1,840	0	(107)	0	(107)	0	1,733	0	0	0	10	05/25/2035
12669G-YN-5	CWHL 2005-10 A3		02/01/2023	Paydown		3,045	3,045	2,823	2,656	0	389	0	389	0	3,045	0	0	0	21	05/25/2035
12669G-YN-5	CWHL 2005-10 A3		02/22/2023	ATHENE ANNUITY & LIFE		953,720	1,115,557	1,034,298	972,884	0	(1,127)	0	(1,127)	0	971,757	0	(18,037)	(18,037)	11,206	05/25/2035
12695*-AA-3	CVS PASS-THROUGH		01/10/2023	Redemption		62,849	62,849	62,849	62,849	0	0	0	0	0	62,849	0	0	0	179	10/10/2038
12695*-AA-3	CVS PASS-THROUGH		02/10/2023	Redemption		63,028	63,028	63,028	63,028	0	0	0	0	0	63,028	0	0	0	359	10/10/2038
12695*-AA-3	CVS PASS-THROUGH		03/10/2023	Redemption		63,207	63,207	63,207	63,207	0	0	0	0	0	63,207	0	0	0	540	10/10/2038
12695*-AA-3	CVS PASS-THROUGH		04/10/2023	Redemption		63,387	63,387	63,387	63,387	0	0	0	0	0	63,387	0	0	0	722	10/10/2038
12695*-AA-3	CVS PASS-THROUGH		05/10/2023	Redemption		63,567	63,567	63,567	63,567	0	0	0	0	0	63,567	0	0	0	905	10/10/2038
12695*-AA-3	CVS PASS-THROUGH		06/10/2023	Redemption		63,748	63,748	63,748	63,748	0	0	0	0	0	63,748	0	0	0	1,089	10/10/2038
12695*-AA-3	CVS PASS-THROUGH		07/10/2023	Redemption		63,930	63,930	63,930	63,930	0	0	0	0	0	63,930	0	0	0	1,274	10/10/2038
12695*-AA-3	CVS PASS-THROUGH		08/10/2023	Redemption		64,112	64,112	64,112	64,112	0	0	0	0	0	64,112	0	0	0	1,460	10/10/2038
12695*-AA-3	CVS PASS-THROUGH		09/10/2023	Redemption		64,294	64,294	64,294	64,294	0	0	0	0	0	64,294	0	0	0	1,647	10/10/2038
12695*-AA-3	CVS PASS-THROUGH		10/10/2023	Redemption		64,477	64,477	64,477	64,477	0	0	0	0	0	64,477	0	0	0	1,835	10/10/2038
12695*-AA-3	CVS PASS-THROUGH		11/10/2023	Redemption		64,661	64,661	64,661	64,661	0	0	0	0	0	64,661	0	0	0	2,025	10/10/2038
12695*-AA-3	CVS PASS-THROUGH		12/10/2023	Redemption		64,845	64,845	64,845	64,845	0	0	0	0	0	64,845	0	0	0	2,215	10/10/2038
12730*-AA-0	KUM & GO LC		01/15/2023	Redemption		36,814	36,814	36,814	36,814	0	0	0	0	0	36,814	0	0	0	143	09/15/2045
12730*-AA-0	KUM & GO LC		02/15/2023	Redemption		36,956	36,956	36,956	36,956	0	0	0	0	0	36,956	0	0	0	286	09/15/2045
12730*-AA-0	KUM & GO LC		03/15/2023	Redemption		37,100	37,100	37,100	37,100	0	0	0	0	0	37,100	0	0	0	431	09/15/2045

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12730*-AA-0	KUM & GO LC		04/15/2023	Redemption		37,243	37,243	37,243	37,243	0	0	0	0	0	37,243	0	0	0	577	09/15/2045
12730*-AA-0	KUM & GO LC		05/15/2023	Redemption		37,388	37,388	37,388	37,388	0	0	0	0	0	37,388	0	0	0	724	09/15/2045
12730*-AA-0	KUM & GO LC		06/15/2023	Redemption		37,532	37,532	37,532	37,532	0	0	0	0	0	37,532	0	0	0	873	09/15/2045
12730*-AA-0	KUM & GO LC		07/15/2023	Redemption		37,678	37,678	37,678	37,678	0	0	0	0	0	37,678	0	0	0	1,022	09/15/2045
12730*-AA-0	KUM & GO LC		08/15/2023	Redemption		37,899	37,899	37,899	37,899	0	0	0	0	0	37,899	0	0	0	1,175	09/15/2045
12730*-AA-0	KUM & GO LC		09/15/2023	Redemption		38,046	38,046	38,046	38,046	0	0	0	0	0	38,046	0	0	0	1,327	09/15/2045
12730*-AA-0	KUM & GO LC		10/15/2023	Redemption		38,193	38,193	38,193	38,193	0	0	0	0	0	38,193	0	0	0	1,480	09/15/2045
12730*-AA-0	KUM & GO LC		11/15/2023	Redemption		38,341	38,341	38,341	38,341	0	0	0	0	0	38,341	0	0	0	1,634	09/15/2045
12730*-AA-0	KUM & GO LC		12/15/2023	Redemption		38,490	38,490	38,490	38,490	0	0	0	0	0	38,490	0	0	0	1,790	09/15/2045
12735#-AA-1	CGA CAPITAL CREDIT		01/15/2023	Redemption		5,557	5,557	5,557	5,557	0	0	0	0	0	5,557	0	0	0	18	09/30/2041
12735#-AA-1	CGA CAPITAL CREDIT		02/15/2023	Redemption		5,576	5,576	5,576	5,576	0	0	0	0	0	5,576	0	0	0	37	09/30/2041
12735#-AA-1	CGA CAPITAL CREDIT		03/15/2023	Redemption		5,595	5,595	5,595	5,595	0	0	0	0	0	5,595	0	0	0	56	09/30/2041
12735#-AA-1	CGA CAPITAL CREDIT		04/15/2023	Redemption		5,614	5,614	5,614	5,614	0	0	0	0	0	5,614	0	0	0	74	09/30/2041
12735#-AA-1	CGA CAPITAL CREDIT		05/15/2023	Redemption		5,633	5,633	5,633	5,633	0	0	0	0	0	5,633	0	0	0	93	09/30/2041
12735#-AA-1	CGA CAPITAL CREDIT		06/15/2023	Redemption		5,652	5,652	5,652	5,652	0	0	0	0	0	5,652	0	0	0	112	09/30/2041
12735#-AA-1	CGA CAPITAL CREDIT		07/15/2023	Redemption		5,671	5,671	5,671	5,671	0	0	0	0	0	5,671	0	0	0	131	09/30/2041
12735#-AA-1	CGA CAPITAL CREDIT		08/15/2023	Redemption		5,690	5,690	5,690	5,690	0	0	0	0	0	5,690	0	0	0	150	09/30/2041
12735#-AA-1	CGA CAPITAL CREDIT		09/15/2023	Redemption		5,709	5,709	5,709	5,709	0	0	0	0	0	5,709	0	0	0	170	09/30/2041
12735#-AA-1	CGA CAPITAL CREDIT		10/15/2023	Redemption		6,280	6,280	6,280	6,280	0	0	0	0	0	6,280	0	0	0	208	09/30/2041
12735#-AA-1	CGA CAPITAL CREDIT		11/15/2023	Redemption		6,301	6,301	6,301	6,301	0	0	0	0	0	6,301	0	0	0	229	09/30/2041
12735#-AA-1	CGA CAPITAL CREDIT		12/15/2023	Redemption		6,322	6,322	6,322	6,322	0	0	0	0	0	6,322	0	0	0	251	09/30/2041
12806*-AH-4	CAITHNESS LONG ISLAND		01/15/2023	Redemption		178,800	178,800	178,800	178,800	0	0	0	0	0	178,800	0	0	0	5,105	01/15/2032
12806*-AH-4	CAITHNESS LONG ISLAND		07/15/2023	Redemption		181,966	181,966	181,966	181,966	0	0	0	0	0	181,966	0	0	0	10,390	01/15/2032
131347-CR-5	CALPINE		03/27/2023	CITICORP		832,500	1,000,000	965,000	968,883	0	803	0	803	0	969,686	0	(137,186)	(137,186)	21,667	03/01/2031
131347-CR-5	CALPINE		03/27/2023	CITICORP		685,148	823,000	823,000	823,000	0	0	0	0	0	823,000	0	(137,853)	(137,853)	17,832	03/01/2031
133131-AS-1	CAMDEN PROPERTY TRUST		06/15/2023	Maturity		21,661,000	21,661,000	21,905,364	21,662,784	0	(1,784)	0	(1,784)	0	21,661,000	0	0	0	527,987	06/15/2023
134011-AA-3	CAMP PENDLETON		10/02/2023	Call 100.0000		95,000	95,000	105,658	104,145	0	(211)	0	(211)	0	103,934	0	(8,934)	(8,934)	5,640	10/01/2043
134429-BE-8	CAMPBELL SOUP		03/15/2023	Maturity		4,286,000	4,286,000	4,241,254	4,283,220	0	2,780	0	2,780	0	4,286,000	0	0	0	78,220	03/15/2023
134429-BG-3	CAMPBELL SOUP		12/11/2023	GOLDMAN SACHS		10,569,900	11,000,000	10,774,470	10,866,911	0	21,834	0	21,834	0	10,888,744	0	(318,844)	(318,844)	568,089	03/15/2028
14040H-BD-6	CAPITAL ONE FINANCIAL		06/15/2023	Maturity		4,425,000	4,425,000	3,616,052	4,370,384	0	54,616	0	54,616	0	4,425,000	0	0	0	77,438	06/15/2023
14040H-BG-9	CAPITAL ONE FINANCIAL		12/11/2023	GOLDMAN SACHS		16,458,210	17,000,000	16,626,736	16,892,116	0	47,624	0	47,624	0	16,939,739	0	(481,529)	(481,529)	737,422	02/05/2025
14149Y-BJ-6	CARDINAL HEALTH		12/11/2023	GOLDMAN SACHS		1,415,640	1,500,000	1,494,915	1,496,910	0	632	0	632	0	1,497,541	0	(81,901)	(81,901)	50,866	06/15/2027
141781-BS-2	CARGILL		10/24/2023	KEYBANC		1,481,571	1,950,000	1,941,284	1,942,163	0	676	0	676	0	1,942,840	0	(461,269)	(461,269)	39,826	11/10/2031
14313*-AA-1	CARMAX AUTO SUPERSTORES		04/27/2023	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	96,500	04/27/2023
14313*-AA-1	CARMAX AUTO SUPERSTORES		04/27/2023	Maturity		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	77,200	04/27/2023
14576A-AC-6	CAPITAL AUTOMOTIVE		01/15/2023	Paydown		1,042	1,042	1,041	1,041	0	1	0	1	0	1,042	0	0	0	3	12/15/2050
14576A-AC-6	CAPITAL AUTOMOTIVE		02/15/2023	Paydown		1,042	1,042	1,041	1,041	0	1	0	1	0	1,042	0	0	0	5	12/15/2050
14576A-AC-6	CAPITAL AUTOMOTIVE		03/15/2023	Paydown		1,042	1,042	1,041	1,041	0	1	0	1	0	1,042	0	0	0	8	12/15/2050
14576A-AC-6	CAPITAL AUTOMOTIVE		04/15/2023	Paydown		1,042	1,042	1,041	1,041	0	1	0	1	0	1,042	0	0	0	11	12/15/2050
14576A-AC-6	CAPITAL AUTOMOTIVE		05/01/2023	Paydown		1,042	1,042	1,041	1,041	0	1	0	1	0	1,042	0	0	0	13	12/15/2050
14576A-AC-6	CAPITAL AUTOMOTIVE		06/15/2023	Paydown		1,042	1,042	1,041	1,041	0	1	0	1	0	1,042	0	0	0	16	12/15/2050
14576A-AC-6	CAPITAL AUTOMOTIVE		07/15/2023	Paydown		1,042	1,042	1,041	1,041	0	1	0	1	0	1,042	0	0	0	19	12/15/2050
14576A-AC-6	CAPITAL AUTOMOTIVE		08/15/2023	Paydown		1,042	1,042	1,041	1,041	0	1	0	1	0	1,042	0	0	0	22	12/15/2050
14576A-AC-6	CAPITAL AUTOMOTIVE		09/15/2023	Paydown		1,041	1,041	1,040	1,040	0	1	0	1	0	1,041	0	0	0	24	12/15/2050
14576A-AC-6	CAPITAL AUTOMOTIVE		10/15/2023	Paydown		1,043	1,043	1,043	1,043	0	1	0	1	0	1,043	0	0	0	27	12/15/2050
14576A-AC-6	CAPITAL AUTOMOTIVE		11/15/2023	Paydown		1,042	1,042	1,041	1,041	0	1	0	1	0	1,042	0	0	0	30	12/15/2050
14576A-AC-6	CAPITAL AUTOMOTIVE		12/15/2023	Paydown		1,042	1,042	1,041	1,041	0	1	0	1	0	1,042	0	0	0	32	12/15/2050
14576A-AC-6	CAPITAL AUTOMOTIVE		12/27/2023	ATHENE ANNUITY & LIFE		2,103,098	2,462,500	2,461,012	2,461,012	0	0	0	0	0	2,461,012	0	(357,914)	(357,914)	78,881	12/15/2050
14576A-AD-4	CAPITAL AUTOMOTIVE		01/16/2023	Paydown		990	990	989	989	0	1	0	1	0	990	0	0	0	3	12/15/2050

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
14576A-AD-4	CAPITAL AUTOMOTIVE		02/15/2023	Paydown		990	990	989	989	0	1	0	1	0	990	0	0	0	6	12/15/2050
14576A-AD-4	CAPITAL AUTOMOTIVE		03/15/2023	Paydown		990	990	989	989	0	1	0	1	0	990	0	0	0	9	12/15/2050
14576A-AD-4	CAPITAL AUTOMOTIVE		04/17/2023	Paydown		990	990	989	989	0	1	0	1	0	990	0	0	0	12	12/15/2050
14576A-AD-4	CAPITAL AUTOMOTIVE		05/01/2023	Paydown		990	990	989	989	0	1	0	1	0	990	0	0	0	15	12/15/2050
14576A-AD-4	CAPITAL AUTOMOTIVE		06/15/2023	Paydown		990	990	989	989	0	1	0	1	0	990	0	0	0	18	12/15/2050
14576A-AD-4	CAPITAL AUTOMOTIVE		07/17/2023	Paydown		990	990	989	989	0	1	0	1	0	990	0	0	0	21	12/15/2050
14576A-AD-4	CAPITAL AUTOMOTIVE		08/15/2023	Paydown		990	990	989	989	0	1	0	1	0	990	0	0	0	24	12/15/2050
14576A-AD-4	CAPITAL AUTOMOTIVE		09/15/2023	Paydown		990	990	989	989	0	1	0	1	0	990	0	0	0	27	12/15/2050
14576A-AD-4	CAPITAL AUTOMOTIVE		10/15/2023	Paydown		990	990	989	989	0	1	0	1	0	990	0	0	0	30	12/15/2050
14576A-AD-4	CAPITAL AUTOMOTIVE		11/15/2023	Paydown		990	990	989	989	0	1	0	1	0	990	0	0	0	33	12/15/2050
14576A-AD-4	CAPITAL AUTOMOTIVE		12/15/2023	Paydown		989	989	988	989	0	1	0	1	0	989	0	0	0	36	12/15/2050
14855M-AB-4	CLAST 2019-1A B		08/21/2023	BARCLAYS CAPITAL		7,154,485	11,178,882	10,895,084	10,976,847	0	38,323	0	38,323	0	11,015,171	0	(3,860,686)	(3,860,686)	392,366	04/15/2039
14856C-AA-7	CLAST 2018-1 A		01/15/2023	Paydown		577,027	577,027	575,584	575,732	0	1,295	0	1,295	0	577,027	0	0	0	1,984	06/15/2043
14856C-AA-7	CLAST 2018-1 A		02/15/2023	Paydown		91,076	91,076	90,848	90,871	0	204	0	204	0	91,076	0	0	0	626	06/15/2043
14856C-AA-7	CLAST 2018-1 A		03/15/2023	Paydown		107,768	107,768	107,499	107,527	0	242	0	242	0	107,768	0	0	0	1,111	06/15/2043
14856C-AA-7	CLAST 2018-1 A		04/15/2023	Paydown		150,035	150,035	149,660	149,698	0	337	0	337	0	150,035	0	0	0	2,063	06/15/2043
14856C-AA-7	CLAST 2018-1 A		05/15/2023	Paydown		76,293	76,293	76,102	76,122	0	171	0	171	0	76,293	0	0	0	1,311	06/15/2043
14856C-AA-7	CLAST 2018-1 A		06/15/2023	Paydown		277,299	277,299	276,606	276,677	0	622	0	622	0	277,299	0	0	0	5,719	06/15/2043
14856C-AA-7	CLAST 2018-1 A		07/15/2023	Paydown		2,023	2,023	2,018	2,018	0	5	0	5	0	2,023	0	0	0	49	06/15/2043
14856C-AA-7	CLAST 2018-1 A		11/15/2023	Paydown		6,863	6,863	6,846	6,847	0	15	0	15	0	6,863	0	0	0	259	06/15/2043
14888@-AA-4	SIDNEY A MURRAY HYDRO		01/02/2023	Redemption		132,418	132,418	132,418	132,418	0	0	0	0	0	132,418	0	0	0	1,324	11/30/2029
14888@-AA-4	SIDNEY A MURRAY HYDRO		01/02/2023	Redemption		132,418	132,418	132,418	132,418	0	0	0	0	0	132,418	0	0	0	1,324	11/30/2029
14888@-AA-4	SIDNEY A MURRAY HYDRO		01/02/2023	Redemption		176,557	176,557	176,557	176,557	0	0	0	0	0	176,557	0	0	0	1,766	11/30/2029
14888@-AA-4	SIDNEY A MURRAY HYDRO		03/31/2023	Redemption		259,207	259,207	259,207	259,207	0	0	0	0	0	259,207	0	0	0	5,184	11/30/2029
14888@-AA-4	SIDNEY A MURRAY HYDRO		03/31/2023	Redemption		259,207	259,207	259,207	259,207	0	0	0	0	0	259,207	0	0	0	5,184	11/30/2029
14888@-AA-4	SIDNEY A MURRAY HYDRO		03/31/2023	Redemption		345,609	345,609	345,609	345,609	0	0	0	0	0	345,609	0	0	0	6,912	11/30/2029
14888@-AA-4	SIDNEY A MURRAY HYDRO		06/30/2023	Redemption		743,656	743,656	743,656	743,656	0	0	0	0	0	743,656	0	0	0	22,310	11/30/2029
14888@-AA-4	SIDNEY A MURRAY HYDRO		06/30/2023	Redemption		318,710	318,710	318,710	318,710	0	0	0	0	0	318,710	0	0	0	9,561	11/30/2029
14888@-AA-4	SIDNEY A MURRAY HYDRO		09/30/2023	Redemption		160,240	160,240	160,240	160,240	0	0	0	0	0	160,240	0	0	0	6,410	11/30/2029
14888@-AA-4	SIDNEY A MURRAY HYDRO		09/30/2023	Redemption		373,893	373,893	373,893	373,893	0	0	0	0	0	373,893	0	0	0	14,956	11/30/2029
14888@-AA-4	SIDNEY A MURRAY HYDRO		12/31/2023	Redemption		138,568	138,568	138,568	138,568	0	0	0	0	0	138,568	0	0	0	6,928	11/30/2029
14888@-AA-4	SIDNEY A MURRAY HYDRO		12/31/2023	Redemption		323,324	323,324	323,324	323,324	0	0	0	0	0	323,324	0	0	0	16,166	11/30/2029
14912L-5X-5	CATERPILLAR		11/24/2023	Maturity		5,000,000	5,000,000	4,995,900	4,999,423	0	577	0	577	0	5,000,000	0	0	0	187,500	11/24/2023
14913R-2Y-2	CATERPILLAR FINL SERVICE		01/09/2023	GOLDMAN SACHS		2,525,512	2,510,000	2,508,594	2,508,542	0	0	0	0	0	2,508,542	0	16,970	16,970	18,107	01/17/2025
15089Q-AN-4	CELANESE US HOLDINGS LLC		06/14/2023	MARKET AXESS		640,388	636,000	595,761	596,423	0	2,153	0	2,153	0	598,576	0	41,812	41,812	37,128	07/15/2029
15135B-AV-3	CENTENE		06/21/2023	TRUIST		861,260	1,000,000	1,000,653	1,000,506	0	(44)	0	(44)	0	1,000,462	0	(139,202)	(139,202)	28,875	02/15/2030
15135B-AV-3	CENTENE		09/20/2023	MORGAN STANLEY		1,271,115	1,500,000	1,325,371	1,326,977	0	14,412	0	14,412	0	1,341,389	0	(70,274)	(70,274)	55,828	02/15/2030
15135B-AX-9	CENTENE		07/26/2023	RILA		1,406,225	1,674,000	1,380,231	1,389,956	0	16,269	0	16,269	0	1,406,225	0	0	0	37,781	03/01/2031
151895-C*-8	CENTERPOINT PROPERTIES		06/12/2023	Maturity		11,000,000	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	0	0	198,000	06/12/2023
151895-D#-3	CENTERPOINT PROPERTIES		09/11/2023	STONE CASTLE		10,527,445	11,500,000	11,500,000	11,500,000	0	0	0	0	0	11,500,000	0	(972,555)	(972,555)	466,843	04/04/2028
15189W-AL-4	CENTERPOINT ENERGY		11/08/2023	TD SECURITIES (USA)		5,681,040	6,000,000	5,996,520	5,997,717	0	393	0	393	0	5,998,110	0	(317,070)	(317,070)	266,000	04/01/2028
15189X-AT-5	CENTERPOINT ENERGY		12/18/2023	JANE STREET ES		3,526,520	4,000,000	3,975,720	3,977,398	0	433	0	433	0	3,977,831	0	(451,311)	(451,311)	235,639	02/01/2049
15200W-AC-9	CENTERPOINT ENERGY		04/15/2023	Paydown		429,388	429,388	424,294	428,007	0	1,381	0	1,381	0	429,388	0	0	0	6,501	10/15/2025
15200W-AC-9	CENTERPOINT ENERGY		10/15/2023	Paydown		440,065	440,065	434,845	438,649	0	1,415	0	1,415	0	440,065	0	0	0	13,326	10/15/2025
156700-BB-1	CENTURYLINK		03/21/2023	BARCLAYS CAPITAL		444,555	666,000	672,727	668,804	0	(319)	0	(319)	0	668,485	0	(223,930)	(223,930)	20,669	12/15/2026
156700-BB-1	CENTURYLINK		03/21/2023	BARCLAYS CAPITAL		1,174,133	1,759,000	1,760,316	1,759,549	0	(62)	0	(62)	0	1,759,487	0	(585,354)	(585,354)	54,590	12/15/2026
156700-BB-1	CENTURYLINK		03/24/2023	BARCLAYS CAPITAL		214,595	334,000	337,373	335,406	0	(171)	0	(171)	0	335,235	0	(120,640)	(120,640)	10,603	12/15/2026
156700-BB-1	CENTURYLINK		03/24/2023	BARCLAYS CAPITAL		567,328	883,000	892,934	887,143	0	(503)	0	(503)	0	886,640	0	(319,312)	(319,312)	28,032	12/15/2026
156700-BC-9	CENTURYLINK		07/20/2023	WELLS FARGO		753,380	1,112,000	1,112,000	1,112,000	0	0	0	0	0	1,112,000	0	(358,620)	(358,620)	41,885	02/15/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
15674#-AC-3	CERBERUS ONSHORE		01/21/2023	Redemption		789,481	789,481	789,481	789,481	0	0	0	0	0	789,481	0	0	0	13,072	07/16/2030
15674#-AC-3	CERBERUS ONSHORE		04/19/2023	Redemption		205,372	205,372	205,372	205,372	0	0	0	0	0	205,372	0	0	0	7,112	07/16/2030
15674#-AC-3	CERBERUS ONSHORE		05/24/2023	ATHENE ANNUITY & LIFE		19,903,351	19,903,351	19,903,351	19,903,351	0	0	0	0	0	19,903,351	0	0	0	875,675	07/16/2030
15722#-AA-9	NATIONAL OILWELL VARCO		01/10/2023	Redemption		2,080	2,080	2,080	2,080	0	0	0	0	0	2,080	0	0	0	8	01/10/2041
15722#-AA-9	NATIONAL OILWELL VARCO		02/10/2023	Redemption		2,088	2,088	2,088	2,088	0	0	0	0	0	2,088	0	0	0	16	01/10/2041
15722#-AA-9	NATIONAL OILWELL VARCO		03/10/2023	Redemption		2,095	2,095	2,095	2,095	0	0	0	0	0	2,095	0	0	0	23	01/10/2041
15722#-AA-9	NATIONAL OILWELL VARCO		04/10/2023	Redemption		2,103	2,103	2,103	2,103	0	0	0	0	0	2,103	0	0	0	31	01/10/2041
15722#-AA-9	NATIONAL OILWELL VARCO		05/10/2023	Redemption		2,111	2,111	2,111	2,111	0	0	0	0	0	2,111	0	0	0	39	01/10/2041
15722#-AA-9	NATIONAL OILWELL VARCO		06/10/2023	Redemption		2,119	2,119	2,119	2,119	0	0	0	0	0	2,119	0	0	0	47	01/10/2041
15722#-AA-9	NATIONAL OILWELL VARCO		07/10/2023	Redemption		2,127	2,127	2,127	2,127	0	0	0	0	0	2,127	0	0	0	55	01/10/2041
15722#-AA-9	NATIONAL OILWELL VARCO		08/10/2023	Redemption		2,135	2,135	2,135	2,135	0	0	0	0	0	2,135	0	0	0	64	01/10/2041
15722#-AA-9	NATIONAL OILWELL VARCO		09/10/2023	Redemption		2,143	2,143	2,143	2,143	0	0	0	0	0	2,143	0	0	0	72	01/10/2041
15722#-AA-9	NATIONAL OILWELL VARCO		10/10/2023	Redemption		2,151	2,151	2,151	2,151	0	0	0	0	0	2,151	0	0	0	80	01/10/2041
15722#-AA-9	NATIONAL OILWELL VARCO		11/10/2023	Redemption		2,159	2,159	2,159	2,159	0	0	0	0	0	2,159	0	0	0	88	01/10/2041
15722#-AA-9	NATIONAL OILWELL VARCO		12/10/2023	Redemption		2,167	2,167	2,167	2,167	0	0	0	0	0	2,167	0	0	0	97	01/10/2041
15722*-AA-3	NATIONAL OILWELL VARCO		01/10/2023	Redemption		35,388	35,388	35,388	35,388	0	0	0	0	0	35,388	0	0	0	143	01/10/2041
15722*-AA-3	NATIONAL OILWELL VARCO		02/10/2023	Redemption		35,530	35,530	35,530	35,530	0	0	0	0	0	35,530	0	0	0	286	01/10/2041
15722*-AA-3	NATIONAL OILWELL VARCO		03/10/2023	Redemption		35,673	35,673	35,673	35,673	0	0	0	0	0	35,673	0	0	0	431	01/10/2041
15722*-AA-3	NATIONAL OILWELL VARCO		04/10/2023	Redemption		35,817	35,817	35,817	35,817	0	0	0	0	0	35,817	0	0	0	577	01/10/2041
15722*-AA-3	NATIONAL OILWELL VARCO		05/10/2023	Redemption		35,961	35,961	35,961	35,961	0	0	0	0	0	35,961	0	0	0	724	01/10/2041
15722*-AA-3	NATIONAL OILWELL VARCO		06/10/2023	Redemption		36,106	36,106	36,106	36,106	0	0	0	0	0	36,106	0	0	0	873	01/10/2041
15722*-AA-3	NATIONAL OILWELL VARCO		07/10/2023	Redemption		36,252	36,252	36,252	36,252	0	0	0	0	0	36,252	0	0	0	1,022	01/10/2041
15722*-AA-3	NATIONAL OILWELL VARCO		07/26/2023	RILA		17,196,144	17,196,144	17,196,144	17,196,144	0	0	0	0	0	17,196,144	0	0	0	521,956	01/10/2041
15725#-AA-6	BP NORTH AMERICA		01/10/2023	Redemption		3,596	3,596	3,596	3,596	0	0	0	0	0	3,596	0	0	0	10	12/10/2031
15725#-AA-6	BP NORTH AMERICA		01/10/2023	Redemption		2,877	2,877	2,877	2,877	0	0	0	0	0	2,877	0	0	0	8	12/10/2031
15725#-AA-6	BP NORTH AMERICA		01/10/2023	Redemption		719	719	719	719	0	0	0	0	0	719	0	0	0	2	12/10/2031
15725#-AA-6	BP NORTH AMERICA		01/10/2023	Redemption		1,269	1,269	1,269	1,269	0	0	0	0	0	1,269	0	0	0	4	12/10/2031
15725#-AA-6	BP NORTH AMERICA		02/10/2023	Redemption		3,606	3,606	3,606	3,606	0	0	0	0	0	3,606	0	0	0	21	12/10/2031
15725#-AA-6	BP NORTH AMERICA		02/10/2023	Redemption		2,885	2,885	2,885	2,885	0	0	0	0	0	2,885	0	0	0	17	12/10/2031
15725#-AA-6	BP NORTH AMERICA		02/10/2023	Redemption		721	721	721	721	0	0	0	0	0	721	0	0	0	4	12/10/2031
15725#-AA-6	BP NORTH AMERICA		02/10/2023	Redemption		1,273	1,273	1,273	1,273	0	0	0	0	0	1,273	0	0	0	7	12/10/2031
15725#-AA-6	BP NORTH AMERICA		03/10/2023	Redemption		3,617	3,617	3,617	3,617	0	0	0	0	0	3,617	0	0	0	31	12/10/2031
15725#-AA-6	BP NORTH AMERICA		03/10/2023	Redemption		2,893	2,893	2,893	2,893	0	0	0	0	0	2,893	0	0	0	25	12/10/2031
15725#-AA-6	BP NORTH AMERICA		03/10/2023	Redemption		723	723	723	723	0	0	0	0	0	723	0	0	0	6	12/10/2031
15725#-AA-6	BP NORTH AMERICA		03/10/2023	Redemption		1,277	1,277	1,277	1,277	0	0	0	0	0	1,277	0	0	0	11	12/10/2031
15725#-AA-6	BP NORTH AMERICA		04/10/2023	Redemption		3,628	3,628	3,628	3,628	0	0	0	0	0	3,628	0	0	0	42	12/10/2031
15725#-AA-6	BP NORTH AMERICA		04/10/2023	Redemption		2,902	2,902	2,902	2,902	0	0	0	0	0	2,902	0	0	0	33	12/10/2031
15725#-AA-6	BP NORTH AMERICA		04/10/2023	Redemption		726	726	726	726	0	0	0	0	0	726	0	0	0	8	12/10/2031
15725#-AA-6	BP NORTH AMERICA		04/10/2023	Redemption		1,280	1,280	1,280	1,280	0	0	0	0	0	1,280	0	0	0	15	12/10/2031
15725#-AA-6	BP NORTH AMERICA		05/10/2023	Redemption		3,638	3,638	3,638	3,638	0	0	0	0	0	3,638	0	0	0	52	12/10/2031
15725#-AA-6	BP NORTH AMERICA		05/10/2023	Redemption		2,911	2,911	2,911	2,911	0	0	0	0	0	2,911	0	0	0	42	12/10/2031
15725#-AA-6	BP NORTH AMERICA		05/10/2023	Redemption		728	728	728	728	0	0	0	0	0	728	0	0	0	10	12/10/2031
15725#-AA-6	BP NORTH AMERICA		05/10/2023	Redemption		1,284	1,284	1,284	1,284	0	0	0	0	0	1,284	0	0	0	18	12/10/2031
15725#-AA-6	BP NORTH AMERICA		06/10/2023	Redemption		3,649	3,649	3,649	3,649	0	0	0	0	0	3,649	0	0	0	63	12/10/2031
15725#-AA-6	BP NORTH AMERICA		06/10/2023	Redemption		2,919	2,919	2,919	2,919	0	0	0	0	0	2,919	0	0	0	50	12/10/2031
15725#-AA-6	BP NORTH AMERICA		06/10/2023	Redemption		730	730	730	730	0	0	0	0	0	730	0	0	0	13	12/10/2031
15725#-AA-6	BP NORTH AMERICA		06/10/2023	Redemption		1,288	1,288	1,288	1,288	0	0	0	0	0	1,288	0	0	0	22	12/10/2031
15725#-AA-6	BP NORTH AMERICA		07/10/2023	Redemption		3,660	3,660	3,660	3,660	0	0	0	0	0	3,660	0	0	0	73	12/10/2031
15725#-AA-6	BP NORTH AMERICA		07/10/2023	Redemption		2,928	2,928	2,928	2,928	0	0	0	0	0	2,928	0	0	0	59	12/10/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
15725#-AA-6	BP NORTH AMERICA		07/10/2023	Redemption		732	732	732	732	0	0	0	0	0	732	0	0	0	15	12/10/2031
15725#-AA-6	BP NORTH AMERICA		07/10/2023	Redemption		1,292	1,292	1,292	1,292	0	0	0	0	0	1,292	0	0	0	26	12/10/2031
15725#-AA-6	BP NORTH AMERICA		08/10/2023	Redemption		3,670	3,670	3,670	3,670	0	0	0	0	0	3,670	0	0	0	84	12/10/2031
15725#-AA-6	BP NORTH AMERICA		08/10/2023	Redemption		2,936	2,936	2,936	2,936	0	0	0	0	0	2,936	0	0	0	67	12/10/2031
15725#-AA-6	BP NORTH AMERICA		08/10/2023	Redemption		734	734	734	734	0	0	0	0	0	734	0	0	0	17	12/10/2031
15725#-AA-6	BP NORTH AMERICA		08/10/2023	Redemption		1,295	1,295	1,295	1,295	0	0	0	0	0	1,295	0	0	0	30	12/10/2031
15725#-AA-6	BP NORTH AMERICA		09/10/2023	Redemption		3,681	3,681	3,681	3,681	0	0	0	0	0	3,681	0	0	0	95	12/10/2031
15725#-AA-6	BP NORTH AMERICA		09/10/2023	Redemption		2,945	2,945	2,945	2,945	0	0	0	0	0	2,945	0	0	0	76	12/10/2031
15725#-AA-6	BP NORTH AMERICA		09/10/2023	Redemption		736	736	736	736	0	0	0	0	0	736	0	0	0	19	12/10/2031
15725#-AA-6	BP NORTH AMERICA		09/10/2023	Redemption		1,299	1,299	1,299	1,299	0	0	0	0	0	1,299	0	0	0	33	12/10/2031
15725#-AA-6	BP NORTH AMERICA		10/10/2023	Redemption		3,692	3,692	3,692	3,692	0	0	0	0	0	3,692	0	0	0	106	12/10/2031
15725#-AA-6	BP NORTH AMERICA		10/10/2023	Redemption		2,954	2,954	2,954	2,954	0	0	0	0	0	2,954	0	0	0	85	12/10/2031
15725#-AA-6	BP NORTH AMERICA		10/10/2023	Redemption		738	738	738	738	0	0	0	0	0	738	0	0	0	21	12/10/2031
15725#-AA-6	BP NORTH AMERICA		10/10/2023	Redemption		1,303	1,303	1,303	1,303	0	0	0	0	0	1,303	0	0	0	37	12/10/2031
15725#-AA-6	BP NORTH AMERICA		11/10/2023	Redemption		3,703	3,703	3,703	3,703	0	0	0	0	0	3,703	0	0	0	117	12/10/2031
15725#-AA-6	BP NORTH AMERICA		11/10/2023	Redemption		2,962	2,962	2,962	2,962	0	0	0	0	0	2,962	0	0	0	93	12/10/2031
15725#-AA-6	BP NORTH AMERICA		11/10/2023	Redemption		741	741	741	741	0	0	0	0	0	741	0	0	0	23	12/10/2031
15725#-AA-6	BP NORTH AMERICA		11/10/2023	Redemption		1,307	1,307	1,307	1,307	0	0	0	0	0	1,307	0	0	0	41	12/10/2031
15725#-AA-6	BP NORTH AMERICA		12/10/2023	Redemption		3,782	3,782	3,782	3,782	0	0	0	0	0	3,782	0	0	0	130	12/10/2031
15725#-AA-6	BP NORTH AMERICA		12/10/2023	Redemption		3,026	3,026	3,026	3,026	0	0	0	0	0	3,026	0	0	0	104	12/10/2031
15725#-AA-6	BP NORTH AMERICA		12/10/2023	Redemption		756	756	756	756	0	0	0	0	0	756	0	0	0	26	12/10/2031
15725#-AA-6	BP NORTH AMERICA		12/10/2023	Redemption		1,335	1,335	1,335	1,335	0	0	0	0	0	1,335	0	0	0	46	12/10/2031
161175-BT-0	CHARTER COMMUNICATIONS		01/05/2023	BARCLAYS CAPITAL		104,824	140,000	150,720	150,155	0	(4)	0	(4)	0	150,151	0	(45,327)	(45,327)	2,389	03/01/2050
161175-BT-0	CHARTER COMMUNICATIONS		01/12/2023	GOLDMAN SACHS		127,338	160,000	172,251	171,605	0	(9)	0	(9)	0	171,597	0	(44,259)	(44,259)	2,901	03/01/2050
161175-CE-2	CHARTER COMMUNICATIONS		01/26/2023	HSBC SECURITIES		348,775	500,000	496,265	496,391	0	17	0	17	0	496,408	0	(147,633)	(147,633)	7,243	03/01/2042
161175-CE-2	CHARTER COMMUNICATIONS		08/14/2023	JP MORGAN		320,640	500,000	496,265	496,391	0	94	0	94	0	496,485	0	(175,845)	(175,845)	16,771	03/01/2042
16121#-AA-4	CVS		01/25/2023	Redemption		37,148	37,148	37,148	37,148	0	0	0	0	0	37,148	0	0	0	254	01/25/2026
16121#-AA-4	CVS		02/25/2023	Redemption		37,402	37,402	37,402	37,402	0	0	0	0	0	37,402	0	0	0	511	01/25/2026
16121#-AA-4	CVS		03/25/2023	Redemption		37,657	37,657	37,657	37,657	0	0	0	0	0	37,657	0	0	0	772	01/25/2026
16121#-AA-4	CVS		04/25/2023	Redemption		37,915	37,915	37,915	37,915	0	0	0	0	0	37,915	0	0	0	1,036	01/25/2026
16121#-AA-4	CVS		05/25/2023	Redemption		38,174	38,174	38,174	38,174	0	0	0	0	0	38,174	0	0	0	1,304	01/25/2026
16121#-AA-4	CVS		06/25/2023	Redemption		38,435	38,435	38,435	38,435	0	0	0	0	0	38,435	0	0	0	1,576	01/25/2026
16121#-AA-4	CVS		07/25/2023	Redemption		38,697	38,697	38,697	38,697	0	0	0	0	0	38,697	0	0	0	1,851	01/25/2026
16121#-AA-4	CVS		08/25/2023	Redemption		38,962	38,962	38,962	38,962	0	0	0	0	0	38,962	0	0	0	2,130	01/25/2026
16121#-AA-4	CVS		09/25/2023	Redemption		39,228	39,228	39,228	39,228	0	0	0	0	0	39,228	0	0	0	2,413	01/25/2026
16121#-AA-4	CVS		10/25/2023	Redemption		39,496	39,496	39,496	39,496	0	0	0	0	0	39,496	0	0	0	2,699	01/25/2026
16121#-AA-4	CVS		11/25/2023	Redemption		39,766	39,766	39,766	39,766	0	0	0	0	0	39,766	0	0	0	2,989	01/25/2026
16121#-AA-4	CVS		12/25/2023	Redemption		40,038	40,038	40,038	40,038	0	0	0	0	0	40,038	0	0	0	3,283	01/25/2026
16159G-AC-3	CHASE 2019-ATR2 A3		01/01/2023	Paydown		3,850	3,850	3,893	3,893	0	(43)	0	(43)	0	3,850	0	0	0	11	07/25/2049
16159G-AC-3	CHASE 2019-ATR2 A3		02/01/2023	Paydown		3,197	3,197	3,233	3,233	0	(36)	0	(36)	0	3,197	0	0	0	19	07/25/2049
16159G-AC-3	CHASE 2019-ATR2 A3		03/01/2023	Paydown		3,161	3,161	3,196	3,196	0	(36)	0	(36)	0	3,161	0	0	0	28	07/25/2049
16159G-AC-3	CHASE 2019-ATR2 A3		04/01/2023	Paydown		17,510	17,510	17,707	17,707	0	(197)	0	(197)	0	17,510	0	0	0	204	07/25/2049
16159G-AC-3	CHASE 2019-ATR2 A3		05/01/2023	Paydown		3,317	3,317	3,354	3,354	0	(37)	0	(37)	0	3,317	0	0	0	48	07/25/2049
16159G-AC-3	CHASE 2019-ATR2 A3		06/01/2023	Paydown		22,856	22,856	23,113	23,113	0	(257)	0	(257)	0	22,856	0	0	0	400	07/25/2049
16159G-AC-3	CHASE 2019-ATR2 A3		07/01/2023	Paydown		22,491	22,491	22,744	22,744	0	(253)	0	(253)	0	22,491	0	0	0	459	07/25/2049
16159G-AC-3	CHASE 2019-ATR2 A3		08/01/2023	Paydown		8,993	8,993	9,094	9,094	0	(101)	0	(101)	0	8,993	0	0	0	210	07/25/2049
16159G-AC-3	CHASE 2019-ATR2 A3		09/01/2023	Paydown		9,590	9,590	9,698	9,698	0	(108)	0	(108)	0	9,590	0	0	0	252	07/25/2049
16159G-AC-3	CHASE 2019-ATR2 A3		10/01/2023	Paydown		3,400	3,400	3,438	3,438	0	(38)	0	(38)	0	3,400	0	0	0	99	07/25/2049
16159G-AC-3	CHASE 2019-ATR2 A3		11/01/2023	Paydown		3,487	3,487	3,527	3,527	0	(39)	0	(39)	0	3,487	0	0	0	112	07/25/2049

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
16159G-AC-3	CHASE 2019-ATR2 A3		12/01/2023	Paydown		3,415	3,415	3,453	3,453	0	(38)	0	(38)	0	3,415	0	0	0	119	07/25/2049
161630-CH-9	CHASE 2007-A1 13M2		01/02/2023	Paydown		901	901	863	863	0	38	0	38	0	901	0	0	0	2	03/25/2037
161630-CH-9	CHASE 2007-A1 13M2		02/01/2023	Paydown		743	743	712	712	0	32	0	32	0	743	0	0	0	4	03/25/2037
161630-CH-9	CHASE 2007-A1 13M2		03/01/2023	Paydown		833	833	798	798	0	35	0	35	0	833	0	0	0	7	03/25/2037
161630-CH-9	CHASE 2007-A1 13M2		04/03/2023	Paydown		5,263	5,282	5,057	5,057	0	206	0	206	0	5,263	0	0	0	63	03/25/2037
161630-CH-9	CHASE 2007-A1 13M2		05/01/2023	Paydown		3,809	3,809	3,648	3,648	0	162	0	162	0	3,809	0	0	0	58	03/25/2037
161630-CH-9	CHASE 2007-A1 13M2		06/01/2023	Paydown		2,323	2,323	2,224	2,224	0	99	0	99	0	2,323	0	0	0	43	03/25/2037
161630-CH-9	CHASE 2007-A1 13M2		07/03/2023	Paydown		805	805	771	771	0	34	0	34	0	805	0	0	0	17	03/25/2037
161630-CH-9	CHASE 2007-A1 13M2		08/01/2023	Paydown		829	829	794	794	0	35	0	35	0	829	0	0	0	21	03/25/2037
161630-CH-9	CHASE 2007-A1 13M2		09/01/2023	Paydown		1,060	1,060	1,015	1,015	0	45	0	45	0	1,060	0	0	0	30	03/25/2037
161630-CH-9	CHASE 2007-A1 13M2		10/02/2023	Paydown		810	810	776	776	0	34	0	34	0	810	0	0	0	25	03/25/2037
161630-CH-9	CHASE 2007-A1 13M2		11/01/2023	Paydown		3,240	3,240	3,102	3,102	0	138	0	138	0	3,240	0	0	0	111	03/25/2037
161630-CH-9	CHASE 2007-A1 13M2		12/01/2023	Paydown		788	788	754	754	0	33	0	33	0	788	0	0	0	30	03/25/2037
16163B-AZ-7	CHASE 2006-S2 2A4		01/01/2023	Paydown		0	1,766	1,208	656	0	(656)	0	(656)	0	0	0	0	0	4	10/25/2036
16163B-AZ-7	CHASE 2006-S2 2A4		02/01/2023	Paydown		7,418	27,532	18,832	10,227	0	(2,809)	0	(2,809)	0	7,418	0	0	0	275	10/25/2036
16163B-AZ-7	CHASE 2006-S2 2A4		03/01/2023	Paydown		20,508	20,535	14,047	7,628	0	12,880	0	12,880	0	20,508	0	0	0	308	10/25/2036
16163B-AZ-7	CHASE 2006-S2 2A4		04/01/2023	Paydown		4,359	1,964	1,344	730	0	3,629	0	3,629	0	4,359	0	0	0	118	10/25/2036
16163B-AZ-7	CHASE 2006-S2 2A4		05/01/2023	Paydown		0	368	251	137	0	(137)	0	(137)	0	0	0	0	0	7	10/25/2036
16163B-AZ-7	CHASE 2006-S2 2A4		07/01/2023	Paydown		0	(108)	(74)	(40)	0	40	0	40	0	0	0	0	0	3	10/25/2036
16163B-AZ-7	CHASE 2006-S2 2A4		08/01/2023	Paydown		0	(108)	(74)	(40)	0	40	0	40	0	0	0	0	0	3	10/25/2036
16163B-AZ-7	CHASE 2006-S2 2A4		09/01/2023	Paydown		0	(103)	(71)	(38)	0	38	0	38	0	0	0	0	0	3	10/25/2036
16163B-AZ-7	CHASE 2006-S2 2A4		11/01/2023	Paydown		7,421	4,121	2,819	1,531	0	5,890	0	5,890	0	7,421	0	0	0	551	10/25/2036
16163B-AZ-7	CHASE 2006-S2 2A4		12/01/2023	Paydown		0	(91)	(63)	(34)	0	34	0	34	0	0	0	0	0	5	10/25/2036
16412X-AG-0	CHENIERE CORPUS CHRISTI		12/11/2023	GOLDMAN SACHS		2,892,613	2,918,000	2,919,470	2,918,705	0	(160)	0	(160)	0	2,918,545	0	(25,932)	(25,932)	142,486	06/30/2027
16412X-AG-0	CHENIERE CORPUS CHRISTI		12/12/2023	JP MORGAN		1,202,231	1,212,000	1,248,360	1,229,955	0	(4,010)	0	(4,010)	0	1,225,946	0	(23,714)	(23,714)	59,354	06/30/2027
16412X-AG-0	CHENIERE CORPUS CHRISTI		12/12/2023	JP MORGAN		751,891	758,000	783,109	770,415	0	(2,772)	0	(2,772)	0	767,643	0	(15,752)	(15,752)	37,121	06/30/2027
166754-AP-6	CHEVRON PHILLIPS CHEMICAL		12/18/2023	JANE STREET ES		13,875,050	14,500,000	14,558,905	14,532,553	0	(8,355)	0	(8,355)	0	14,524,199	0	(649,149)	(649,149)	519,019	12/01/2026
166754-AS-0	CHEVRON PHILLIPS CHEMICAL		03/09/2023	BARCLAYS CAPITAL		4,677,600	5,000,000	4,994,350	4,996,487	0	23	0	23	0	4,996,510	0	(318,910)	(318,910)	52,417	06/01/2028
166754-AS-0	CHEVRON PHILLIPS CHEMICAL		12/18/2023	JANE STREET ES		2,373,225	2,500,000	2,498,925	2,499,335	0	119	0	119	0	2,499,453	0	(126,228)	(126,228)	97,382	06/01/2028
16829@-AF-0	CHICK-FIL-A		09/12/2023	SEAPORT GROUP		6,148,500	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	(1,351,500)	(1,351,500)	134,206	10/29/2029
16829@-AG-8	CHICK-FIL-A		09/12/2023	SEAPORT GROUP		12,013,950	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	(2,986,050)	(2,986,050)	284,763	10/29/2030
171265-C#-6	CHUGACH ELECTRIC		04/30/2023	Redemption		73,333	73,333	73,333	73,333	0	0	0	0	0	73,333	0	0	0	1,067	10/30/2050
171265-C#-6	CHUGACH ELECTRIC		10/30/2023	Redemption		73,333	73,333	73,333	73,333	0	0	0	0	0	73,333	0	0	0	2,134	10/30/2050
17136M-AA-0	CHURCH & DWIGHT		12/11/2023	GOLDMAN SACHS		2,473,770	3,000,000	2,993,850	2,994,424	0	551	0	551	0	2,994,975	0	(521,205)	(521,205)	68,617	12/15/2031
17136M-AA-0	CHURCH & DWIGHT		12/12/2023	GOLDMAN SACHS		5,141,781	6,221,000	6,208,247	6,209,437	0	1,148	0	1,148	0	6,210,584	0	(1,068,803)	(1,068,803)	142,686	12/15/2031
172967-LD-1	CITIGROUP		12/12/2023	JP MORGAN		2,532,209	2,652,000	2,643,532	2,645,803	0	252	0	252	0	2,646,055	0	(113,846)	(113,846)	147,180	01/10/2028
172973-2R-9	CMSI 2005-6 1A5		01/01/2023	Paydown		2,808	2,808	2,605	2,727	0	81	0	81	0	2,808	0	0	0	13	09/25/2035
172973-2R-9	CMSI 2005-6 1A5		02/01/2023	Paydown		2,656	2,656	2,464	2,579	0	77	0	77	0	2,656	0	0	0	25	09/25/2035
172973-2R-9	CMSI 2005-6 1A5		03/01/2023	Paydown		7,751	7,751	7,192	7,527	0	225	0	225	0	7,751	0	0	0	109	09/25/2035
172973-2R-9	CMSI 2005-6 1A5		04/01/2023	Paydown		2,739	2,739	2,541	2,660	0	79	0	79	0	2,739	0	0	0	51	09/25/2035
172973-2R-9	CMSI 2005-6 1A5		05/01/2023	Paydown		53,058	53,058	49,228	51,521	0	1,537	0	1,537	0	53,058	0	0	0	1,237	09/25/2035
172973-2R-9	CMSI 2005-6 1A5		06/01/2023	Paydown		2,628	2,628	2,438	2,552	0	76	0	76	0	2,628	0	0	0	74	09/25/2035
172973-2R-9	CMSI 2005-6 1A5		07/01/2023	Paydown		2,566	2,566	2,381	2,491	0	74	0	74	0	2,566	0	0	0	84	09/25/2035
172973-2R-9	CMSI 2005-6 1A5		08/01/2023	Paydown		2,222	2,222	2,061	2,157	0	64	0	64	0	2,222	0	0	0	83	09/25/2035
172973-2R-9	CMSI 2005-6 1A5		10/01/2023	Paydown		21,987	21,987	20,400	21,350	0	637	0	637	0	21,987	0	0	0	1,028	09/25/2035
172973-2R-9	CMSI 2005-6 1A5		11/01/2023	Paydown		2,405	2,405	2,232	2,336	0	70	0	70	0	2,405	0	0	0	124	09/25/2035
172973-2R-9	CMSI 2005-6 1A5		12/01/2023	Paydown		2,407	2,407	2,233	2,337	0	70	0	70	0	2,407	0	0	0	135	09/25/2035
172973-XA-2	CMSI 2004-3 A6		01/01/2023	Paydown		682	682	633	659	0	22	0	22	0	682	0	0	0	3	05/25/2034
172973-XA-2	CMSI 2004-3 A6		02/01/2023	Paydown		680	680	632	658	0	22	0	22	0	680	0	0	0	6	05/25/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
172973-XA-2	CMSI 2004-3 A6		03/01/2023	Paydown		573	573	532	554	0	19	0	19	0	573	0	0	0	8	05/25/2034
172973-XA-2	CMSI 2004-3 A6		04/01/2023	Paydown		671	671	623	649	0	22	0	22	0	671	0	0	0	12	05/25/2034
172973-XA-2	CMSI 2004-3 A6		05/01/2023	Paydown		667	667	619	646	0	22	0	22	0	667	0	0	0	15	05/25/2034
172973-XA-2	CMSI 2004-3 A6		06/01/2023	Paydown		690	690	640	667	0	22	0	22	0	690	0	0	0	18	05/25/2034
172973-XA-2	CMSI 2004-3 A6		07/01/2023	Paydown		662	662	615	641	0	21	0	21	0	662	0	0	0	20	05/25/2034
172973-XA-2	CMSI 2004-3 A6		08/01/2023	Paydown		678	678	629	656	0	22	0	22	0	678	0	0	0	24	05/25/2034
172973-XA-2	CMSI 2004-3 A6		09/01/2023	Paydown		687	687	638	665	0	22	0	22	0	687	0	0	0	27	05/25/2034
172973-XA-2	CMSI 2004-3 A6		10/01/2023	Paydown		669	669	621	647	0	22	0	22	0	669	0	0	0	29	05/25/2034
172973-XA-2	CMSI 2004-3 A6		11/01/2023	Paydown		689	689	640	667	0	22	0	22	0	689	0	0	0	33	05/25/2034
172973-XA-2	CMSI 2004-3 A6		12/01/2023	Paydown		709	709	658	686	0	23	0	23	0	709	0	0	0	37	05/25/2034
17310N-AF-5	CRMSI 2006-3 A6		01/01/2023	Paydown		476	476	440	473	0	3	0	3	0	476	0	0	0	2	11/25/2036
17310N-AF-5	CRMSI 2006-3 A6		01/01/2023	Paydown		190	190	176	189	0	1	0	1	0	190	0	0	0	1	11/25/2036
17310N-AF-5	CRMSI 2006-3 A6		02/01/2023	Paydown		255	255	236	253	0	2	0	2	0	255	0	0	0	2	11/25/2036
17310N-AF-5	CRMSI 2006-3 A6		02/01/2023	Paydown		102	102	94	101	0	1	0	1	0	102	0	0	0	1	11/25/2036
17310N-AF-5	CRMSI 2006-3 A6		03/01/2023	Paydown		225	225	208	224	0	1	0	1	0	225	0	0	0	3	11/25/2036
17310N-AF-5	CRMSI 2006-3 A6		03/01/2023	Paydown		90	90	83	89	0	1	0	1	0	90	0	0	0	1	11/25/2036
17310N-AF-5	CRMSI 2006-3 A6		04/01/2023	Paydown		116	116	107	115	0	1	0	1	0	116	0	0	0	2	11/25/2036
17310N-AF-5	CRMSI 2006-3 A6		04/01/2023	Paydown		46	46	43	46	0	0	0	0	0	46	0	0	0	1	11/25/2036
17310N-AF-5	CRMSI 2006-3 A6		05/01/2023	Paydown		78	78	72	77	0	0	0	0	0	78	0	0	0	2	11/25/2036
17310N-AF-5	CRMSI 2006-3 A6		05/01/2023	Paydown		31	31	29	31	0	0	0	0	0	31	0	0	0	1	11/25/2036
17310N-AF-5	CRMSI 2006-3 A6		06/01/2023	Paydown		60	60	55	59	0	0	0	0	0	60	0	0	0	1	11/25/2036
17310N-AF-5	CRMSI 2006-3 A6		06/01/2023	Paydown		24	24	22	24	0	0	0	0	0	24	0	0	0	1	11/25/2036
17310N-AF-5	CRMSI 2006-3 A6		07/01/2023	Paydown		47	47	44	47	0	0	0	0	0	47	0	0	0	1	11/25/2036
17310N-AF-5	CRMSI 2006-3 A6		07/01/2023	Paydown		118	118	109	118	0	0	0	0	0	118	0	0	0	3	11/25/2036
17310N-AF-5	CRMSI 2006-3 A6		08/01/2023	Paydown		134	134	124	133	0	1	0	1	0	134	0	0	0	4	11/25/2036
17310N-AF-5	CRMSI 2006-3 A6		08/01/2023	Paydown		54	54	50	53	0	0	0	0	0	54	0	0	0	2	11/25/2036
17310N-AF-5	CRMSI 2006-3 A6		09/01/2023	Paydown		27	27	25	27	0	0	0	0	0	27	0	0	0	1	11/25/2036
17310N-AF-5	CRMSI 2006-3 A6		09/01/2023	Paydown		68	68	63	67	0	0	0	0	0	68	0	0	0	2	11/25/2036
17310N-AF-5	CRMSI 2006-3 A6		10/01/2023	Paydown		63	63	59	63	0	0	0	0	0	63	0	0	0	3	11/25/2036
17310N-AF-5	CRMSI 2006-3 A6		10/01/2023	Paydown		25	25	23	25	0	0	0	0	0	25	0	0	0	1	11/25/2036
17310N-AF-5	CRMSI 2006-3 A6		11/01/2023	Paydown		32	32	30	32	0	0	0	0	0	32	0	0	0	1	11/25/2036
17310N-AF-5	CRMSI 2006-3 A6		11/01/2023	Paydown		13	13	12	13	0	0	0	0	0	13	0	0	0	1	11/25/2036
17310N-AF-5	CRMSI 2006-3 A6		12/01/2023	Paydown		46	46	43	46	0	0	0	0	0	46	0	0	0	2	11/25/2036
17310N-AF-5	CRMSI 2006-3 A6		12/01/2023	Paydown		18	18	17	18	0	0	0	0	0	18	0	0	0	1	11/25/2036
17312V-AE-8	CMLTI 2007-6 1A3A		01/01/2023	Paydown		7,353	7,384	6,764	6,853	0	500	0	500	0	7,353	0	0	0	18	10/25/2046
17312V-AE-8	CMLTI 2007-6 1A3A		02/01/2023	Paydown		18,430	18,469	16,918	17,140	0	1,290	0	1,290	0	18,430	0	0	0	94	10/25/2046
17312V-AE-8	CMLTI 2007-6 1A3A		03/01/2023	Paydown		26,533	26,533	24,305	24,623	0	1,910	0	1,910	0	26,533	0	0	0	212	10/25/2046
17312V-AE-8	CMLTI 2007-6 1A3A		04/01/2023	Paydown		8,568	(26,106)	(23,914)	(24,227)	0	32,795	0	32,795	0	8,568	0	0	0	368	10/25/2046
17312V-AE-8	CMLTI 2007-6 1A3A		05/01/2023	Paydown		3,970	44,724	40,968	41,505	0	(37,535)	0	(37,535)	0	3,970	0	0	0	603	10/25/2046
17312V-AE-8	CMLTI 2007-6 1A3A		06/01/2023	Paydown		137,557	137,557	126,005	127,657	0	9,900	0	9,900	0	137,557	0	0	0	2,270	10/25/2046
17312V-AE-8	CMLTI 2007-6 1A3A		07/01/2023	Paydown		68,916	69,683	63,831	64,667	0	4,248	0	4,248	0	68,916	0	0	0	1,358	10/25/2046
17312V-AE-8	CMLTI 2007-6 1A3A		08/01/2023	Paydown		6,092	6,093	5,581	5,654	0	438	0	438	0	6,092	0	0	0	137	10/25/2046
17312V-AE-8	CMLTI 2007-6 1A3A		09/01/2023	Paydown		9,976	9,976	9,138	9,258	0	718	0	718	0	9,976	0	0	0	255	10/25/2046
17312V-AE-8	CMLTI 2007-6 1A3A		10/01/2023	Paydown		6,986	7,300	6,687	6,775	0	211	0	211	0	6,986	0	0	0	209	10/25/2046
17312V-AE-8	CMLTI 2007-6 1A3A		11/01/2023	Paydown		7,797	7,797	7,142	7,236	0	561	0	561	0	7,797	0	0	0	248	10/25/2046
17312V-AE-8	CMLTI 2007-6 1A3A		12/01/2023	Paydown		10,183	10,183	9,328	9,450	0	733	0	733	0	10,183	0	0	0	355	10/25/2046
17312V-AE-8	CMLTI 2007-6 1A3A		12/27/2023	ATHENE ANNUITY & LIFE		1,768,093	1,996,847	1,829,150	1,853,130	0	10,000	0	10,000	0	1,863,130	0	(95,036)	(95,036)	75,011	10/25/2046
17313F-AA-0	CMLTI 2007-AR8 1A1A		01/01/2023	Paydown		2,608	2,608	2,486	2,486	0	121	0	121	0	2,608	0	0	0	7	08/25/2047
17313F-AA-0	CMLTI 2007-AR8 1A1A		02/01/2023	Paydown		2,642	2,613	2,492	2,492	0	150	0	150	0	2,642	0	0	0	15	08/25/2047

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
17313F-AA-0	CMLTI 2007-AR8 1A1A		03/01/2023	Paydown		2,554	2,554	2,435	2,435	0	119	0	119	0	2,554	0	0	0	21	08/25/2047
17313F-AA-0	CMLTI 2007-AR8 1A1A		04/01/2023	Paydown		2,500	2,500	2,384	2,384	0	116	0	116	0	2,500	0	0	0	28	08/25/2047
17313F-AA-0	CMLTI 2007-AR8 1A1A		05/01/2023	Paydown		2,541	2,541	2,423	2,423	0	118	0	118	0	2,541	0	0	0	36	08/25/2047
17313F-AA-0	CMLTI 2007-AR8 1A1A		06/01/2023	Paydown		2,544	2,544	2,425	2,425	0	118	0	118	0	2,544	0	0	0	44	08/25/2047
17313F-AA-0	CMLTI 2007-AR8 1A1A		07/01/2023	Paydown		2,428	2,428	2,315	2,315	0	113	0	113	0	2,428	0	0	0	50	08/25/2047
17313F-AA-0	CMLTI 2007-AR8 1A1A		08/01/2023	Paydown		54,450	54,450	51,915	51,915	0	2,536	0	2,536	0	54,450	0	0	0	1,289	08/25/2047
17313F-AA-0	CMLTI 2007-AR8 1A1A		09/01/2023	Paydown		2,301	2,301	2,193	2,193	0	107	0	107	0	2,301	0	0	0	62	08/25/2047
17313F-AA-0	CMLTI 2007-AR8 1A1A		10/01/2023	Paydown		1,562	1,562	893	1,489	0	669	596	73	0	1,562	0	0	0	47	08/25/2047
17313F-AA-0	CMLTI 2007-AR8 1A1A		11/01/2023	Paydown		2,381	2,381	1,361	2,270	0	1,020	909	111	0	2,381	0	0	0	78	08/25/2047
17313F-AA-0	CMLTI 2007-AR8 1A1A		12/01/2023	Paydown		2,327	2,327	1,330	2,219	0	997	888	109	0	2,327	0	0	0	84	08/25/2047
17325H-BU-7	CGCMT 2017-P7 XA IO		01/02/2023	Paydown		0	0	3,969	3,567	0	(3,567)	0	(3,567)	0	0	0	0	0	78	04/14/2050
17325H-BU-7	CGCMT 2017-P7 XA IO		02/01/2023	Paydown		0	0	12,496	11,230	0	(11,230)	0	(11,230)	0	0	0	0	0	494	04/14/2050
17325H-BU-7	CGCMT 2017-P7 XA IO		03/01/2023	Paydown		0	0	5,008	4,501	0	(4,501)	0	(4,501)	0	0	0	0	0	297	04/14/2050
17325H-BU-7	CGCMT 2017-P7 XA IO		04/03/2023	Paydown		0	0	4,028	3,620	0	(3,620)	0	(3,620)	0	0	0	0	0	329	04/14/2050
17325H-BU-7	CGCMT 2017-P7 XA IO		05/01/2023	Paydown		0	0	4,379	3,935	0	(3,935)	0	(3,935)	0	0	0	0	0	453	04/14/2050
17325H-BU-7	CGCMT 2017-P7 XA IO		06/01/2023	Paydown		0	0	25,683	23,081	0	(23,081)	0	(23,081)	0	0	0	0	0	3,233	04/14/2050
17325H-BU-7	CGCMT 2017-P7 XA IO		07/03/2023	Paydown		0	0	4,361	3,919	0	(3,919)	0	(3,919)	0	0	0	0	0	634	04/14/2050
17325H-BU-7	CGCMT 2017-P7 XA IO		08/01/2023	Paydown		0	0	4,052	3,641	0	(3,641)	0	(3,641)	0	0	0	0	0	680	04/14/2050
17325H-BU-7	CGCMT 2017-P7 XA IO		09/01/2023	Paydown		0	0	25,888	23,264	0	(23,264)	0	(23,264)	0	0	0	0	0	4,924	04/14/2050
17325H-BU-7	CGCMT 2017-P7 XA IO		10/02/2023	Paydown		0	0	4,341	3,901	0	(3,901)	0	(3,901)	0	0	0	0	0	910	04/14/2050
17325H-BU-7	CGCMT 2017-P7 XA IO		11/01/2023	Paydown		0	0	4,040	3,630	0	(3,630)	0	(3,630)	0	0	0	0	0	936	04/14/2050
17325H-BU-7	CGCMT 2017-P7 XA IO		12/01/2023	Paydown		0	0	4,378	3,934	0	(3,934)	0	(3,934)	0	0	0	0	0	1,099	04/14/2050
17328H-BF-7	CGCMT 2019-GC43 C		01/01/2023	Paydown		0	0	809	711	0	(711)	0	(711)	0	0	0	0	0	11	11/10/2052
17328H-BF-7	CGCMT 2019-GC43 C		02/01/2023	Paydown		0	0	812	714	0	(714)	0	(714)	0	0	0	0	0	21	11/10/2052
17328H-BF-7	CGCMT 2019-GC43 C		03/01/2023	Paydown		0	0	991	871	0	(871)	0	(871)	0	0	0	0	0	39	11/10/2052
17328H-BF-7	CGCMT 2019-GC43 C		05/01/2023	Paydown		0	0	1,698	1,492	0	(1,492)	0	(1,492)	0	0	0	0	0	114	11/10/2052
17328H-BF-7	CGCMT 2019-GC43 C		06/01/2023	Paydown		0	0	824	724	0	(724)	0	(724)	0	0	0	0	0	68	11/10/2052
17328H-BF-7	CGCMT 2019-GC43 C		07/01/2023	Paydown		0	0	885	778	0	(778)	0	(778)	0	0	0	0	0	85	11/10/2052
17328H-BF-7	CGCMT 2019-GC43 C		08/01/2023	Paydown		0	0	830	729	0	(729)	0	(729)	0	0	0	0	0	92	11/10/2052
17328H-BF-7	CGCMT 2019-GC43 C		09/01/2023	Paydown		0	0	833	732	0	(732)	0	(732)	0	0	0	0	0	106	11/10/2052
17328H-BF-7	CGCMT 2019-GC43 C		10/01/2023	Paydown		0	0	893	785	0	(785)	0	(785)	0	0	0	0	0	125	11/10/2052
17328H-BF-7	CGCMT 2019-GC43 C		11/01/2023	Paydown		0	0	838	737	0	(737)	0	(737)	0	0	0	0	0	130	11/10/2052
17328H-BF-7	CGCMT 2019-GC43 C		12/01/2023	Paydown		0	0	899	790	0	(790)	0	(790)	0	0	0	0	0	151	11/10/2052
17328P-CB-7	CMLTI 2020-EXP2 B3W		01/02/2023	Paydown		4,576	4,576	4,574	4,576	0	0	0	0	0	4,576	0	0	0	14	08/25/2050
17328P-CB-7	CMLTI 2020-EXP2 B3W		02/01/2023	Paydown		4,555	4,555	4,553	4,555	0	0	0	0	0	4,555	0	0	0	27	08/25/2050
17328P-CB-7	CMLTI 2020-EXP2 B3W		03/01/2023	Paydown		4,532	4,532	4,530	4,532	0	0	0	0	0	4,532	0	0	0	41	08/25/2050
17328P-CB-7	CMLTI 2020-EXP2 B3W		04/03/2023	Paydown		4,516	4,516	4,514	4,516	0	0	0	0	0	4,516	0	0	0	55	08/25/2050
17328P-CB-7	CMLTI 2020-EXP2 B3W		05/01/2023	Paydown		4,492	4,492	4,490	4,492	0	0	0	0	0	4,492	0	0	0	69	08/25/2050
17328P-CB-7	CMLTI 2020-EXP2 B3W		06/01/2023	Paydown		4,501	4,501	4,499	4,501	0	0	0	0	0	4,501	0	0	0	83	08/25/2050
17328P-CB-7	CMLTI 2020-EXP2 B3W		07/03/2023	Paydown		4,393	4,393	4,391	4,393	0	0	0	0	0	4,393	0	0	0	95	08/25/2050
17328P-CB-7	CMLTI 2020-EXP2 B3W		08/01/2023	Paydown		4,525	4,525	4,523	4,525	0	0	0	0	0	4,525	0	0	0	113	08/25/2050
17328P-CB-7	CMLTI 2020-EXP2 B3W		09/01/2023	Paydown		4,523	4,523	4,521	4,523	0	0	0	0	0	4,523	0	0	0	127	08/25/2050
17328P-CB-7	CMLTI 2020-EXP2 B3W		10/02/2023	Paydown		4,536	4,536	4,534	4,536	0	0	0	0	0	4,536	0	0	0	142	08/25/2050
17328P-CB-7	CMLTI 2020-EXP2 B3W		11/01/2023	Paydown		4,548	4,548	4,545	4,548	0	0	0	0	0	4,548	0	0	0	157	08/25/2050
17328P-CB-7	CMLTI 2020-EXP2 B3W		12/01/2023	Paydown		4,548	4,548	4,546	4,548	0	0	0	0	0	4,548	0	0	0	172	08/25/2050
17858#-AA-1	PF TRAINING INVESTORS LLC		10/15/2023	Redemption		8,814	8,814	8,898	8,894	0	(81)	0	(81)	0	8,814	0	0	0	388	09/15/2043
17858#-AA-1	PF TRAINING INVESTORS LLC		11/15/2023	Redemption		8,853	8,853	8,937	8,934	0	(81)	0	(81)	0	8,853	0	0	0	428	09/15/2043
17858#-AA-1	PF TRAINING INVESTORS LLC		12/15/2023	Redemption		8,892	8,892	8,977	8,973	0	(81)	0	(81)	0	8,892	0	0	0	469	09/15/2043
18972E-AA-3	CLYDESDALE ACQUISITION		05/18/2023	JEFFERIES & COMPANY		60,165	63,000	63,533	63,481	0	(22)	0	(22)	0	63,459	0	(3,294)	(3,294)	2,516	04/15/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
18972E-AA-3	CLYDESDALE ACQUISITION		05/19/2023	JEFFERIES & COMPANY		303,050	319,000	323,758	323,323	0	(213)	0	(213)	0	323,109	0	(20,059)	(20,059)	12,798	04/15/2029
198280-AH-2	COLUMBIA PIPELINE GROUP		12/06/2023	AMHERST SECURITIES		1,933,080	2,000,000	2,692,560	2,662,984	0	(18,939)	0	(18,939)	0	2,644,045	0	(710,965)	(710,965)	118,256	06/01/2045
199575-AT-8	OHIO POWER		12/27/2023	ATHENE ANNUITY & LIFE		3,837,803	3,500,000	4,266,749	4,090,988	0	(46,481)	0	(46,481)	0	4,044,506	0	(206,703)	(206,703)	305,433	03/01/2033
20030N-BH-3	COMCAST		12/27/2023	ATHENE ANNUITY & LIFE		2,905,919	3,000,000	3,758,794	3,643,306	0	(58,109)	0	(58,109)	0	3,585,197	0	(679,278)	(679,278)	184,875	01/15/2033
20030N-CY-5	COMCAST		12/14/2023	ATHENE ANNUITY & LIFE		1,119,014	1,400,000	1,497,361	1,492,460	0	(4,169)	0	(4,169)	0	1,488,291	0	(369,277)	(369,277)	50,935	11/01/2039
20030N-DS-7	COMCAST		07/20/2023	JANE STREET ES		462,168	700,000	649,355	650,699	0	586	0	586	0	651,285	0	(189,117)	(189,117)	14,764	11/01/2051
200340-AT-4	COMERICA		03/20/2023	MILLENNIUM ADVISORS		340,627	408,000	406,470	406,986	0	28	0	28	0	407,014	0	(66,387)	(66,387)	10,472	02/01/2029
200340-AT-4	COMERICA		04/25/2023	MESIROW FINANCIAL		2,587,500	3,000,000	2,988,750	2,992,545	0	281	0	281	0	2,992,826	0	(405,326)	(405,326)	88,667	02/01/2029
200340-AT-4	COMERICA		09/08/2023	GOLDMAN SACHS		8,424,178	9,869,000	9,831,991	9,844,476	0	2,417	0	2,417	0	9,846,893	0	(1,422,715)	(1,422,715)	439,719	02/01/2029
202795-HK-9	COMMONWEALTH EDISON		12/27/2023	ATHENE ANNUITY & LIFE		4,022,262	3,725,000	3,772,270	3,765,468	0	(2,205)	0	(2,205)	0	3,763,263	0	258,999	258,999	282,045	03/15/2036
205887-BR-2	CONAGRA BRANDS		01/25/2023	Maturity		463,000	463,000	462,448	462,977	0	23	0	23	0	463,000	0	0	0	7,408	01/25/2023
205887-BR-2	CONAGRA BRANDS		01/25/2023	Maturity		1,184,000	1,184,000	1,181,087	1,183,942	0	58	0	58	0	1,184,000	0	0	0	18,944	01/25/2023
205887-BR-2	CONAGRA BRANDS		01/25/2023	Maturity		2,133,000	2,133,000	2,127,753	2,132,895	0	105	0	105	0	2,133,000	0	0	0	34,128	01/25/2023
209111-FG-3	CONSOLIDATED EDISON OF NY		12/18/2023	JANE STREET ES		8,890,700	10,000,000	9,990,000	9,991,159	0	322	0	322	0	9,991,481	0	(1,100,781)	(1,100,781)	473,750	12/01/2045
209111-FT-5	CONSOLIDATED EDISON OF NY		12/12/2023	GOLDMAN SACHS		7,415,910	8,500,000	8,467,275	8,469,237	0	757	0	757	0	8,469,994	0	(1,054,084)	(1,054,084)	409,523	12/01/2048
21036P-AP-3	CONSTELLATION BRANDS		12/11/2023	GOLDMAN SACHS		1,233,500	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	(16,500)	(16,500)	61,354	12/01/2025
21036P-AQ-1	CONSTELLATION BRANDS		12/11/2023	GOLDMAN SACHS		7,202,175	7,500,000	7,922,175	7,735,416	0	(58,526)	0	(58,526)	0	7,676,890	0	(474,715)	(474,715)	282,896	12/06/2026
210717-AB-0	CONSUMERS SEC		05/01/2023	Paydown		188,238	188,238	185,506	187,438	0	800	0	800	0	188,238	0	0	0	2,788	11/01/2025
210717-AB-0	CONSUMERS SEC		11/01/2023	Paydown		193,115	193,115	190,312	192,294	0	821	0	821	0	193,115	0	0	0	5,720	11/01/2025
212168-AA-6	CONTINENTAL WIND		02/28/2023	Redemption		482,386	482,386	482,386	482,386	0	0	0	0	0	482,386	0	0	0	14,472	02/28/2033
212168-AA-6	CONTINENTAL WIND		08/31/2023	Redemption		342,630	342,630	342,630	342,630	0	0	0	0	0	342,630	0	0	0	20,558	02/28/2033
21871X-AP-4	COREBRIDGE FINANCIAL INC		08/08/2023	JP MORGAN		965,200	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(34,800)	(34,800)	44,878	12/15/2052
21873L-AE-3	CAFL 2021-1 XB		12/27/2023	ATHENE ANNUITY & LIFE		1,188,162	0	1,793,239	2,289,929	0	(961,591)	0	(961,591)	0	1,328,338	0	(140,176)	(140,176)	303,730	04/15/2053
219350-AX-3	CORNING		12/18/2023	JANE STREET ES		2,843,220	3,000,000	3,351,090	3,303,395	0	(15,993)	0	(15,993)	0	3,287,403	0	(444,183)	(444,183)	178,208	03/15/2037
219350-BK-0	CORNING		12/18/2023	JANE STREET ES		7,446,525	7,500,000	7,489,875	7,490,138	0	257	0	257	0	7,490,395	0	(43,870)	(43,870)	440,260	11/15/2048
21H032-61-3	G2SF		01/17/2023	GOLDMAN SACHS		1,026,851	1,085,000	1,021,892	1,021,892	0	0	0	0	0	1,021,892	0	4,959	4,959	2,321	01/01/2053
21H040-61-6	G2SF		01/17/2023	GOLDMAN SACHS		1,621,074	1,670,000	1,612,789	1,612,789	0	0	0	0	0	1,612,789	0	8,285	8,285	4,082	01/01/2053
221610-AA-5	COSTCO WHOLESALE		01/15/2023	Redemption		15,498	15,498	15,643	15,619	0	(121)	0	(121)	0	15,498	0	0	0	42	12/15/2041
221610-AA-5	COSTCO WHOLESALE		01/15/2023	Redemption		15,498	15,498	15,652	15,619	0	(121)	0	(121)	0	15,498	0	0	0	42	12/15/2041
221610-AA-5	COSTCO WHOLESALE		02/15/2023	Redemption		15,541	15,541	15,686	15,661	0	(121)	0	(121)	0	15,541	0	0	0	85	12/15/2041
221610-AA-5	COSTCO WHOLESALE		02/15/2023	Redemption		15,541	15,541	15,695	15,661	0	(121)	0	(121)	0	15,541	0	0	0	85	12/15/2041
221610-AA-5	COSTCO WHOLESALE		03/15/2023	Redemption		15,583	15,583	15,729	15,704	0	(121)	0	(121)	0	15,583	0	0	0	128	12/15/2041
221610-AA-5	COSTCO WHOLESALE		03/15/2023	Redemption		15,583	15,583	15,738	15,704	0	(121)	0	(121)	0	15,583	0	0	0	128	12/15/2041
221610-AA-5	COSTCO WHOLESALE		04/15/2023	Redemption		15,626	15,626	15,772	15,747	0	(122)	0	(122)	0	15,626	0	0	0	171	12/15/2041
221610-AA-5	COSTCO WHOLESALE		04/15/2023	Redemption		15,626	15,626	15,781	15,747	0	(122)	0	(122)	0	15,626	0	0	0	171	12/15/2041
221610-AA-5	COSTCO WHOLESALE		05/15/2023	Redemption		15,668	15,668	15,815	15,790	0	(122)	0	(122)	0	15,668	0	0	0	214	12/15/2041
221610-AA-5	COSTCO WHOLESALE		05/15/2023	Redemption		15,668	15,668	15,824	15,790	0	(122)	0	(122)	0	15,668	0	0	0	214	12/15/2041
221610-AA-5	COSTCO WHOLESALE		06/15/2023	Redemption		15,711	15,711	15,858	15,833	0	(122)	0	(122)	0	15,711	0	0	0	258	12/15/2041
221610-AA-5	COSTCO WHOLESALE		06/15/2023	Redemption		15,711	15,711	15,867	15,833	0	(122)	0	(122)	0	15,711	0	0	0	258	12/15/2041
221610-AA-5	COSTCO WHOLESALE		07/15/2023	Redemption		15,754	15,754	15,902	15,877	0	(123)	0	(123)	0	15,754	0	0	0	301	12/15/2041
221610-AA-5	COSTCO WHOLESALE		07/15/2023	Redemption		15,754	15,754	15,911	15,877	0	(123)	0	(123)	0	15,754	0	0	0	301	12/15/2041
221610-AA-5	COSTCO WHOLESALE		08/15/2023	Redemption		15,797	15,797	15,945	15,920	0	(123)	0	(123)	0	15,797	0	0	0	345	12/15/2041
221610-AA-5	COSTCO WHOLESALE		08/15/2023	Redemption		15,797	15,797	15,954	15,920	0	(123)	0	(123)	0	15,797	0	0	0	345	12/15/2041
221610-AA-5	COSTCO WHOLESALE		09/15/2023	Redemption		15,840	15,840	15,989	15,964	0	(123)	0	(123)	0	15,840	0	0	0	390	12/15/2041
221610-AA-5	COSTCO WHOLESALE		09/15/2023	Redemption		15,840	15,840	15,998	15,964	0	(123)	0	(123)	0	15,840	0	0	0	390	12/15/2041
221610-AA-5	COSTCO WHOLESALE		10/15/2023	Redemption		15,884	15,884	16,032	16,007	0	(124)	0	(124)	0	15,884	0	0	0	434	12/15/2041
221610-AA-5	COSTCO WHOLESALE		10/15/2023	Redemption		15,884	15,884	16,041	16,007	0	(124)	0	(124)	0	15,884	0	0	0	434	12/15/2041
221610-AA-5	COSTCO WHOLESALE		11/15/2023	Redemption		15,927	15,927	16,076	16,051	0	(124)	0	(124)	0	15,927	0	0	0	479	12/15/2041
221610-AA-5	COSTCO WHOLESALE		11/15/2023	Redemption		15,927	15,927	16,085	16,051	0	(124)	0	(124)	0	15,927	0	0	0	479	12/15/2041

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
22161@-AA-5	COSTCO WHOLESALE		12/15/2023	Redemption		15,971	15,971	16,120	16,095	0	(124)	0	(124)	0	15,971	0	0	0	524	12/15/2041
22161@-AA-5	COSTCO WHOLESALE		12/15/2023	Redemption		15,971	15,971	16,129	16,095	0	(124)	0	(124)	0	15,971	0	0	0	524	12/15/2041
22162*-AA-6	COSTCO WHOLESALE		01/25/2023	Redemption		32,961	32,961	32,961	32,961	0	0	0	0	0	32,961	0	0	0	87	07/25/2045
22162*-AA-6	COSTCO WHOLESALE		01/25/2023	Redemption		8,721	8,721	8,721	8,721	0	0	0	0	0	8,721	0	0	0	23	07/25/2045
22162*-AA-6	COSTCO WHOLESALE		02/25/2023	Redemption		33,048	33,048	33,048	33,048	0	0	0	0	0	33,048	0	0	0	175	07/25/2045
22162*-AA-6	COSTCO WHOLESALE		02/25/2023	Redemption		8,744	8,744	8,744	8,744	0	0	0	0	0	8,744	0	0	0	46	07/25/2045
22162*-AA-6	COSTCO WHOLESALE		03/25/2023	Redemption		33,135	33,135	33,135	33,135	0	0	0	0	0	33,135	0	0	0	263	07/25/2045
22162*-AA-6	COSTCO WHOLESALE		03/25/2023	Redemption		8,767	8,767	8,767	8,767	0	0	0	0	0	8,767	0	0	0	69	07/25/2045
22162*-AA-6	COSTCO WHOLESALE		04/25/2023	Redemption		33,223	33,223	33,223	33,223	0	0	0	0	0	33,223	0	0	0	351	07/25/2045
22162*-AA-6	COSTCO WHOLESALE		04/25/2023	Redemption		8,790	8,790	8,790	8,790	0	0	0	0	0	8,790	0	0	0	93	07/25/2045
22162*-AA-6	COSTCO WHOLESALE		05/25/2023	Redemption		33,310	33,310	33,310	33,310	0	0	0	0	0	33,310	0	0	0	440	07/25/2045
22162*-AA-6	COSTCO WHOLESALE		05/25/2023	Redemption		8,814	8,814	8,814	8,814	0	0	0	0	0	8,814	0	0	0	116	07/25/2045
22162*-AA-6	COSTCO WHOLESALE		06/25/2023	Redemption		33,398	33,398	33,398	33,398	0	0	0	0	0	33,398	0	0	0	529	07/25/2045
22162*-AA-6	COSTCO WHOLESALE		06/25/2023	Redemption		8,837	8,837	8,837	8,837	0	0	0	0	0	8,837	0	0	0	140	07/25/2045
22162*-AA-6	COSTCO WHOLESALE		07/25/2023	Redemption		33,487	33,487	33,487	33,487	0	0	0	0	0	33,487	0	0	0	619	07/25/2045
22162*-AA-6	COSTCO WHOLESALE		07/25/2023	Redemption		8,860	8,860	8,860	8,860	0	0	0	0	0	8,860	0	0	0	164	07/25/2045
22162*-AA-6	COSTCO WHOLESALE		08/25/2023	Redemption		33,575	33,575	33,575	33,575	0	0	0	0	0	33,575	0	0	0	710	07/25/2045
22162*-AA-6	COSTCO WHOLESALE		08/25/2023	Redemption		8,884	8,884	8,884	8,884	0	0	0	0	0	8,884	0	0	0	188	07/25/2045
22162*-AA-6	COSTCO WHOLESALE		09/25/2023	Redemption		33,664	33,664	33,664	33,664	0	0	0	0	0	33,664	0	0	0	800	07/25/2045
22162*-AA-6	COSTCO WHOLESALE		09/25/2023	Redemption		8,907	8,907	8,907	8,907	0	0	0	0	0	8,907	0	0	0	212	07/25/2045
22162*-AA-6	COSTCO WHOLESALE		10/25/2023	Redemption		33,753	33,753	33,753	33,753	0	0	0	0	0	33,753	0	0	0	892	07/25/2045
22162*-AA-6	COSTCO WHOLESALE		10/25/2023	Redemption		8,931	8,931	8,931	8,931	0	0	0	0	0	8,931	0	0	0	236	07/25/2045
22162*-AA-6	COSTCO WHOLESALE		11/25/2023	Redemption		33,842	33,842	33,842	33,842	0	0	0	0	0	33,842	0	0	0	983	07/25/2045
22162*-AA-6	COSTCO WHOLESALE		11/25/2023	Redemption		8,954	8,954	8,954	8,954	0	0	0	0	0	8,954	0	0	0	260	07/25/2045
22162*-AA-6	COSTCO WHOLESALE		12/25/2023	Redemption		33,931	33,931	33,931	33,931	0	0	0	0	0	33,931	0	0	0	1,076	07/25/2045
22162*-AA-6	COSTCO WHOLESALE		12/25/2023	Redemption		8,978	8,978	8,978	8,978	0	0	0	0	0	8,978	0	0	0	285	07/25/2045
22162*-AB-4	COSTCO WHOLESALE		01/25/2023	Redemption		16,804	16,804	16,804	16,804	0	0	0	0	0	16,804	0	0	0	44	08/25/2044
22162*-AB-4	COSTCO WHOLESALE		01/25/2023	Redemption		9,140	9,140	9,140	9,140	0	0	0	0	0	9,140	0	0	0	24	08/25/2044
22162*-AB-4	COSTCO WHOLESALE		02/25/2023	Redemption		16,849	16,849	16,849	16,849	0	0	0	0	0	16,849	0	0	0	89	08/25/2044
22162*-AB-4	COSTCO WHOLESALE		02/25/2023	Redemption		9,164	9,164	9,164	9,164	0	0	0	0	0	9,164	0	0	0	48	08/25/2044
22162*-AB-4	COSTCO WHOLESALE		03/25/2023	Redemption		16,893	16,893	16,893	16,893	0	0	0	0	0	16,893	0	0	0	134	08/25/2044
22162*-AB-4	COSTCO WHOLESALE		03/25/2023	Redemption		9,188	9,188	9,188	9,188	0	0	0	0	0	9,188	0	0	0	73	08/25/2044
22162*-AB-4	COSTCO WHOLESALE		04/25/2023	Redemption		16,938	16,938	16,938	16,938	0	0	0	0	0	16,938	0	0	0	179	08/25/2044
22162*-AB-4	COSTCO WHOLESALE		04/25/2023	Redemption		9,212	9,212	9,212	9,212	0	0	0	0	0	9,212	0	0	0	97	08/25/2044
22162*-AB-4	COSTCO WHOLESALE		05/25/2023	Redemption		16,983	16,983	16,983	16,983	0	0	0	0	0	16,983	0	0	0	224	08/25/2044
22162*-AB-4	COSTCO WHOLESALE		05/25/2023	Redemption		9,237	9,237	9,237	9,237	0	0	0	0	0	9,237	0	0	0	122	08/25/2044
22162*-AB-4	COSTCO WHOLESALE		06/25/2023	Redemption		17,027	17,027	17,027	17,027	0	0	0	0	0	17,027	0	0	0	270	08/25/2044
22162*-AB-4	COSTCO WHOLESALE		06/25/2023	Redemption		9,261	9,261	9,261	9,261	0	0	0	0	0	9,261	0	0	0	147	08/25/2044
22162*-AB-4	COSTCO WHOLESALE		07/25/2023	Redemption		17,072	17,072	17,072	17,072	0	0	0	0	0	17,072	0	0	0	316	08/25/2044
22162*-AB-4	COSTCO WHOLESALE		07/25/2023	Redemption		9,286	9,286	9,286	9,286	0	0	0	0	0	9,286	0	0	0	172	08/25/2044
22162*-AB-4	COSTCO WHOLESALE		08/25/2023	Redemption		17,118	17,118	17,118	17,118	0	0	0	0	0	17,118	0	0	0	362	08/25/2044
22162*-AB-4	COSTCO WHOLESALE		08/25/2023	Redemption		9,310	9,310	9,310	9,310	0	0	0	0	0	9,310	0	0	0	197	08/25/2044
22162*-AB-4	COSTCO WHOLESALE		09/25/2023	Redemption		17,163	17,163	17,163	17,163	0	0	0	0	0	17,163	0	0	0	408	08/25/2044
22162*-AB-4	COSTCO WHOLESALE		09/25/2023	Redemption		9,335	9,335	9,335	9,335	0	0	0	0	0	9,335	0	0	0	222	08/25/2044
22162*-AB-4	COSTCO WHOLESALE		10/25/2023	Redemption		17,208	17,208	17,208	17,208	0	0	0	0	0	17,208	0	0	0	455	08/25/2044
22162*-AB-4	COSTCO WHOLESALE		10/25/2023	Redemption		9,359	9,359	9,359	9,359	0	0	0	0	0	9,359	0	0	0	247	08/25/2044
22162*-AB-4	COSTCO WHOLESALE		11/25/2023	Redemption		17,254	17,254	17,254	17,254	0	0	0	0	0	17,254	0	0	0	501	08/25/2044
22162*-AB-4	COSTCO WHOLESALE		11/25/2023	Redemption		9,384	9,384	9,384	9,384	0	0	0	0	0	9,384	0	0	0	273	08/25/2044
22162*-AB-4	COSTCO WHOLESALE		12/25/2023	Redemption		17,299	17,299	17,299	17,299	0	0	0	0	0	17,299	0	0	0	548	08/25/2044

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
22162*-AB-4	COSTCO WHOLESALE		12/25/2023	Redemption		9,409	9,409	9,409	9,409	0	0	0	0	0	9,409	0	0	0	298	08/25/2044
22163@-AA-3	COSTCO WHOLESALE		01/15/2023	Redemption		47,490	47,490	47,490	47,490	0	0	0	0	0	47,490	0	0	0	103	06/15/2041
22163@-AA-3	COSTCO WHOLESALE		02/15/2023	Redemption		47,593	47,593	47,593	47,593	0	0	0	0	0	47,593	0	0	0	207	06/15/2041
22163@-AA-3	COSTCO WHOLESALE		03/15/2023	Redemption		47,696	47,696	47,696	47,696	0	0	0	0	0	47,696	0	0	0	311	06/15/2041
22163@-AA-3	COSTCO WHOLESALE		04/15/2023	Redemption		47,800	47,800	47,800	47,800	0	0	0	0	0	47,800	0	0	0	416	06/15/2041
22163@-AA-3	COSTCO WHOLESALE		05/15/2023	Redemption		47,904	47,904	47,904	47,904	0	0	0	0	0	47,904	0	0	0	521	06/15/2041
22163@-AA-3	COSTCO WHOLESALE		06/15/2023	Redemption		48,008	48,008	48,008	48,008	0	0	0	0	0	48,008	0	0	0	627	06/15/2041
22163@-AA-3	COSTCO WHOLESALE		07/15/2023	Redemption		48,113	48,113	48,113	48,113	0	0	0	0	0	48,113	0	0	0	732	06/15/2041
22163@-AA-3	COSTCO WHOLESALE		08/15/2023	Redemption		48,217	48,217	48,217	48,217	0	0	0	0	0	48,217	0	0	0	839	06/15/2041
22163@-AA-3	COSTCO WHOLESALE		09/15/2023	Redemption		48,322	48,322	48,322	48,322	0	0	0	0	0	48,322	0	0	0	946	06/15/2041
22163@-AA-3	COSTCO WHOLESALE		10/15/2023	Redemption		48,427	48,427	48,427	48,427	0	0	0	0	0	48,427	0	0	0	1,053	06/15/2041
22163@-AA-3	COSTCO WHOLESALE		11/15/2023	Redemption		48,533	48,533	48,533	48,533	0	0	0	0	0	48,533	0	0	0	1,161	06/15/2041
22163@-AA-3	COSTCO WHOLESALE		12/15/2023	Redemption		48,638	48,638	48,638	48,638	0	0	0	0	0	48,638	0	0	0	1,269	06/15/2041
22164*-AA-4	COSTCO WHOLESALE CORP		01/20/2023	Redemption		22,478	22,478	22,703	22,687	0	(209)	0	(209)	0	22,478	0	0	0	53	08/20/2045
22164*-AA-4	COSTCO WHOLESALE CORP		02/20/2023	Redemption		22,531	22,531	22,757	22,741	0	(210)	0	(210)	0	22,531	0	0	0	107	08/20/2045
22164*-AA-4	COSTCO WHOLESALE CORP		03/20/2023	Redemption		22,585	22,585	22,811	22,795	0	(210)	0	(210)	0	22,585	0	0	0	161	08/20/2045
22164*-AA-4	COSTCO WHOLESALE CORP		04/20/2023	Redemption		22,638	22,638	22,865	22,849	0	(211)	0	(211)	0	22,638	0	0	0	215	08/20/2045
22164*-AA-4	COSTCO WHOLESALE CORP		05/20/2023	Redemption		22,692	22,692	22,919	22,903	0	(211)	0	(211)	0	22,692	0	0	0	269	08/20/2045
22164*-AA-4	COSTCO WHOLESALE CORP		06/20/2023	Redemption		22,746	22,746	22,973	22,958	0	(212)	0	(212)	0	22,746	0	0	0	324	08/20/2045
22164*-AA-4	COSTCO WHOLESALE CORP		07/20/2023	Redemption		22,800	22,800	23,028	23,012	0	(212)	0	(212)	0	22,800	0	0	0	379	08/20/2045
22164*-AA-4	COSTCO WHOLESALE CORP		08/20/2023	Redemption		22,854	22,854	23,083	23,067	0	(213)	0	(213)	0	22,854	0	0	0	434	08/20/2045
22164*-AA-4	COSTCO WHOLESALE CORP		09/20/2023	Redemption		22,908	22,908	23,138	23,122	0	(213)	0	(213)	0	22,908	0	0	0	490	08/20/2045
22164*-AA-4	COSTCO WHOLESALE CORP		10/20/2023	Redemption		22,963	22,963	23,193	23,177	0	(214)	0	(214)	0	22,963	0	0	0	545	08/20/2045
22164*-AA-4	COSTCO WHOLESALE CORP		11/20/2023	Redemption		23,017	23,017	23,248	23,232	0	(214)	0	(214)	0	23,017	0	0	0	601	08/20/2045
22164*-AA-4	COSTCO WHOLESALE CORP		12/20/2023	Redemption		23,072	23,072	23,303	23,287	0	(215)	0	(215)	0	23,072	0	0	0	658	08/20/2045
22357@-AA-9	COX COMMUNICATIONS		01/01/2023	Redemption		42,366	42,366	42,366	42,366	0	0	0	0	0	42,366	0	0	0	191	01/02/2040
22357@-AA-9	COX COMMUNICATIONS		02/01/2023	Redemption		42,557	42,557	42,557	42,557	0	0	0	0	0	42,557	0	0	0	384	01/02/2040
22357@-AA-9	COX COMMUNICATIONS		03/01/2023	Redemption		42,748	42,748	42,748	42,748	0	0	0	0	0	42,748	0	0	0	578	01/02/2040
22357@-AA-9	COX COMMUNICATIONS		04/01/2023	Redemption		42,941	42,941	42,941	42,941	0	0	0	0	0	42,941	0	0	0	774	01/02/2040
22357@-AA-9	COX COMMUNICATIONS		05/01/2023	Redemption		43,135	43,135	43,135	43,135	0	0	0	0	0	43,135	0	0	0	973	01/02/2040
22357@-AA-9	COX COMMUNICATIONS		06/01/2023	Redemption		43,329	43,329	43,329	43,329	0	0	0	0	0	43,329	0	0	0	1,172	01/02/2040
22357@-AA-9	COX COMMUNICATIONS		07/01/2023	Redemption		43,524	43,524	43,524	43,524	0	0	0	0	0	43,524	0	0	0	1,374	01/02/2040
22357@-AA-9	COX COMMUNICATIONS		08/01/2023	Redemption		43,721	43,721	43,721	43,721	0	0	0	0	0	43,721	0	0	0	1,577	01/02/2040
22357@-AA-9	COX COMMUNICATIONS		09/01/2023	Redemption		43,918	43,918	43,918	43,918	0	0	0	0	0	43,918	0	0	0	1,782	01/02/2040
22357@-AA-9	COX COMMUNICATIONS		10/01/2023	Redemption		44,116	44,116	44,116	44,116	0	0	0	0	0	44,116	0	0	0	1,989	01/02/2040
22357@-AA-9	COX COMMUNICATIONS		11/01/2023	Redemption		44,314	44,314	44,314	44,314	0	0	0	0	0	44,314	0	0	0	2,198	01/02/2040
22357@-AA-9	COX COMMUNICATIONS		12/01/2023	Redemption		44,514	44,514	44,514	44,514	0	0	0	0	0	44,514	0	0	0	2,408	01/02/2040
224044-AG-2	COX COMMUNICATIONS		04/24/2023	ATHENE ANNUITY & LIFE		5,224,975	4,800,000	5,444,333	5,285,017	0	(60,043)	0	(60,043)	0	5,224,975	0	0	0	131,150	06/15/2025
224044-CA-3	COX COMMUNICATIONS		06/30/2023	Maturity		5,000,000	5,000,000	4,784,297	4,975,439	0	24,561	0	24,561	0	5,000,000	0	0	0	73,750	06/30/2023
22536#-AA-1	KINDER MORGAN ENERGY		01/10/2023	Redemption		94,165	94,165	94,165	94,165	0	0	0	0	0	94,165	0	0	0	313	12/10/2035
22536#-AA-1	KINDER MORGAN ENERGY		02/10/2023	Redemption		94,476	94,476	94,476	94,476	0	0	0	0	0	94,476	0	0	0	626	12/10/2035
22536#-AA-1	KINDER MORGAN ENERGY		03/10/2023	Redemption		94,788	94,788	94,788	94,788	0	0	0	0	0	94,788	0	0	0	941	12/10/2035
22536#-AA-1	KINDER MORGAN ENERGY		04/10/2023	Redemption		95,102	95,102	95,102	95,102	0	0	0	0	0	95,102	0	0	0	1,259	12/10/2035
22536#-AA-1	KINDER MORGAN ENERGY		05/10/2023	Redemption		95,416	95,416	95,416	95,416	0	0	0	0	0	95,416	0	0	0	1,578	12/10/2035
22536#-AA-1	KINDER MORGAN ENERGY		06/10/2023	Redemption		95,732	95,732	95,732	95,732	0	0	0	0	0	95,732	0	0	0	1,900	12/10/2035
22536#-AA-1	KINDER MORGAN ENERGY		07/10/2023	Redemption		96,048	96,048	96,048	96,048	0	0	0	0	0	96,048	0	0	0	2,224	12/10/2035
22536#-AA-1	KINDER MORGAN ENERGY		08/10/2023	Redemption		96,366	96,366	96,366	96,366	0	0	0	0	0	96,366	0	0	0	2,550	12/10/2035
22536#-AA-1	KINDER MORGAN ENERGY		09/10/2023	Redemption		96,684	96,684	96,684	96,684	0	0	0	0	0	96,684	0	0	0	2,878	12/10/2035
22536#-AA-1	KINDER MORGAN ENERGY		10/10/2023	Redemption		97,004	97,004	97,004	97,004	0	0	0	0	0	97,004	0	0	0	3,208	12/10/2035

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
22536#-AA-1	KINDER MORGAN ENERGY		11/10/2023	Redemption		97,324	97,324	97,324	97,324	0	0	0	0	0	97,324	0	0	0	3,541	12/10/2035
22536#-AA-1	KINDER MORGAN ENERGY		12/10/2023	Redemption		97,646	97,646	97,646	97,646	0	0	0	0	0	97,646	0	0	0	3,875	12/10/2035
22541S-Z3-5	CSFB 2004-8 CB1		01/01/2023	Paydown		597	597	582	440	0	157	0	157	0	597	0	0	0	3	12/25/2034
22541S-Z3-5	CSFB 2004-8 CB1		05/01/2023	Paydown		41,854	41,854	40,805	30,865	0	10,989	0	10,989	0	41,854	0	0	0	971	12/25/2034
22541S-Z3-5	CSFB 2004-8 CB1		06/01/2023	Paydown		463	463	452	342	0	122	0	122	0	463	0	0	0	13	12/25/2034
22541S-Z3-5	CSFB 2004-8 CB1		07/01/2023	Paydown		1,100	1,100	1,072	811	0	289	0	289	0	1,100	0	0	0	36	12/25/2034
22541S-Z3-5	CSFB 2004-8 CB1		08/01/2023	Paydown		1,105	1,105	1,078	815	0	290	0	290	0	1,105	0	0	0	41	12/25/2034
22541S-Z3-5	CSFB 2004-8 CB1		09/01/2023	Paydown		1,472	1,472	1,435	1,085	0	386	0	386	0	1,472	0	0	0	62	12/25/2034
22541S-Z3-5	CSFB 2004-8 CB1		10/01/2023	Paydown		1,737	1,737	1,693	1,281	0	456	0	456	0	1,737	0	0	0	81	12/25/2034
22541S-Z3-5	CSFB 2004-8 CB1		11/01/2023	Paydown		993	993	968	732	0	261	0	261	0	993	0	0	0	51	12/25/2034
22541S-Z3-5	CSFB 2004-8 CB1		12/01/2023	Paydown		1,085	1,085	1,058	800	0	285	0	285	0	1,085	0	0	0	60	12/25/2034
225468-AA-1	ASCENSION HEALTH		01/10/2023	Redemption		10,381	10,381	10,381	10,381	0	0	0	0	0	10,381	0	0	0	26	12/10/2029
225468-AA-1	ASCENSION HEALTH		01/10/2023	Redemption		13,119	13,119	13,119	13,119	0	0	0	0	0	13,119	0	0	0	33	12/10/2029
225468-AA-1	ASCENSION HEALTH		01/10/2023	Redemption		3,309	3,309	3,309	3,309	0	0	0	0	0	3,309	0	0	0	8	12/10/2029
225468-AA-1	ASCENSION HEALTH		02/10/2023	Redemption		10,410	10,410	10,410	10,410	0	0	0	0	0	10,410	0	0	0	52	12/10/2029
225468-AA-1	ASCENSION HEALTH		02/10/2023	Redemption		13,157	13,157	13,157	13,157	0	0	0	0	0	13,157	0	0	0	65	12/10/2029
225468-AA-1	ASCENSION HEALTH		02/10/2023	Redemption		3,319	3,319	3,319	3,319	0	0	0	0	0	3,319	0	0	0	16	12/10/2029
225468-AA-1	ASCENSION HEALTH		03/10/2023	Redemption		10,440	10,440	10,440	10,440	0	0	0	0	0	10,440	0	0	0	78	12/10/2029
225468-AA-1	ASCENSION HEALTH		03/10/2023	Redemption		13,194	13,194	13,194	13,194	0	0	0	0	0	13,194	0	0	0	98	12/10/2029
225468-AA-1	ASCENSION HEALTH		03/10/2023	Redemption		3,328	3,328	3,328	3,328	0	0	0	0	0	3,328	0	0	0	25	12/10/2029
225468-AA-1	ASCENSION HEALTH		04/10/2023	Redemption		10,469	10,469	10,469	10,469	0	0	0	0	0	10,469	0	0	0	104	12/10/2029
225468-AA-1	ASCENSION HEALTH		04/10/2023	Redemption		13,231	13,231	13,231	13,231	0	0	0	0	0	13,231	0	0	0	131	12/10/2029
225468-AA-1	ASCENSION HEALTH		04/10/2023	Redemption		3,338	3,338	3,338	3,338	0	0	0	0	0	3,338	0	0	0	33	12/10/2029
225468-AA-1	ASCENSION HEALTH		05/10/2023	Redemption		10,499	10,499	10,499	10,499	0	0	0	0	0	10,499	0	0	0	130	12/10/2029
225468-AA-1	ASCENSION HEALTH		05/10/2023	Redemption		13,269	13,269	13,269	13,269	0	0	0	0	0	13,269	0	0	0	165	12/10/2029
225468-AA-1	ASCENSION HEALTH		05/10/2023	Redemption		3,347	3,347	3,347	3,347	0	0	0	0	0	3,347	0	0	0	42	12/10/2029
225468-AA-1	ASCENSION HEALTH		06/10/2023	Redemption		10,529	10,529	10,529	10,529	0	0	0	0	0	10,529	0	0	0	157	12/10/2029
225468-AA-1	ASCENSION HEALTH		06/10/2023	Redemption		13,306	13,306	13,306	13,306	0	0	0	0	0	13,306	0	0	0	198	12/10/2029
225468-AA-1	ASCENSION HEALTH		06/10/2023	Redemption		3,357	3,357	3,357	3,357	0	0	0	0	0	3,357	0	0	0	50	12/10/2029
225468-AA-1	ASCENSION HEALTH		07/10/2023	Redemption		10,558	10,558	10,558	10,558	0	0	0	0	0	10,558	0	0	0	184	12/10/2029
225468-AA-1	ASCENSION HEALTH		07/10/2023	Redemption		13,344	13,344	13,344	13,344	0	0	0	0	0	13,344	0	0	0	232	12/10/2029
225468-AA-1	ASCENSION HEALTH		07/10/2023	Redemption		3,366	3,366	3,366	3,366	0	0	0	0	0	3,366	0	0	0	59	12/10/2029
225468-AA-1	ASCENSION HEALTH		08/10/2023	Redemption		10,588	10,588	10,588	10,588	0	0	0	0	0	10,588	0	0	0	210	12/10/2029
225468-AA-1	ASCENSION HEALTH		08/10/2023	Redemption		13,382	13,382	13,382	13,382	0	0	0	0	0	13,382	0	0	0	266	12/10/2029
225468-AA-1	ASCENSION HEALTH		08/10/2023	Redemption		3,376	3,376	3,376	3,376	0	0	0	0	0	3,376	0	0	0	67	12/10/2029
225468-AA-1	ASCENSION HEALTH		09/10/2023	Redemption		10,618	10,618	10,618	10,618	0	0	0	0	0	10,618	0	0	0	237	12/10/2029
225468-AA-1	ASCENSION HEALTH		09/10/2023	Redemption		13,420	13,420	13,420	13,420	0	0	0	0	0	13,420	0	0	0	300	12/10/2029
225468-AA-1	ASCENSION HEALTH		09/10/2023	Redemption		3,385	3,385	3,385	3,385	0	0	0	0	0	3,385	0	0	0	76	12/10/2029
225468-AA-1	ASCENSION HEALTH		10/10/2023	Redemption		10,648	10,648	10,648	10,648	0	0	0	0	0	10,648	0	0	0	265	12/10/2029
225468-AA-1	ASCENSION HEALTH		10/10/2023	Redemption		13,458	13,458	13,458	13,458	0	0	0	0	0	13,458	0	0	0	334	12/10/2029
225468-AA-1	ASCENSION HEALTH		10/10/2023	Redemption		3,395	3,395	3,395	3,395	0	0	0	0	0	3,395	0	0	0	84	12/10/2029
225468-AA-1	ASCENSION HEALTH		11/10/2023	Redemption		10,679	10,679	10,679	10,679	0	0	0	0	0	10,679	0	0	0	292	12/10/2029
225468-AA-1	ASCENSION HEALTH		11/10/2023	Redemption		13,496	13,496	13,496	13,496	0	0	0	0	0	13,496	0	0	0	369	12/10/2029
225468-AA-1	ASCENSION HEALTH		11/10/2023	Redemption		3,404	3,404	3,404	3,404	0	0	0	0	0	3,404	0	0	0	93	12/10/2029
225468-AA-1	ASCENSION HEALTH		12/10/2023	Redemption		10,709	10,709	10,709	10,709	0	0	0	0	0	10,709	0	0	0	319	12/10/2029
225468-AA-1	ASCENSION HEALTH		12/10/2023	Redemption		13,534	13,534	13,534	13,534	0	0	0	0	0	13,534	0	0	0	403	12/10/2029
225468-AA-1	ASCENSION HEALTH		12/10/2023	Redemption		3,414	3,414	3,414	3,414	0	0	0	0	0	3,414	0	0	0	102	12/10/2029
225470-P3-1	CSFB 2006-3 2A12		12/01/2023	Paydown		0	(1,069)	(922)	(273)	0	273	0	273	0	0	0	0	0	52	04/25/2036
22549N-AA-9	CSRT 2018-PS1 A		04/25/2023	Paydown		450,083	450,083	427,001	433,988	0	16,095	0	16,095	0	450,083	0	0	0	13,392	01/01/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
22822V-AE-1	CROWN CASTLE		05/15/2023	WELLS FARGO		4,877,350	5,000,000	4,978,900	4,990,098	0	791	0	791	0	4,990,889	0	(113,539)	(113,539)	142,222	03/01/2027
22822V-AE-1	CROWN CASTLE		05/15/2023	WELLS FARGO		2,926,410	3,000,000	2,987,340	2,994,059	0	475	0	475	0	2,994,533	0	(68,123)	(68,123)	85,333	03/01/2027
22822V-AK-7	CROWN CASTLE		12/18/2023	JANE STREET ES		2,357,700	2,500,000	2,563,150	2,542,319	0	(7,879)	0	(7,879)	0	2,534,440	0	(176,740)	(176,740)	127,986	02/15/2028
22964*-AC-2	CSOLAR		03/31/2023	Redemption		216,388	216,388	216,388	216,388	0	0	0	0	0	216,388	0	0	0	2,083	03/31/2041
22964*-AC-2	CSOLAR		06/30/2023	Redemption		591,271	591,271	591,271	591,271	0	0	0	0	0	591,271	0	0	0	11,383	03/31/2041
22964*-AC-2	CSOLAR		09/30/2023	Redemption		657,032	657,032	657,032	657,032	0	0	0	0	0	657,032	0	0	0	18,973	03/31/2041
22964*-AC-2	CSOLAR		12/31/2023	Redemption		206,349	206,349	206,349	206,349	0	0	0	0	0	206,349	0	0	0	7,945	03/31/2041
22966R-AF-3	CUBESMART		09/08/2023	GOLDMAN SACHS		6,337,650	7,500,000	7,471,725	7,479,318	0	1,869	0	1,869	0	7,481,187	0	(1,143,537)	(1,143,537)	241,875	02/15/2030
23242W-AE-9	CWALT 2006-J4 1A5		04/01/2023	Paydown		43,507	39,990	26,365	0	0	43,507	0	43,507	0	43,507	0	0	0	1,858	07/25/2036
23242W-AE-9	CWALT 2006-J4 1A5		05/01/2023	Paydown		0	176	116	0	0	0	0	0	0	0	0	0	0	8	07/25/2036
232806-A#-6	CYPRESS SEMICONDUCTOR		09/11/2023	STONE CASTLE		4,497,570	5,500,000	5,500,000	5,500,000	0	0	0	0	0	5,500,000	0	(1,002,430)	(1,002,430)	132,611	06/16/2031
23291Y-AC-9	MCA 2021-1A A3		03/17/2023	Paydown		49,540	49,540	49,533	49,537	0	3	0	3	0	49,540	0	0	0	83	04/17/2026
23291Y-AC-9	MCA 2021-1A A3		04/17/2023	Paydown		138,618	138,618	138,598	138,610	0	8	0	8	0	138,618	0	0	0	310	04/17/2026
23291Y-AC-9	MCA 2021-1A A3		05/17/2023	Paydown		115,983	115,983	115,966	115,976	0	7	0	7	0	115,983	0	0	0	324	04/17/2026
23291Y-AC-9	MCA 2021-1A A3		06/17/2023	Paydown		132,583	132,583	132,564	132,575	0	8	0	8	0	132,583	0	0	0	444	04/17/2026
23291Y-AC-9	MCA 2021-1A A3		07/17/2023	Paydown		124,299	124,299	124,281	124,291	0	8	0	8	0	124,299	0	0	0	486	04/17/2026
23291Y-AC-9	MCA 2021-1A A3		08/17/2023	Paydown		111,293	111,293	111,277	111,286	0	7	0	7	0	111,293	0	0	0	497	04/17/2026
23291Y-AC-9	MCA 2021-1A A3		09/17/2023	Paydown		122,913	122,913	122,896	122,906	0	8	0	8	0	122,913	0	0	0	618	04/17/2026
23291Y-AC-9	MCA 2021-1A A3		10/17/2023	Paydown		101,468	101,468	101,453	101,462	0	6	0	6	0	101,468	0	0	0	567	04/17/2026
23291Y-AC-9	MCA 2021-1A A3		11/17/2023	Paydown		121,352	121,352	121,334	121,344	0	7	0	7	0	121,352	0	0	0	745	04/17/2026
23291Y-AC-9	MCA 2021-1A A3		12/17/2023	Paydown		107,007	107,007	106,992	107,001	0	7	0	7	0	107,007	0	0	0	717	04/17/2026
233046-AS-0	DNKN 2021-1A A23		02/20/2023	Paydown		23,750	23,750	23,750	23,750	0	0	0	0	0	23,750	0	0	0	166	11/20/2051
233046-AS-0	DNKN 2021-1A A23		02/20/2023	Paydown		67,600	67,600	67,865	67,841	0	(241)	0	(241)	0	67,600	0	0	0	472	11/20/2051
233046-AS-0	DNKN 2021-1A A23		02/20/2023	Paydown		118,750	118,750	118,694	118,697	0	53	0	53	0	118,750	0	0	0	829	11/20/2051
233046-AS-0	DNKN 2021-1A A23		05/20/2023	Paydown		23,750	23,750	23,750	23,750	0	0	0	0	0	23,750	0	0	0	331	11/20/2051
233046-AS-0	DNKN 2021-1A A23		05/20/2023	Paydown		67,600	67,600	67,865	67,841	0	(241)	0	(241)	0	67,600	0	0	0	943	11/20/2051
233046-AS-0	DNKN 2021-1A A23		05/20/2023	Paydown		118,750	118,750	118,694	118,697	0	53	0	53	0	118,750	0	0	0	1,657	11/20/2051
233046-AS-0	DNKN 2021-1A A23		08/20/2023	Paydown		23,750	23,750	23,750	23,750	0	0	0	0	0	23,750	0	0	0	497	11/20/2051
233046-AS-0	DNKN 2021-1A A23		08/20/2023	Paydown		67,600	67,600	67,865	67,841	0	(241)	0	(241)	0	67,600	0	0	0	1,415	11/20/2051
233046-AS-0	DNKN 2021-1A A23		08/20/2023	Paydown		118,750	118,750	118,694	118,697	0	53	0	53	0	118,750	0	0	0	2,486	11/20/2051
233046-AS-0	DNKN 2021-1A A23		11/20/2023	Paydown		23,750	23,750	23,750	23,750	0	0	0	0	0	23,750	0	0	0	663	11/20/2051
233046-AS-0	DNKN 2021-1A A23		11/20/2023	Paydown		67,600	67,600	67,865	67,841	0	(241)	0	(241)	0	67,600	0	0	0	1,887	11/20/2051
233046-AS-0	DNKN 2021-1A A23		11/20/2023	Paydown		118,750	118,750	118,694	118,697	0	53	0	53	0	118,750	0	0	0	3,314	11/20/2051
233046-AS-0	DNKN 2021-1A A23		11/21/2023	BARCLAYS CAPITAL		20,601,058	26,499,200	26,602,918	26,593,505	0	(7,973)	0	(7,973)	0	26,585,532	0	(5,984,474)	(5,984,474)	747,810	11/20/2051
23331A-BH-1	DR HORTON		07/06/2023	Call 100.0000		4,500,000	4,500,000	5,023,125	4,533,004	0	(33,004)	0	(33,004)	0	4,500,000	0	0	0	230,719	08/15/2023
23334B-AA-2	DTE ENERGY CENTER LLC		04/30/2023	Redemption		650,956	650,956	665,131	655,163	0	(4,207)	0	(4,207)	0	650,956	0	0	0	24,274	04/30/2024
23334B-AA-2	DTE ENERGY CENTER LLC		10/31/2023	Redemption		692,473	692,473	707,552	696,948	0	(4,475)	0	(4,475)	0	692,473	0	0	0	51,645	04/30/2024
23338V-AB-2	DTE ELECTRIC		12/28/2023	Call 100.0000		6,456,000	6,456,000	6,429,595	6,452,196	0	2,632	0	2,632	0	6,454,828	0	1,172	1,172	303,064	03/15/2024
23345F-AC-6	DLLMT 2021-1A A3		06/20/2023	Paydown		22,738	22,738	22,737	22,738	0	1	0	1	0	22,738	0	0	0	114	07/21/2025
23345F-AC-6	DLLMT 2021-1A A3		07/20/2023	Paydown		165,777	165,777	165,770	165,773	0	5	0	5	0	165,777	0	0	0	967	07/21/2025
23345F-AC-6	DLLMT 2021-1A A3		08/20/2023	Paydown		144,957	144,957	144,950	144,953	0	4	0	4	0	144,957	0	0	0	966	07/21/2025
23345F-AC-6	DLLMT 2021-1A A3		09/20/2023	Paydown		153,321	153,321	153,315	153,317	0	4	0	4	0	153,321	0	0	0	1,150	07/21/2025
23345F-AC-6	DLLMT 2021-1A A3		10/20/2023	Paydown		137,873	137,873	137,867	137,869	0	4	0	4	0	137,873	0	0	0	1,149	07/21/2025
23345F-AC-6	DLLMT 2021-1A A3		11/20/2023	Paydown		129,574	129,574	129,568	129,570	0	4	0	4	0	129,574	0	0	0	1,188	07/21/2025
23345F-AC-6	DLLMT 2021-1A A3		12/20/2023	Paydown		125,687	125,687	125,682	125,684	0	3	0	3	0	125,687	0	0	0	1,257	07/21/2025
23357*-AP-6	DTE ENERGY		09/13/2023	SEAPORT GROUP		4,897,980	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	(1,102,020)	(1,102,020)	153,533	09/01/2030
23918K-AT-5	DAVITA		06/06/2023	CITICORP		454,623	563,000	408,175	410,300	0	5,848	0	5,848	0	416,148	0	38,475	38,475	17,183	02/15/2031
23918K-AT-5	DAVITA		06/06/2023	GOLDMAN SACHS		352,331	437,000	315,575	317,221	0	4,576	0	4,576	0	321,797	0	30,535	30,535	13,338	02/15/2031
245828-AA-2	DELAWARE BASIN RESIDUE		01/04/2023	Redemption		131,954	131,954	131,954	131,954	0	0	0	0	0	131,954	0	0	0	33	09/30/2036

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
245828-AA-2	DELAWARE BASIN RESIDUE		03/31/2023	Redemption		684,055	684,055	684,055	684,055	0	0	0	0	0	684,055	0	0	0	5,299	09/30/2036
245828-AA-2	DELAWARE BASIN RESIDUE		06/30/2023	Redemption		813,421	813,421	813,421	813,421	0	0	0	0	0	813,421	0	0	0	12,510	09/30/2036
245828-AA-2	DELAWARE BASIN RESIDUE		09/30/2023	Redemption		850,242	850,242	850,242	850,242	0	0	0	0	0	850,242	0	0	0	19,452	09/30/2036
245828-AA-2	DELAWARE BASIN RESIDUE		12/31/2023	Redemption		864,777	864,777	864,777	864,777	0	0	0	0	0	864,777	0	0	0	26,270	09/30/2036
24702V-AC-6	DEFT 2021-2 A2		01/22/2023	Paydown		53,232	53,232	52,301	52,802	0	430	0	430	0	53,232	0	0	0	15	12/22/2026
24702V-AC-6	DEFT 2021-2 A2		02/22/2023	Paydown		59,135	59,135	58,100	58,657	0	478	0	478	0	59,135	0	0	0	58	12/22/2026
24702V-AC-6	DEFT 2021-2 A2		03/22/2023	Paydown		98,460	98,460	96,737	97,664	0	796	0	796	0	98,460	0	0	0	124	12/22/2026
24702V-AC-6	DEFT 2021-2 A2		04/22/2023	Paydown		46,760	46,760	45,942	46,382	0	378	0	378	0	46,760	0	0	0	72	12/22/2026
24702V-AC-6	DEFT 2021-2 A2		05/22/2023	Paydown		62,014	62,014	60,929	61,513	0	501	0	501	0	62,014	0	0	0	112	12/22/2026
24702V-AC-6	DEFT 2021-2 A2		06/22/2023	Paydown		23,976	23,976	23,556	23,782	0	194	0	194	0	23,976	0	0	0	50	12/22/2026
24702V-AE-2	DEFT 2021-2 A3		03/08/2023	JP MORGAN		1,997,319	2,067,000	2,066,937	2,066,969	0	5	0	5	0	2,066,974	0	(69,655)	(69,655)	2,374	12/22/2026
24702V-AE-2	DEFT 2021-2 A3		06/22/2023	Paydown		99,689	99,689	99,512	99,619	0	70	0	70	0	99,689	0	0	0	264	12/22/2026
24702V-AE-2	DEFT 2021-2 A3		07/22/2023	Paydown		171,769	171,769	171,464	171,649	0	120	0	120	0	171,769	0	0	0	531	12/22/2026
24702V-AE-2	DEFT 2021-2 A3		08/22/2023	Paydown		183,398	183,398	183,073	183,269	0	128	0	128	0	183,398	0	0	0	648	12/22/2026
24702V-AE-2	DEFT 2021-2 A3		09/22/2023	Paydown		184,618	184,618	184,291	184,489	0	129	0	129	0	184,618	0	0	0	734	12/22/2026
24702V-AE-2	DEFT 2021-2 A3		10/22/2023	Paydown		121,277	121,277	121,062	121,192	0	85	0	85	0	121,277	0	0	0	536	12/22/2026
24702V-AE-2	DEFT 2021-2 A3		11/22/2023	Paydown		192,241	192,241	191,900	192,106	0	134	0	134	0	192,241	0	0	0	934	12/22/2026
24702V-AE-2	DEFT 2021-2 A3		12/22/2023	Paydown		118,255	118,255	118,045	118,172	0	83	0	83	0	118,255	0	0	0	627	12/22/2026
24703T-AD-8	DELL INTERNATIONAL		07/05/2023	Call 96.4850		2,079,252	2,155,000	2,284,882	2,214,791	0	(8,896)	0	(8,896)	0	2,205,895	0	0	0	53,179	06/15/2026
24715B-AA-2	DELOITTE & TOUCHE		08/20/2023	Redemption		1,145,455	1,145,455	1,145,455	1,145,455	0	0	0	0	0	1,145,455	0	0	0	77,089	08/20/2023
24715B-AA-2	DELOITTE & TOUCHE		08/20/2023	Redemption		763,636	763,636	763,636	763,636	0	0	0	0	0	763,636	0	0	0	51,393	08/20/2023
24736X-AA-6	DELTA AIR LINES		01/30/2023	Redemption		175,324	175,324	172,077	173,373	0	1,952	0	1,952	0	175,324	0	0	0	3,178	07/30/2027
24736X-AA-6	DELTA AIR LINES		07/30/2023	Redemption		175,324	175,324	172,077	173,373	0	1,952	0	1,952	0	175,324	0	0	0	6,356	07/30/2027
24763L-FM-7	DELHE 1999-2 A6F		02/01/2023	Paydown		5,272	5,273	5,272	5,273	0	0	0	0	0	5,272	0	0	0	39	08/15/2030
24763L-FM-7	DELHE 1999-2 A6F		03/01/2023	Paydown		972	973	972	973	0	0	0	0	0	972	0	0	0	10	08/15/2030
24763L-FM-7	DELHE 1999-2 A6F		04/01/2023	Paydown		39	39	39	39	0	0	0	0	0	39	0	0	0	0	08/15/2030
24763L-FM-7	DELHE 1999-2 A6F		04/24/2023	ATHENE ANNUITY & LIFE		93,615	93,615	93,615	93,615	0	0	0	0	0	93,615	0	0	0	1,602	08/15/2030
25179M-AL-7	DEVON ENERGY		02/02/2023	BARCLAYS CAPITAL		1,006,840	1,000,000	1,191,976	1,178,850	0	(659)	0	(659)	0	1,178,191	0	(171,351)	(171,351)	31,267	07/15/2041
25278X-AR-0	DIAMONDBACK ENERGY		09/08/2023	GOLDMAN SACHS		8,526,000	10,000,000	9,965,900	9,970,876	0	2,391	0	2,391	0	9,973,268	0	(1,447,268)	(1,447,268)	302,083	03/24/2031
25278X-AR-0	DIAMONDBACK ENERGY		09/14/2023	BNP PARIBAS		8,515,900	10,000,000	10,392,900	10,341,836	0	(27,526)	0	(27,526)	0	10,314,310	0	(1,798,410)	(1,798,410)	307,292	03/24/2031
25461L-AA-0	DIRECTV HOLDINGS/FING		12/21/2023	JP MORGAN		486,113	522,000	522,000	522,000	0	0	0	0	0	522,000	0	(35,888)	(35,888)	41,827	08/15/2027
25461L-AA-0	DIRECTV HOLDINGS/FING		12/21/2023	JP MORGAN		445,138	478,000	486,365	485,003	0	(1,359)	0	(1,359)	0	483,644	0	(38,506)	(38,506)	38,301	08/15/2027
254687-DZ-6	WALT DISNEY		08/25/2023	MORGAN STANLEY		1,068,200	1,000,000	1,257,180	1,209,020	0	(9,215)	0	(9,215)	0	1,199,805	0	(131,605)	(131,605)	43,744	12/15/2034
254687-DZ-6	WALT DISNEY		08/30/2023	JANE STREET ES		1,083,950	1,000,000	1,257,180	1,209,020	0	(9,294)	0	(9,294)	0	1,199,727	0	(115,777)	(115,777)	44,089	12/15/2034
254687-EK-8	WALT DISNEY		12/27/2023	ATHENE ANNUITY & LIFE		5,721,536	5,000,000	6,754,880	6,499,496	0	(73,358)	0	(73,358)	0	6,426,138	0	(704,602)	(704,602)	495,000	01/09/2038
254687-EP-7	WALT DISNEY		12/27/2023	ATHENE ANNUITY & LIFE		5,731,303	5,000,000	6,845,425	6,609,454	0	(67,921)	0	(67,921)	0	6,541,533	0	(810,230)	(810,230)	471,500	08/15/2039
25470D-AD-1	DISCOVERY COMMUNICATIONS		12/14/2023	ATHENE ANNUITY & LIFE		13,407,097	13,275,000	18,493,477	18,260,221	0	(202,352)	0	(202,352)	0	18,057,869	0	(4,650,772)	(4,650,772)	873,403	06/01/2040
25470D-AS-8	DISCOVERY COMMUNICATIONS		12/14/2023	ATHENE ANNUITY & LIFE		6,209,387	7,000,000	8,566,532	8,386,254	0	(74,385)	0	(74,385)	0	8,311,869	0	(2,102,482)	(2,102,482)	431,667	09/20/2037
25470D-BJ-7	DISCOVERY COMMUNICATIONS		12/12/2023	GOLDMAN SACHS		11,592,879	13,043,000	13,043,000	13,043,000	0	0	0	0	0	13,043,000	0	(1,450,121)	(1,450,121)	510,896	05/15/2030
25470X-BD-6	DISH DBS		11/16/2023	MORGAN STANLEY		691,433	1,479,000	1,479,000	1,479,000	0	0	0	0	0	1,479,000	0	(787,568)	(787,568)	73,483	06/01/2029
25512D-AB-5	DIVERSIFIED ABS PHASE		01/28/2023	Redemption		291,835	291,835	291,835	291,835	0	0	0	0	0	291,835	0	0	0	1,406	05/28/2039
25512D-AB-5	DIVERSIFIED ABS PHASE		01/28/2023	Redemption		291,835	291,835	291,835	291,835	0	0	0	0	0	291,835	0	0	0	1,406	05/28/2039
25512D-AB-5	DIVERSIFIED ABS PHASE		02/28/2023	Redemption		297,337	297,337	297,337	297,337	0	0	0	0	0	297,337	0	0	0	2,864	05/28/2039
25512D-AB-5	DIVERSIFIED ABS PHASE		02/28/2023	Redemption		297,337	297,337	297,337	297,337	0	0	0	0	0	297,337	0	0	0	2,864	05/28/2039
25512D-AB-5	DIVERSIFIED ABS PHASE		03/28/2023	Redemption		300,795	300,795	300,795	300,795	0	0	0	0	0	300,795	0	0	0	4,346	05/28/2039
25512D-AB-5	DIVERSIFIED ABS PHASE		03/28/2023	Redemption		300,795	300,795	300,795	300,795	0	0	0	0	0	300,795	0	0	0	4,346	05/28/2039
25512D-AB-5	DIVERSIFIED ABS PHASE		04/28/2023	Redemption		231,096	231,096	231,096	231,096	0	0	0	0	0	231,096	0	0	0	4,452	05/28/2039
25512D-AB-5	DIVERSIFIED ABS PHASE		04/28/2023	Redemption		231,096	231,096	231,096	231,096	0	0	0	0	0	231,096	0	0	0	4,452	05/28/2039
25512D-AB-5	DIVERSIFIED ABS PHASE		05/28/2023	Redemption		231,199	231,199	231,199	231,199	0	0	0	0	0	231,199	0	0	0	5,568	05/28/2039

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
25512D-AB-5	DIVERSIFIED ABS PHASE		05/28/2023	Redemption		231,199	231,199	231,199	231,199	0	0	0	0	0	231,199	0	0	0	5,568	05/28/2039
25512D-AB-5	DIVERSIFIED ABS PHASE		06/28/2023	Redemption		146,842	146,842	146,842	146,842	0	0	0	0	0	146,842	0	0	0	4,244	05/28/2039
25512D-AB-5	DIVERSIFIED ABS PHASE		06/28/2023	Redemption		146,842	146,842	146,842	146,842	0	0	0	0	0	146,842	0	0	0	4,244	05/28/2039
25512D-AB-5	DIVERSIFIED ABS PHASE		07/28/2023	Redemption		196,588	196,588	196,588	196,588	0	0	0	0	0	196,588	0	0	0	6,628	05/28/2039
25512D-AB-5	DIVERSIFIED ABS PHASE		07/28/2023	Redemption		196,588	196,588	196,588	196,588	0	0	0	0	0	196,588	0	0	0	6,628	05/28/2039
25512D-AB-5	DIVERSIFIED ABS PHASE		08/28/2023	Redemption		190,037	190,037	190,037	190,037	0	0	0	0	0	190,037	0	0	0	7,323	05/28/2039
25512D-AB-5	DIVERSIFIED ABS PHASE		08/28/2023	Redemption		190,037	190,037	190,037	190,037	0	0	0	0	0	190,037	0	0	0	7,323	05/28/2039
25512D-AB-5	DIVERSIFIED ABS PHASE		09/28/2023	Redemption		191,100	191,100	191,100	191,100	0	0	0	0	0	191,100	0	0	0	8,284	05/28/2039
25512D-AB-5	DIVERSIFIED ABS PHASE		09/28/2023	Redemption		191,100	191,100	191,100	191,100	0	0	0	0	0	191,100	0	0	0	8,284	05/28/2039
25512D-AB-5	DIVERSIFIED ABS PHASE		10/28/2023	Redemption		191,810	191,810	191,810	191,810	0	0	0	0	0	191,810	0	0	0	9,239	05/28/2039
25512D-AB-5	DIVERSIFIED ABS PHASE		10/28/2023	Redemption		191,810	191,810	191,810	191,810	0	0	0	0	0	191,810	0	0	0	9,239	05/28/2039
25512D-AB-5	DIVERSIFIED ABS PHASE		11/28/2023	Redemption		199,425	199,425	199,425	199,425	0	0	0	0	0	199,425	0	0	0	10,566	05/28/2039
25512D-AB-5	DIVERSIFIED ABS PHASE		11/28/2023	Redemption		199,425	199,425	199,425	199,425	0	0	0	0	0	199,425	0	0	0	10,566	05/28/2039
25512D-AB-5	DIVERSIFIED ABS PHASE		12/28/2023	Redemption		198,057	198,057	198,057	198,057	0	0	0	0	0	198,057	0	0	0	11,448	05/28/2039
25512D-AB-5	DIVERSIFIED ABS PHASE		12/28/2023	Redemption		198,057	198,057	198,057	198,057	0	0	0	0	0	198,057	0	0	0	11,448	05/28/2039
256746-AJ-7	DOLLAR TREE		12/18/2023	JANE STREET ES		6,727,120	8,000,000	7,978,400	7,980,374	0	1,937	0	1,937	0	7,982,311	0	(1,255,191)	(1,255,191)	223,189	12/01/2031
25746U-DM-8	DOMINION ENERGY PERPETUAL		04/14/2023	BARCLAYS CAPITAL		168,980	200,000	200,000	168,909	31,091	0	0	31,091	0	200,000	0	(31,020)	(31,020)	4,423	01/01/9999
25746U-DM-8	DOMINION ENERGY PERPETUAL		04/14/2023	BARCLAYS CAPITAL		338,000	400,000	400,000	337,817	62,183	0	0	62,183	0	400,000	0	(62,000)	(62,000)	8,845	01/01/9999
25746U-DM-8	DOMINION ENERGY PERPETUAL		04/20/2023	BARCLAYS CAPITAL		336,000	400,000	400,000	337,817	62,183	0	0	62,183	0	400,000	0	(64,000)	(64,000)	9,135	01/01/9999
25755T-AL-4	DPABS 2019-1A A2		01/25/2023	Paydown		14,488	14,488	14,207	14,232	0	256	0	256	0	14,488	0	0	0	133	10/25/2049
25755T-AL-4	DPABS 2019-1A A2		01/25/2023	Paydown		2,500	2,500	2,653	2,618	0	(118)	0	(118)	0	2,500	0	0	0	23	10/25/2049
25755T-AL-4	DPABS 2019-1A A2		04/25/2023	Paydown		14,488	14,488	14,207	14,232	0	256	0	256	0	14,488	0	0	0	266	10/25/2049
25755T-AL-4	DPABS 2019-1A A2		04/25/2023	Paydown		2,500	2,500	2,653	2,618	0	(118)	0	(118)	0	2,500	0	0	0	46	10/25/2049
25755T-AL-4	DPABS 2019-1A A2		07/25/2023	Paydown		14,488	14,488	14,207	14,232	0	256	0	256	0	14,488	0	0	0	399	10/25/2049
25755T-AL-4	DPABS 2019-1A A2		07/25/2023	Paydown		2,500	2,500	2,653	2,618	0	(118)	0	(118)	0	2,500	0	0	0	69	10/25/2049
25755T-AL-4	DPABS 2019-1A A2		10/25/2023	Paydown		14,488	14,488	14,207	14,232	0	256	0	256	0	14,488	0	0	0	531	10/25/2049
25755T-AL-4	DPABS 2019-1A A2		10/25/2023	Paydown		2,500	2,500	2,653	2,618	0	(118)	0	(118)	0	2,500	0	0	0	92	10/25/2049
25763#-AG-5	DONALDSON		09/22/2023	STONE CASTLE		5,136,240	6,000,000	5,533,440	5,681,514	0	28,177	0	28,177	0	5,709,691	0	(573,451)	(573,451)	153,700	06/17/2030
257812-AA-5	DONLEN DFLF II CLASS B		01/31/2023	Redemption		1,329,510	1,329,510	1,329,510	1,329,510	0	0	0	0	0	1,329,510	0	0	0	22,521	03/31/2036
257812-AB-3	DONLEN DFLF II CLASS C		01/31/2023	Redemption		443,170	443,170	443,170	443,170	0	0	0	0	0	443,170	0	0	0	3,132	03/31/2036
257812-AG-2	DONLEN 2021-2 D		05/10/2023	ATHENE ANNUITY & LIFE		12,167,995	12,125,000	12,125,000	12,125,000	0	0	0	0	0	12,125,000	0	42,995	42,995	345,450	12/11/2034
257812-AH-0	DONLEN 2021-2 E		05/10/2023	ATHENE ANNUITY & LIFE		18,187,187	18,125,000	18,125,000	18,125,000	0	0	0	0	0	18,125,000	0	62,187	62,187	618,348	12/11/2034
260003-AP-3	DOVER		12/18/2023	JANE STREET ES		5,763,041	6,412,000	6,385,005	6,392,528	0	2,523	0	2,523	0	6,395,051	0	(632,009)	(632,009)	213,324	11/04/2029
260543-BE-2	DOW CHEMICAL		03/01/2023	Maturity		2,624,000	2,624,000	2,902,640	2,635,178	0	(11,178)	0	(11,178)	0	2,624,000	0	0	0	96,760	03/01/2023
260543-CY-7	DOW CHEMICAL		12/11/2023	GOLDMAN SACHS		17,825,220	18,000,000	18,720,540	18,461,259	0	(69,468)	0	(69,468)	0	18,391,791	0	(566,571)	(566,571)	895,200	11/30/2028
260543-DC-4	DOW CHEMICAL		12/12/2023	TD SECURITIES (USA)		2,521,320	3,000,000	2,970,900	2,976,875	0	2,597	0	2,597	0	2,979,472	0	(458,152)	(458,152)	68,075	11/15/2030
26209X-AC-5	HONK 20-2A		01/20/2023	Paydown		87,500	87,500	87,500	87,500	0	0	0	0	0	87,500	0	0	0	708	01/20/2051
26209X-AC-5	HONK 20-2A		04/20/2023	Paydown		87,500	87,500	87,500	87,500	0	0	0	0	0	87,500	0	0	0	1,416	01/20/2051
26209X-AC-5	HONK 20-2A		07/20/2023	Paydown		87,500	87,500	87,500	87,500	0	0	0	0	0	87,500	0	0	0	2,124	01/20/2051
26209X-AC-5	HONK 20-2A		10/20/2023	Paydown		87,500	87,500	87,500	87,500	0	0	0	0	0	87,500	0	0	0	2,832	01/20/2051
26209X-AC-5	HONK 20-2A		12/27/2023	ATHENE ANNUITY & LIFE		29,679,869	34,037,500	34,037,500	34,037,500	0	0	0	0	0	34,037,500	0	(4,357,631)	(4,357,631)	1,306,850	01/20/2051
26209X-AD-3	HONK 2021-1A A2		01/20/2023	Paydown		62,500	62,500	62,500	62,500	0	0	0	0	0	62,500	0	0	0	436	10/20/2051
26209X-AD-3	HONK 2021-1A A2		04/20/2023	Paydown		62,500	62,500	62,500	62,500	0	0	0	0	0	62,500	0	0	0	872	10/20/2051
26209X-AD-3	HONK 2021-1A A2		07/20/2023	Paydown		62,500	62,500	62,500	62,500	0	0	0	0	0	62,500	0	0	0	1,308	10/20/2051
26209X-AD-3	HONK 2021-1A A2		10/20/2023	Paydown		62,500	62,500	62,500	62,500	0	0	0	0	0	62,500	0	0	0	1,744	10/20/2051
263901-AA-8	DUKE ENERGY INDIANA		12/14/2023	ATHENE ANNUITY & LIFE		4,391,279	4,000,000	6,120,244	5,923,143	0	(96,518)	0	(96,518)	0	5,826,625	0	(1,435,346)	(1,435,346)	337,961	08/15/2038
263901-AB-6	DUKE ENERGY INDIANA		12/27/2023	ATHENE ANNUITY & LIFE		1,676,186	1,500,000	2,028,884	1,930,192	0	(18,984)	0	(18,984)	0	1,911,208	0	(235,022)	(235,022)	119,863	04/01/2039
263901-AF-7	DUKE ENERGY INDIANA		07/26/2023	RILA		3,286,863	3,299,000	3,285,154	3,286,647	0	216	0	216	0	3,286,863	0	0	0	166,590	07/15/2043
263901-AF-7	DUKE ENERGY INDIANA		12/27/2023	ATHENE ANNUITY & LIFE		3,768,556	3,940,000	4,886,778	4,837,650	0	(31,769)	0	(31,769)	0	4,805,881	0	(1,037,325)	(1,037,325)	279,937	07/15/2043

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
26441C-AX-3	DUKE ENERGY		12/18/2023	JANE STREET ES		14,154,150	15,000,000	13,951,650	14,430,118	0	110,763	0	110,763	0	14,540,882	0	(386,732)	(386,732)	636,563	08/15/2027
26441C-BM-6	DUKE ENERGY		07/26/2023	RILA		7,906,071	10,000,000	7,833,500	7,865,762	0	40,309	0	40,309	0	7,906,071	0	0	0	202,583	06/15/2041
26441C-BN-4	DUKE ENERGY		12/12/2023	WELLS FARGO		4,895,100	7,000,000	7,234,850	7,229,589	0	(4,770)	0	(4,770)	0	7,224,819	0	(2,329,719)	(2,329,719)	244,319	06/15/2051
26441C-BP-9	DUKE ENERGY		02/09/2023	BARCLAYS CAPITAL		1,630,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(370,000)	(370,000)	37,556	01/15/2082
26442C-AH-7	DUKE ENERGY CAROLINAS		12/14/2023	ATHENE ANNUITY & LIFE		1,473,202	1,475,000	1,690,605	1,661,325	0	(7,386)	0	(7,386)	0	1,653,939	0	(180,737)	(180,737)	104,016	02/15/2040
26860#-AA-8	PIO PICO		01/21/2023	Redemption		59	59	59	59	0	0	0	0	0	59	0	0	0	11	12/31/2041
26860#-AA-8	PIO PICO		06/30/2023	Redemption		77,495	77,495	77,495	77,495	0	0	0	0	0	77,495	0	0	0	1,616	12/31/2041
26860#-AA-8	PIO PICO		12/31/2023	Redemption		270,513	270,513	270,513	270,513	0	0	0	0	0	270,513	0	0	0	11,280	12/31/2041
26884A-BK-8	ERP OPERATING		12/18/2023	JANE STREET ES		6,810,860	7,000,000	6,987,470	6,991,771	0	1,250	0	1,250	0	6,993,021	0	(182,161)	(182,161)	305,832	12/01/2028
26884L-AH-2	EQT		06/09/2023	Call 97.3320		3,934,159	4,042,000	4,182,662	4,151,253	0	(23,210)	0	(23,210)	0	4,128,043	0	0	0	139,188	02/01/2025
26884U-AE-9	EPR PROPERTIES		08/15/2023	GOLDMAN SACHS		533,640	600,000	511,158	512,693	0	8,486	0	8,486	0	521,180	0	12,460	12,460	24,915	04/15/2028
26884U-AF-6	EPR PROPERTIES		09/08/2023	GOLDMAN SACHS		1,221,375	1,500,000	1,518,750	1,515,887	0	(1,555)	0	(1,555)	0	1,514,332	0	(292,957)	(292,957)	60,469	08/15/2029
26884U-AG-4	EPR PROPERTIES		06/13/2023	MORGAN STANLEY		131,114	170,000	168,596	168,732	0	57	0	57	0	168,789	0	(37,675)	(37,675)	3,570	11/15/2031
26884U-AG-4	EPR PROPERTIES		06/13/2023	JANE STREET ES		111,832	146,000	144,794	144,911	0	49	0	49	0	144,960	0	(33,128)	(33,128)	3,066	11/15/2031
26884U-AG-4	EPR PROPERTIES		09/08/2023	GOLDMAN SACHS		916,071	1,209,000	1,199,014	1,199,984	0	597	0	597	0	1,200,582	0	(284,510)	(284,510)	35,907	11/15/2031
26885B-AK-6	EQT MIDSTREAM PARTNERS		05/30/2023	BANK OF AMERICA		114,625	131,000	133,784	133,362	0	(163)	0	(163)	0	133,199	0	(18,574)	(18,574)	5,175	01/15/2029
26885B-AK-6	EQT MIDSTREAM PARTNERS		05/30/2023	BANK OF AMERICA		175,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	(25,000)	(25,000)	7,900	01/15/2029
26885B-AK-6	EQT MIDSTREAM PARTNERS		05/31/2023	BANK OF AMERICA		235,375	269,000	274,716	273,851	0	(337)	0	(337)	0	273,514	0	(38,139)	(38,139)	10,659	01/15/2029
26885B-AK-6	EQT MIDSTREAM PARTNERS		05/31/2023	BANK OF AMERICA		360,500	412,000	412,000	412,000	0	0	0	0	0	412,000	0	(51,500)	(51,500)	16,326	01/15/2029
269246-BQ-6	E-TRADE FINANCIAL		07/28/2023	DIRECT		2,500,000	2,500,000	2,450,550	2,470,125	0	3,429	0	3,429	0	2,473,553	0	26,447	26,447	88,139	08/24/2027
269246-BQ-6	E-TRADE FINANCIAL		07/28/2023	DIRECT		4,000,000	4,000,000	3,920,880	3,952,199	0	5,486	0	5,486	0	3,957,685	0	42,315	42,315	141,022	08/24/2027
269246-BS-2	E-TRADE FINANCIAL		07/28/2023	DIRECT		8,500,000	8,500,000	8,492,520	8,495,378	0	191	0	191	0	8,495,569	0	4,431	4,431	289,068	06/20/2028
27034R-AA-1	EARTHSTONE ENERGY HOL		02/14/2023	BARCLAYS CAPITAL		88,498	91,000	90,773	90,789	0	6	0	6	0	90,795	0	(2,298)	(2,298)	2,447	04/15/2027
27034R-AA-1	EARTHSTONE ENERGY HOL		02/14/2023	BARCLAYS CAPITAL		264,520	272,000	272,000	272,000	0	0	0	0	0	272,000	0	(7,480)	(7,480)	7,314	04/15/2027
27034R-AA-1	EARTHSTONE ENERGY HOL		03/23/2023	RBS SECURITIES		68,160	71,000	70,823	70,835	0	16	0	16	0	70,851	0	(2,691)	(2,691)	2,556	04/15/2027
27034R-AA-1	EARTHSTONE ENERGY HOL		03/23/2023	RBS SECURITIES		205,440	214,000	214,000	214,000	0	0	0	0	0	214,000	0	(8,560)	(8,560)	7,704	04/15/2027
27034R-AA-1	EARTHSTONE ENERGY HOL		03/24/2023	RBS SECURITIES		84,260	88,000	87,780	87,796	0	20	0	20	0	87,816	0	(3,556)	(3,556)	3,188	04/15/2027
27034R-AA-1	EARTHSTONE ENERGY HOL		03/24/2023	RBS SECURITIES		250,865	262,000	262,000	262,000	0	0	0	0	0	262,000	0	(11,135)	(11,135)	9,490	04/15/2027
278865-BD-1	ECOLAB		12/11/2023	GOLDMAN SACHS		2,699,952	2,863,000	2,854,268	2,877,294	0	(2,575)	0	(2,575)	0	2,874,719	0	(174,767)	(174,767)	96,149	12/01/2027
28415P-AA-2	EHGVT 2016-A A		01/25/2023	Paydown		33,692	33,692	33,691	33,692	0	0	0	0	0	33,692	0	0	0	77	04/25/2028
28415P-AA-2	EHGVT 2016-A A		02/25/2023	Paydown		34,949	34,949	34,948	34,949	0	0	0	0	0	34,949	0	0	0	159	04/25/2028
28415P-AA-2	EHGVT 2016-A A		03/25/2023	Paydown		29,771	29,771	29,770	29,771	0	0	0	0	0	29,771	0	0	0	203	04/25/2028
28415P-AA-2	EHGVT 2016-A A		04/25/2023	Paydown		41,610	41,610	41,609	41,610	0	0	0	0	0	41,610	0	0	0	379	04/25/2028
28415P-AA-2	EHGVT 2016-A A		05/25/2023	Paydown		34,681	34,681	34,681	34,681	0	0	0	0	0	34,681	0	0	0	395	04/25/2028
28415P-AA-2	EHGVT 2016-A A		06/25/2023	Paydown		32,234	32,234	32,234	32,234	0	0	0	0	0	32,234	0	0	0	440	04/25/2028
28415P-AA-2	EHGVT 2016-A A		07/25/2023	Paydown		738,340	738,340	738,328	738,338	0	1	0	1	0	738,340	0	0	0	11,758	04/25/2028
28416D-AC-4	EHGVT 2017-A C		01/25/2023	Paydown		19,637	19,637	18,364	18,725	0	912	0	912	0	19,637	0	0	0	54	03/25/2030
28416D-AC-4	EHGVT 2017-A C		02/22/2023	ATHENE ANNUITY & LIFE		609,873	632,967	591,944	603,581	0	1,511	0	1,511	0	605,092	0	4,781	4,781	3,317	03/25/2030
28416T-AA-3	EHGVT 2019-A A		01/09/2023	ATHENE ANNUITY & LIFE		3,647,109	3,863,236	3,862,191	3,862,191	0	0	0	0	0	3,862,191	0	(215,082)	(215,082)	3,921	01/25/2034
28416T-AA-3	EHGVT 2019-A A		01/25/2023	Paydown		138,712	138,712	138,674	138,674	0	38	0	38	0	138,712	0	0	0	302	01/25/2034
28416T-AA-3	EHGVT 2019-A A		02/25/2023	Paydown		105,537	105,537	105,508	105,508	0	29	0	29	0	105,537	0	0	0	459	01/25/2034
28416T-AA-3	EHGVT 2019-A A		03/25/2023	Paydown		90,095	90,095	90,070	90,070	0	24	0	24	0	90,095	0	0	0	588	01/25/2034
28416T-AA-3	EHGVT 2019-A A		04/25/2023	Paydown		126,982	126,982	126,947	126,947	0	34	0	34	0	126,982	0	0	0	1,105	01/25/2034
28416T-AA-3	EHGVT 2019-A A		05/25/2023	Paydown		101,379	101,379	101,352	101,352	0	27	0	27	0	101,379	0	0	0	1,103	01/25/2034
28416T-AA-3	EHGVT 2019-A A		06/25/2023	Paydown		96,378	96,378	96,352	96,352	0	26	0	26	0	96,378	0	0	0	1,258	01/25/2034
28416T-AA-3	EHGVT 2019-A A		07/25/2023	Paydown		94,877	94,877	94,852	94,852	0	26	0	26	0	94,877	0	0	0	1,445	01/25/2034
28416T-AA-3	EHGVT 2019-A A		08/25/2023	Paydown		107,391	107,391	107,362	107,362	0	29	0	29	0	107,391	0	0	0	1,869	01/25/2034
28416T-AA-3	EHGVT 2019-A A		09/25/2023	Paydown		87,312	87,312	87,288	87,288	0	24	0	24	0	87,312	0	0	0	1,709	01/25/2034
28416T-AA-3	EHGVT 2019-A A		10/25/2023	Paydown		80,351	80,351	80,329	80,329	0	22	0	22	0	80,351	0	0	0	1,748	01/25/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
28416T-AA-3	EHGVT 2019-A A		11/25/2023	Paydown		87,022	87,022	86,999	86,999	0	24	0	24	0	87,022	0	0	0	2,082	01/25/2034
28416T-AA-3	EHGVT 2019-A A		12/25/2023	Paydown		76,473	76,473	76,452	76,452	0	21	0	21	0	76,473	0	0	0	1,996	01/25/2034
28416T-AB-1	EHGVT 2019-A B		01/25/2023	Paydown		46,237	46,237	46,230	46,230	0	8	0	8	0	46,237	0	0	0	112	01/25/2034
28416T-AB-1	EHGVT 2019-A B		02/25/2023	Paydown		35,179	35,179	35,173	35,173	0	6	0	6	0	35,179	0	0	0	171	01/25/2034
28416T-AB-1	EHGVT 2019-A B		03/25/2023	Paydown		30,032	30,032	30,027	30,027	0	5	0	5	0	30,032	0	0	0	218	01/25/2034
28416T-AB-1	EHGVT 2019-A B		04/25/2023	Paydown		42,327	42,327	42,320	42,320	0	7	0	7	0	42,327	0	0	0	411	01/25/2034
28416T-AB-1	EHGVT 2019-A B		05/25/2023	Paydown		33,793	33,793	33,788	33,788	0	5	0	5	0	33,793	0	0	0	410	01/25/2034
28416T-AB-1	EHGVT 2019-A B		06/25/2023	Paydown		32,126	32,126	32,121	32,121	0	5	0	5	0	32,126	0	0	0	467	01/25/2034
28416T-AB-1	EHGVT 2019-A B		07/25/2023	Paydown		31,626	31,626	31,621	31,621	0	5	0	5	0	31,626	0	0	0	537	01/25/2034
28416T-AB-1	EHGVT 2019-A B		08/25/2023	Paydown		35,797	35,797	35,791	35,791	0	6	0	6	0	35,797	0	0	0	694	01/25/2034
28416T-AB-1	EHGVT 2019-A B		09/25/2023	Paydown		29,104	29,104	29,099	29,099	0	5	0	5	0	29,104	0	0	0	635	01/25/2034
28416T-AB-1	EHGVT 2019-A B		10/25/2023	Paydown		26,784	26,784	26,779	26,779	0	4	0	4	0	26,784	0	0	0	650	01/25/2034
28416T-AB-1	EHGVT 2019-A B		11/25/2023	Paydown		29,007	29,007	29,003	29,003	0	5	0	5	0	29,007	0	0	0	774	01/25/2034
28416T-AB-1	EHGVT 2019-A B		12/25/2023	Paydown		25,491	25,491	25,487	25,487	0	4	0	4	0	25,491	0	0	0	742	01/25/2034
28470R-AH-5	CAESARS ENTERTAIN INC		07/26/2023	RILA		1,019,256	1,000,000	1,032,500	1,024,643	0	(5,387)	0	(5,387)	0	1,019,256	0	0	0	66,840	07/01/2025
28501*-AW-5	ELECTRIC TRANSMISSION		09/14/2023	STONE CASTLE		13,620,865	14,500,000	14,491,898	14,496,796	0	753	0	753	0	14,497,549	0	(876,684)	(876,684)	486,004	03/17/2026
28501*-AW-5	ELECTRIC TRANSMISSION		09/14/2023	STONE CASTLE		7,984,645	8,500,000	8,500,000	8,500,000	0	0	0	0	0	8,500,000	0	(515,355)	(515,355)	284,899	03/17/2026
28655#-AA-3	ELI LILLY GREENFIELD INDIANA		01/15/2023	Redemption		77,711	77,711	78,488	77,935	0	(224)	0	(224)	0	77,711	0	0	0	204	06/15/2026
28655#-AA-3	ELI LILLY GREENFIELD INDIANA		02/15/2023	Redemption		77,915	77,915	78,694	78,140	0	(225)	0	(225)	0	77,915	0	0	0	409	06/15/2026
28655#-AA-3	ELI LILLY GREENFIELD INDIANA		03/15/2023	Redemption		78,120	78,120	78,901	78,345	0	(225)	0	(225)	0	78,120	0	0	0	615	06/15/2026
28655#-AA-3	ELI LILLY GREENFIELD INDIANA		04/15/2023	Redemption		78,325	78,325	79,108	78,551	0	(226)	0	(226)	0	78,325	0	0	0	822	06/15/2026
28655#-AA-3	ELI LILLY GREENFIELD INDIANA		05/15/2023	Redemption		78,530	78,530	79,316	78,757	0	(227)	0	(227)	0	78,530	0	0	0	1,031	06/15/2026
28655#-AA-3	ELI LILLY GREENFIELD INDIANA		06/15/2023	Redemption		78,736	78,736	79,524	78,964	0	(227)	0	(227)	0	78,736	0	0	0	1,240	06/15/2026
28655#-AA-3	ELI LILLY GREENFIELD INDIANA		07/15/2023	Redemption		80,776	80,776	81,584	81,009	0	(233)	0	(233)	0	80,776	0	0	0	1,484	06/15/2026
28655#-AA-3	ELI LILLY GREENFIELD INDIANA		08/15/2023	Redemption		80,988	80,988	81,798	81,222	0	(234)	0	(234)	0	80,988	0	0	0	1,701	06/15/2026
28655#-AA-3	ELI LILLY GREENFIELD INDIANA		09/15/2023	Redemption		81,201	81,201	82,013	81,435	0	(234)	0	(234)	0	81,201	0	0	0	1,918	06/15/2026
28655#-AA-3	ELI LILLY GREENFIELD INDIANA		10/15/2023	Redemption		81,414	81,414	82,228	81,649	0	(235)	0	(235)	0	81,414	0	0	0	2,137	06/15/2026
28655#-AA-3	ELI LILLY GREENFIELD INDIANA		11/15/2023	Redemption		81,628	81,628	82,444	81,863	0	(236)	0	(236)	0	81,628	0	0	0	2,357	06/15/2026
28655#-AA-3	ELI LILLY GREENFIELD INDIANA		12/15/2023	Redemption		81,842	81,842	82,660	82,078	0	(236)	0	(236)	0	81,842	0	0	0	2,578	06/15/2026
286857-D@-3	ELIZABETHTOWN GAS		04/10/2023	Redemption		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	26,422	11/10/2050
28924A-AB-7	MDCP 2020-4A A2		03/20/2023	Paydown		448,712	448,712	448,710	448,710	0	1	0	1	0	448,712	0	0	0	2,537	10/20/2029
28924A-AB-7	MDCP 2020-4A A2		04/20/2023	Paydown		1,121,171	1,121,171	1,121,168	1,121,168	0	3	0	3	0	1,121,171	0	0	0	8,475	10/20/2029
28924A-AB-7	MDCP 2020-4A A2		05/20/2023	Paydown		65,603	65,603	65,603	65,603	0	0	0	0	0	65,603	0	0	0	621	10/20/2029
28924A-AB-7	MDCP 2020-4A A2		06/20/2023	Paydown		151,196	151,196	151,196	151,196	0	0	0	0	0	151,196	0	0	0	1,719	10/20/2029
28924A-AB-7	MDCP 2020-4A A2		07/20/2023	Paydown		66,020	66,020	66,020	66,020	0	0	0	0	0	66,020	0	0	0	876	10/20/2029
28924A-AB-7	MDCP 2020-4A A2		08/20/2023	Paydown		828,644	828,644	828,642	828,642	0	2	0	2	0	828,644	0	0	0	12,578	10/20/2029
28924A-AB-7	MDCP 2020-4A A2		09/20/2023	Paydown		1,454,605	1,454,605	1,454,601	1,454,601	0	4	0	4	0	1,454,605	0	0	0	24,850	10/20/2029
28924A-AB-7	MDCP 2020-4A A2		10/20/2023	Paydown		605,064	605,064	605,062	605,062	0	2	0	2	0	605,064	0	0	0	11,489	10/20/2029
28924A-AB-7	MDCP 2020-4A A2		11/20/2023	Paydown		1,844,196	1,844,196	1,844,191	1,844,191	0	5	0	5	0	1,844,196	0	0	0	38,532	10/20/2029
28924A-AB-7	MDCP 2020-4A A2		12/20/2023	Paydown		633,995	633,995	633,993	633,993	0	2	0	2	0	633,995	0	0	0	14,454	10/20/2029
28932M-AA-3	ELM ROAD GENERATING		02/11/2023	Redemption		198,937	198,937	198,937	198,937	0	0	0	0	0	198,937	0	0	0	5,181	02/11/2030
28932M-AA-3	ELM ROAD GENERATING		02/11/2023	Redemption		56,839	56,839	63,404	60,795	0	(3,956)	0	(3,956)	0	56,839	0	0	0	1,480	02/11/2030
28932M-AA-3	ELM ROAD GENERATING		08/11/2023	Redemption		204,125	204,125	204,125	204,125	0	0	0	0	0	204,125	0	0	0	10,633	02/11/2030
28932M-AA-3	ELM ROAD GENERATING		08/11/2023	Redemption		58,322	58,322	65,057	62,380	0	(4,059)	0	(4,059)	0	58,322	0	0	0	3,038	02/11/2030
28932M-AG-0	ELM ROAD GENERATING		01/19/2023	Redemption		134,707	134,707	134,707	134,707	0	0	0	0	0	134,707	0	0	0	3,147	01/19/2031
28932M-AG-0	ELM ROAD GENERATING		07/19/2023	Redemption		137,854	137,854	137,854	137,854	0	0	0	0	0	137,854	0	0	0	6,442	01/19/2031
289338-AB-1	MDCP 2020-3A A2		03/20/2023	Paydown		647,393	647,393	647,378	647,378	0	15	0	15	0	647,393	0	0	0	4,781	08/20/2029
289338-AB-1	MDCP 2020-3A A2		04/20/2023	Paydown		3,150,862	3,150,862	3,150,788	3,150,788	0	74	0	74	0	3,150,862	0	0	0	31,025	08/20/2029
289338-AB-1	MDCP 2020-3A A2		05/20/2023	Paydown		79,253	79,253	79,251	79,251	0	2	0	2	0	79,253	0	0	0	975	08/20/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
289338-AB-1	MDCP 2020-3A A2		06/20/2023	Paydown		79,253	79,253	79,251	79,251	0	2	0	2	0	79,253	0	0	0	1,171	08/20/2029
289338-AB-1	MDCP 2020-3A A2		07/20/2023	Paydown		79,941	79,941	79,939	79,939	0	2	0	2	0	79,941	0	0	0	1,378	08/20/2029
289338-AB-1	MDCP 2020-3A A2		08/20/2023	Paydown		589,487	589,487	589,473	589,473	0	14	0	14	0	589,487	0	0	0	11,609	08/20/2029
289338-AB-1	MDCP 2020-3A A2		09/20/2023	Paydown		1,651,806	1,651,806	1,651,767	1,651,767	0	39	0	39	0	1,651,806	0	0	0	36,596	08/20/2029
289338-AB-1	MDCP 2020-3A A2		10/20/2023	Paydown		550,595	550,595	550,582	550,582	0	13	0	13	0	550,595	0	0	0	13,554	08/20/2029
289338-AB-1	MDCP 2020-3A A2		11/20/2023	Paydown		1,445,120	1,445,120	1,445,086	1,445,086	0	34	0	34	0	1,445,120	0	0	0	39,131	08/20/2029
289338-AB-1	MDCP 2020-3A A2		12/20/2023	Paydown		753,679	753,679	753,661	753,661	0	18	0	18	0	753,679	0	0	0	22,264	08/20/2029
29250R-AG-1	ENBRIDGE ENERGY PARTNERS		12/27/2023	ATHENE ANNUITY & LIFE		2,041,391	2,000,000	1,995,975	1,996,757	0	200	0	200	0	1,996,958	0	44,433	44,433	130,200	12/15/2034
29250R-AT-3	ENBRIDGE ENERGY PARTNERS		09/08/2023	GOLDMAN SACHS		8,004,292	8,775,000	8,729,596	8,734,323	0	1,691	0	1,691	0	8,736,014	0	(731,722)	(731,722)	478,603	09/15/2040
29250R-AT-3	ENBRIDGE ENERGY PARTNERS		12/27/2023	ATHENE ANNUITY & LIFE		6,359,956	6,500,000	8,117,980	7,976,128	0	(62,000)	0	(62,000)	0	7,914,128	0	(1,554,172)	(1,554,172)	458,792	09/15/2040
29273R-BB-4	ENERGY TRANSFER PARTNERS		11/13/2023	Call 100.0000		1,000,000	1,000,000	1,148,450	1,030,105	0	(30,105)	0	(30,105)	0	1,000,000	0	0	0	97,533	02/01/2024
29273R-BB-4	ENERGY TRANSFER PARTNERS		11/13/2023	Call 100.0000		5,900,000	5,900,000	6,772,138	6,076,340	0	(176,340)	0	(176,340)	0	5,900,000	0	0	0	575,447	02/01/2024
29273V-AQ-3	ENERGY TRANSFER		03/16/2023	SCOTIA CAPITAL (USA)		1,003,080	1,000,000	998,910	998,878	0	(54)	0	(54)	0	998,823	0	4,257	4,257	15,333	02/15/2033
29273V-AQ-3	ENERGY TRANSFER		06/08/2023	MORGAN STANLEY		610,781	610,000	609,335	609,315	0	34	0	34	0	609,349	0	1,431	1,431	17,343	02/15/2033
29278N-AD-5	ENERGY TRANSFER PARTNERS		04/24/2023	ATHENE ANNUITY & LIFE		9,396,823	9,000,000	9,469,930	9,402,844	0	(6,021)	0	(6,021)	0	9,396,823	0	0	0	187,050	06/15/2038
29278N-AQ-6	ENERGY TRANSFER PARTNERS		12/18/2023	JANE STREET ES		3,665,280	4,000,000	4,000,200	4,000,124	0	(6)	0	(6)	0	4,000,117	0	(334,837)	(334,837)	164,583	05/15/2030
29278N-AR-4	ENERGY TRANSFER PARTNERS		06/12/2023	JP MORGAN		204,343	250,000	258,628	258,181	0	(65)	0	(65)	0	258,116	0	(53,773)	(53,773)	7,257	05/15/2050
29278N-AR-4	ENERGY TRANSFER PARTNERS		06/13/2023	WELLS FARGO		82,731	100,000	103,451	103,272	0	(26)	0	(26)	0	103,246	0	(20,515)	(20,515)	2,917	05/15/2050
29280H-AB-8	ENEL FINANCE AMERICA LLC		09/08/2023	GOLDMAN SACHS		9,258,900	15,000,000	9,573,569	9,580,810	0	111,968	0	111,968	0	9,692,778	0	(433,878)	(433,878)	503,125	07/12/2041
29360A-AA-8	ENSTAR FINANCE		03/08/2023	BARCLAYS CAPITAL		4,437,500	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(562,500)	(562,500)	150,938	09/01/2040
29364N-AT-5	ENTERGY MISSISSIPPI		11/08/2023	DEUTSCHE BANK		1,781,440	2,000,000	1,999,360	1,999,668	0	52	0	52	0	1,999,720	0	(218,280)	(218,280)	53,675	06/01/2028
29364W-AW-8	ENTERGY LOUISIANA		12/18/2023	JANE STREET ES		5,615,640	6,000,000	5,999,400	5,999,528	0	50	0	50	0	5,999,578	0	(383,938)	(383,938)	237,792	04/01/2028
29364W-AY-4	ENTERGY LOUISIANA		12/18/2023	JANE STREET ES		1,866,740	2,000,000	1,942,560	1,968,936	0	7,709	0	7,709	0	1,976,645	0	(109,905)	(109,905)	58,533	10/01/2026
29365P-AP-7	ENTERGY LOUISIANA		12/05/2023	DIRECT		17,000,000	17,000,000	16,986,400	16,996,142	0	1,288	0	1,288	0	16,997,430	0	2,570	2,570	1,119,242	10/01/2024
29365T-AG-9	ENTERGY TEXAS		12/11/2023	GOLDMAN SACHS		14,058,450	15,000,000	14,901,008	14,933,404	0	9,000	0	9,000	0	14,942,405	0	(883,955)	(883,955)	721,667	03/30/2029
29379V-BH-5	ENTERPRISE PRODUCTS		06/06/2023	SCOTIA CAPITAL (USA)		971,160	1,000,000	968,470	968,888	0	4,059	0	4,059	0	972,947	0	(1,787)	(1,787)	30,114	02/15/2026
29379V-BW-2	ENTERPRISE PRODUCTS		06/12/2023	JP MORGAN		327,776	400,000	452,208	450,867	0	(539)	0	(539)	0	450,329	0	(122,553)	(122,553)	14,653	01/31/2050
29449W-AE-7	EQUITABLE FINANCIAL LIFE		02/28/2023	PNC		454,477	516,000	515,324	515,587	0	22	0	22	0	515,608	0	(61,131)	(61,131)	3,340	01/09/2026
29449W-AE-7	EQUITABLE FINANCIAL LIFE		03/01/2023	US BANCORP INVESTMENTS		426,645	485,000	484,365	484,611	0	21	0	21	0	484,632	0	(57,987)	(57,987)	3,153	01/09/2026
29449W-AE-7	EQUITABLE FINANCIAL LIFE		03/06/2023	US BANCORP INVESTMENTS		212,873	242,000	241,683	241,806	0	11	0	11	0	241,817	0	(28,944)	(28,944)	1,607	01/09/2026
29449W-AE-7	EQUITABLE FINANCIAL LIFE		03/09/2023	US BANCORP INVESTMENTS		212,658	242,000	241,683	241,806	0	12	0	12	0	241,818	0	(29,161)	(29,161)	1,640	01/09/2026
29449W-AE-7	EQUITABLE FINANCIAL LIFE		03/22/2023	US BANCORP INVESTMENTS		433,973	485,000	484,365	484,611	0	28	0	28	0	484,639	0	(50,666)	(50,666)	3,435	01/09/2026
29670V-AA-7	ESSENTIAL PROPER		08/14/2023	JP MORGAN		594,556	796,000	794,408	794,619	0	83	0	83	0	794,703	0	(200,146)	(200,146)	25,504	07/15/2031
299808-AF-2	EVEREST REINSURANCE		07/26/2023	RILA		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	158,886	06/01/2044
299808-AF-2	EVEREST REINSURANCE		07/26/2023	RILA		4,889,000	4,889,000	4,889,000	4,889,000	0	0	0	0	0	4,889,000	0	0	0	155,359	06/01/2044
30161N-AS-0	EXELON		12/27/2023	ATHENE ANNUITY & LIFE		8,324,716	8,787,000	8,757,692	8,761,337	0	670	0	670	0	8,762,007	0	(437,291)	(437,291)	463,075	06/15/2045
30225V-AG-2	EXTRA SPACE STORAGE LP		12/11/2023	GOLDMAN SACHS		3,898,450	5,000,000	5,011,400	5,010,034	0	(975)	0	(975)	0	5,009,059	0	(1,110,609)	(1,110,609)	146,222	03/15/2032
302635-AK-3	FSK		01/11/2023	MORGAN STANLEY		578,893	701,000	698,771	699,103	0	10	0	10	0	699,113	0	(120,220)	(120,220)	5,537	10/12/2028
302635-AK-3	FSK		01/11/2023	GOLDMAN SACHS		412,289	499,000	497,413	497,650	0	7	0	7	0	497,657	0	(85,368)	(85,368)	3,942	10/12/2028
30288*-AA-8	FLNG LIQUEFACTION		03/31/2023	Redemption		102,500	102,500	102,500	102,500	0	0	0	0	0	102,500	0	0	0	2,327	03/31/2038
30288*-AA-8	FLNG LIQUEFACTION		03/31/2023	Redemption		307,500	307,500	307,500	307,500	0	0	0	0	0	307,500	0	0	0	6,980	03/31/2038
30288*-AA-8	FLNG LIQUEFACTION		09/30/2023	Redemption		110,000	110,000	110,000	110,000	0	0	0	0	0	110,000	0	0	0	4,994	03/31/2038
30288*-AA-8	FLNG LIQUEFACTION		09/30/2023	Redemption		330,000	330,000	330,000	330,000	0	0	0	0	0	330,000	0	0	0	14,982	03/31/2038
30288*-AE-0	FLNG LIQUEFACTION		06/30/2023	Redemption		396,000	396,000	396,000	396,000	0	0	0	0	0	396,000	0	0	0	8,692	12/31/2038
30288*-AE-0	FLNG LIQUEFACTION		06/30/2023	Redemption		396,000	396,000	396,000	396,000	0	0	0	0	0	396,000	0	0	0	8,692	12/31/2038
30288*-AE-0	FLNG LIQUEFACTION		12/31/2023	Redemption		414,000	414,000	414,000	414,000	0	0	0	0	0	414,000	0	0	0	18,175	12/31/2038
30288*-AE-0	FLNG LIQUEFACTION		12/31/2023	Redemption		414,000	414,000	414,000	414,000	0	0	0	0	0	414,000	0	0	0	18,175	12/31/2038
30303M-8H-8	META PLATFORMS INC		01/10/2023	HSBC SECURITIES		456,305	500,000	427,160	428,310	0	176	0	176	0	428,486	0	27,819	27,819	8,181	08/15/2032
30303M-8H-8	META PLATFORMS INC		02/28/2023	GOLDMAN SACHS		447,350	500,000	427,160	428,310	0	966	0	966	0	429,276	0	18,074	18,074	10,855	08/15/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3133KN-F2-4	FHLMC 30YR UMBS		01/01/2023	Paydown		26,491	26,491	22,674	22,695	0	3,796	0	3,796	0	26,491	0	0	0	66	12/01/2051
3133KN-F2-4	FHLMC 30YR UMBS		02/01/2023	Paydown		2,599	2,599	2,225	2,227	0	372	0	372	0	2,599	0	0	0	13	12/01/2051
3133KN-F2-4	FHLMC 30YR UMBS		03/01/2023	Paydown		2,868	2,868	2,455	2,457	0	411	0	411	0	2,868	0	0	0	22	12/01/2051
3133KN-F2-4	FHLMC 30YR UMBS		04/01/2023	Paydown		16,745	16,745	14,332	14,346	0	2,399	0	2,399	0	16,745	0	0	0	167	12/01/2051
3133KN-F2-4	FHLMC 30YR UMBS		05/01/2023	Paydown		2,684	2,684	2,297	2,299	0	385	0	385	0	2,684	0	0	0	34	12/01/2051
3133KN-F2-4	FHLMC 30YR UMBS		06/01/2023	Paydown		2,458	2,458	2,104	2,106	0	352	0	352	0	2,458	0	0	0	37	12/01/2051
3133KN-F2-4	FHLMC 30YR UMBS		07/01/2023	Paydown		7,389	7,389	6,324	6,330	0	1,059	0	1,059	0	7,389	0	0	0	129	12/01/2051
3133KN-F2-4	FHLMC 30YR UMBS		08/01/2023	Paydown		2,486	2,486	2,128	2,130	0	356	0	356	0	2,486	0	0	0	50	12/01/2051
3133KN-F2-4	FHLMC 30YR UMBS		09/01/2023	Paydown		19,900	19,900	17,033	17,049	0	2,851	0	2,851	0	19,900	0	0	0	448	12/01/2051
3133KN-F2-4	FHLMC 30YR UMBS		09/19/2023	GOLDMAN SACHS		1,070,018	1,261,396	1,079,627	1,080,654	0	(1,027)	0	(1,027)	0	1,079,627	0	(9,608)	(9,608)	29,538	12/01/2051
3133KN-F2-4	FHLMC 30YR UMBS		10/01/2023	Paydown		5,007	5,007	4,286	4,290	0	717	0	717	0	5,007	0	0	0	3,279	12/01/2051
31359U-VL-6	FNW 1998-W6 B1		01/01/2023	Paydown		627	627	525	482	145	0	0	145	0	627	0	0	0	0	10/25/2028
31359U-VL-6	FNW 1998-W6 B1		01/01/2023	Paydown		2,033	2,033	1,700	1,563	470	0	0	470	0	2,033	0	0	0	12	10/25/2028
31359U-VL-6	FNW 1998-W6 B1		02/01/2023	Paydown		3,729	3,729	3,119	2,867	862	0	0	862	0	3,729	0	0	0	44	10/25/2028
31359U-VL-6	FNW 1998-W6 B1		03/01/2023	Paydown		275	5,181	4,333	3,983	1,198	(4,906)	0	(3,708)	0	275	0	0	0	92	10/25/2028
31359U-VL-6	FNW 1998-W6 B1		04/01/2023	Paydown		483	483	404	372	112	0	0	112	0	483	0	0	0	11	10/25/2028
31359U-VL-6	FNW 1998-W6 B1		05/01/2023	Paydown		439	439	367	337	101	0	0	101	0	439	0	0	0	13	10/25/2028
31359U-VL-6	FNW 1998-W6 B1		06/01/2023	Paydown		439	439	367	337	101	0	0	101	0	439	0	0	0	16	10/25/2028
31359U-VL-6	FNW 1998-W6 B1		07/01/2023	Paydown		517	517	433	398	120	0	0	120	0	517	0	0	0	21	10/25/2028
31359U-VL-6	FNW 1998-W6 B1		08/01/2023	Paydown		428	428	358	329	99	0	0	99	0	428	0	0	0	20	10/25/2028
31359U-VL-6	FNW 1998-W6 B1		09/01/2023	Paydown		431	431	360	331	100	0	0	100	0	431	0	0	0	23	10/25/2028
31359U-VL-6	FNW 1998-W6 B1		10/01/2023	Paydown		4,248	4,248	3,553	3,266	982	0	0	982	0	4,248	0	0	0	251	10/25/2028
31359U-VL-6	FNW 1998-W6 B1		11/01/2023	Paydown		378	378	316	290	87	0	0	87	0	378	0	0	0	25	10/25/2028
31359U-VL-6	FNW 1998-W6 B1		12/01/2023	Paydown		374	374	313	288	87	0	0	87	0	374	0	0	0	27	10/25/2028
31359V-HB-2	FNW 1999-W1 M		01/01/2023	Paydown		3,455	3,455	3,432	3,437	0	18	0	18	0	3,455	0	0	0	20	02/25/2029
31359V-HB-2	FNW 1999-W1 M		02/01/2023	Paydown		2,960	2,960	2,941	2,945	0	15	0	15	0	2,960	0	0	0	34	02/25/2029
31359V-HB-2	FNW 1999-W1 M		03/01/2023	Paydown		2,950	2,950	2,930	2,935	0	15	0	15	0	2,950	0	0	0	51	02/25/2029
31359V-HB-2	FNW 1999-W1 M		04/01/2023	Paydown		2,954	2,954	2,934	2,939	0	15	0	15	0	2,954	0	0	0	68	02/25/2029
31359V-HB-2	FNW 1999-W1 M		05/01/2023	Paydown		2,974	2,974	2,954	2,958	0	15	0	15	0	2,974	0	0	0	85	02/25/2029
31359V-HB-2	FNW 1999-W1 M		06/01/2023	Paydown		3,028	3,028	3,008	3,013	0	16	0	16	0	3,028	0	0	0	104	02/25/2029
31359V-HB-2	FNW 1999-W1 M		07/01/2023	Paydown		2,997	2,997	2,976	2,981	0	15	0	15	0	2,997	0	0	0	120	02/25/2029
31359V-HB-2	FNW 1999-W1 M		08/01/2023	Paydown		3,070	3,070	3,050	3,055	0	16	0	16	0	3,070	0	0	0	141	02/25/2029
31359V-HB-2	FNW 1999-W1 M		09/01/2023	Paydown		3,229	3,229	3,207	3,212	0	17	0	17	0	3,229	0	0	0	166	02/25/2029
31359V-HB-2	FNW 1999-W1 M		10/01/2023	Paydown		3,090	3,090	3,069	3,074	0	16	0	16	0	3,090	0	0	0	177	02/25/2029
31359V-HB-2	FNW 1999-W1 M		11/01/2023	Paydown		7,731	7,731	7,680	7,692	0	40	0	40	0	7,731	0	0	0	487	02/25/2029
31359V-HB-2	FNW 1999-W1 M		12/01/2023	Paydown		5,552	5,552	5,515	5,524	0	28	0	28	0	5,552	0	0	0	381	02/25/2029
31359V-HC-0	FNW 1999-W1 B1		01/01/2023	Paydown		1,876	1,876	1,726	1,736	0	140	0	140	0	1,876	0	0	0	11	02/25/2029
31359V-HC-0	FNW 1999-W1 B1		02/01/2023	Paydown		1,607	1,607	1,478	1,487	0	120	0	120	0	1,607	0	0	0	18	02/25/2029
31359V-HC-0	FNW 1999-W1 B1		03/01/2023	Paydown		1,602	1,602	1,473	1,482	0	120	0	120	0	1,602	0	0	0	28	02/25/2029
31359V-HC-0	FNW 1999-W1 B1		04/01/2023	Paydown		1,604	1,604	1,475	1,484	0	120	0	120	0	1,604	0	0	0	37	02/25/2029
31359V-HC-0	FNW 1999-W1 B1		05/01/2023	Paydown		1,614	1,614	1,485	1,494	0	121	0	121	0	1,614	0	0	0	46	02/25/2029
31359V-HC-0	FNW 1999-W1 B1		06/01/2023	Paydown		1,644	1,644	1,512	1,521	0	123	0	123	0	1,644	0	0	0	56	02/25/2029
31359V-HC-0	FNW 1999-W1 B1		07/01/2023	Paydown		1,627	1,627	1,497	1,505	0	122	0	122	0	1,627	0	0	0	65	02/25/2029
31359V-HC-0	FNW 1999-W1 B1		08/01/2023	Paydown		1,667	1,667	1,533	1,542	0	125	0	125	0	1,667	0	0	0	76	02/25/2029
31359V-HC-0	FNW 1999-W1 B1		09/01/2023	Paydown		1,753	1,753	1,613	1,622	0	131	0	131	0	1,753	0	0	0	90	02/25/2029
31359V-HC-0	FNW 1999-W1 B1		10/01/2023	Paydown		1,678	1,678	1,543	1,552	0	126	0	126	0	1,678	0	0	0	96	02/25/2029
31359V-HC-0	FNW 1999-W1 B1		11/01/2023	Paydown		4,198	4,198	3,861	3,884	0	314	0	314	0	4,198	0	0	0	264	02/25/2029
31359V-HC-0	FNW 1999-W1 B1		12/01/2023	Paydown		3,015	3,015	2,773	2,789	0	226	0	226	0	3,015	0	0	0	207	02/25/2029
31359V-HD-8	FNW 1999-W1 B2		01/01/2023	Paydown		195	(1,126)	(393)	(409)	0	604	0	604	0	195	0	0	0	1	02/25/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31359V-HD-8	FNW 1999-W1 B2		02/01/2023	Paydown		186	186	65	67	0	118	0	118	0	186	0	0	0	2	02/25/2029
31359V-HD-8	FNW 1999-W1 B2		03/01/2023	Paydown		185	185	64	67	0	118	0	118	0	185	0	0	0	3	02/25/2029
31359V-HD-8	FNW 1999-W1 B2		04/01/2023	Paydown		185	185	65	67	0	118	0	118	0	185	0	0	0	4	02/25/2029
31359V-HD-8	FNW 1999-W1 B2		05/01/2023	Paydown		186	186	65	68	0	119	0	119	0	186	0	0	0	5	02/25/2029
31359V-HD-8	FNW 1999-W1 B2		06/01/2023	Paydown		190	190	66	69	0	121	0	121	0	190	0	0	0	6	02/25/2029
31359V-HD-8	FNW 1999-W1 B2		07/01/2023	Paydown		188	188	65	68	0	120	0	120	0	188	0	0	0	7	02/25/2029
31359V-HD-8	FNW 1999-W1 B2		08/01/2023	Paydown		192	192	67	70	0	123	0	123	0	192	0	0	0	9	02/25/2029
31359V-HD-8	FNW 1999-W1 B2		09/01/2023	Paydown		202	202	71	74	0	129	0	129	0	202	0	0	0	10	02/25/2029
31359V-HD-8	FNW 1999-W1 B2		10/01/2023	Paydown		194	194	68	70	0	123	0	123	0	194	0	0	0	11	02/25/2029
31359V-HD-8	FNW 1999-W1 B2		11/01/2023	Paydown		485	485	169	176	0	309	0	309	0	485	0	0	0	30	02/25/2029
31359V-HD-8	FNW 1999-W1 B2		12/01/2023	Paydown		348	348	121	126	0	222	0	222	0	348	0	0	0	24	02/25/2029
31359V-ML-4	FNW 1999-W3 M		01/01/2023	Paydown		7,112	7,112	7,143	7,112	0	0	0	0	0	7,112	0	0	0	41	03/25/2029
31359V-ML-4	FNW 1999-W3 M		02/01/2023	Paydown		3,355	3,355	3,370	3,355	0	0	0	0	0	3,355	0	0	0	38	03/25/2029
31359V-ML-4	FNW 1999-W3 M		03/01/2023	Paydown		8,786	8,786	8,825	8,786	0	0	0	0	0	8,786	0	0	0	151	03/25/2029
31359V-ML-4	FNW 1999-W3 M		04/01/2023	Paydown		2,302	2,302	2,312	2,302	0	0	0	0	0	2,302	0	0	0	53	03/25/2029
31359V-ML-4	FNW 1999-W3 M		05/01/2023	Paydown		2,744	2,744	2,756	2,744	0	0	0	0	0	2,744	0	0	0	79	03/25/2029
31359V-ML-4	FNW 1999-W3 M		06/01/2023	Paydown		7,191	7,191	7,222	7,191	0	0	0	0	0	7,191	0	0	0	247	03/25/2029
31359V-ML-4	FNW 1999-W3 M		07/01/2023	Paydown		2,436	2,436	2,446	2,436	0	0	0	0	0	2,436	0	0	0	98	03/25/2029
31359V-ML-4	FNW 1999-W3 M		08/01/2023	Paydown		2,580	2,580	2,591	2,580	0	0	0	0	0	2,580	0	0	0	118	03/25/2029
31359V-ML-4	FNW 1999-W3 M		09/01/2023	Paydown		2,073	2,073	2,082	2,073	0	0	0	0	0	2,073	0	0	0	107	03/25/2029
31359V-ML-4	FNW 1999-W3 M		10/01/2023	Paydown		5,242	5,242	5,265	5,242	0	0	0	0	0	5,242	0	0	0	300	03/25/2029
31359V-ML-4	FNW 1999-W3 M		11/01/2023	Paydown		2,029	2,029	2,038	2,029	0	0	0	0	0	2,029	0	0	0	128	03/25/2029
31359V-ML-4	FNW 1999-W3 M		12/01/2023	Paydown		2,057	2,057	2,066	2,057	0	0	0	0	0	2,057	0	0	0	141	03/25/2029
31359V-MM-2	FNW 1999-W3 B1		01/01/2023	Paydown		3,296	3,296	2,131	0	0	3,296	0	3,296	0	3,296	0	0	0	19	03/25/2029
31359V-MM-2	FNW 1999-W3 B1		02/01/2023	Paydown		1,515	1,515	979	0	0	1,515	0	1,515	0	1,515	0	0	0	17	03/25/2029
31359V-MM-2	FNW 1999-W3 B1		03/01/2023	Paydown		4,098	4,098	2,650	0	0	4,098	0	4,098	0	4,098	0	0	0	70	03/25/2029
31359V-MM-2	FNW 1999-W3 B1		04/01/2023	Paydown		1,016	1,016	657	0	0	1,016	0	1,016	0	1,016	0	0	0	23	03/25/2029
31359V-MM-2	FNW 1999-W3 B1		05/01/2023	Paydown		1,227	1,227	794	0	0	1,227	0	1,227	0	1,227	0	0	0	35	03/25/2029
31359V-MM-2	FNW 1999-W3 B1		06/01/2023	Paydown		3,350	3,350	2,167	0	0	3,350	0	3,350	0	3,350	0	0	0	115	03/25/2029
31359V-MM-2	FNW 1999-W3 B1		07/01/2023	Paydown		1,082	1,082	700	0	0	1,082	0	1,082	0	1,082	0	0	0	43	03/25/2029
31359V-MM-2	FNW 1999-W3 B1		08/01/2023	Paydown		1,153	1,153	745	0	0	1,153	0	1,153	0	1,153	0	0	0	53	03/25/2029
31359V-MM-2	FNW 1999-W3 B1		09/01/2023	Paydown		911	911	589	0	0	911	0	911	0	911	0	0	0	47	03/25/2029
31359V-MM-2	FNW 1999-W3 B1		10/01/2023	Paydown		2,432	2,432	1,573	0	0	2,432	0	2,432	0	2,432	0	0	0	139	03/25/2029
31359V-MM-2	FNW 1999-W3 B1		11/01/2023	Paydown		892	892	577	0	0	892	0	892	0	892	0	0	0	56	03/25/2029
31359V-MM-2	FNW 1999-W3 B1		12/01/2023	Paydown		906	906	586	0	0	906	0	906	0	906	0	0	0	62	03/25/2029
31428X-BN-5	FEDEX		12/11/2023	GOLDMAN SACHS		3,037,588	3,635,000	3,655,574	3,654,057	0	(518)	0	(518)	0	3,653,539	0	(615,951)	(615,951)	225,693	01/15/2047
31428X-BN-5	FEDEX		12/12/2023	MORGAN STANLEY		1,448,168	1,722,000	1,731,747	1,731,028	0	(245)	0	(245)	0	1,730,783	0	(282,616)	(282,616)	107,128	01/15/2047
314353-AA-1	FEDEX		01/01/2023	Redemption		106,945	106,945	104,279	104,489	0	2,457	0	2,457	0	106,945	0	0	0	0	08/20/2035
314353-AA-1	FEDEX		02/20/2023	Redemption		753,955	753,955	735,161	736,635	0	17,320	0	17,320	0	753,955	0	0	0	7,958	08/20/2035
314353-AA-1	FEDEX		02/20/2023	Redemption		106,945	106,945	104,279	104,489	0	2,457	0	2,457	0	106,945	0	0	0	1,129	08/20/2035
314353-AA-1	FEDEX		08/20/2023	Redemption		753,955	753,955	735,161	736,635	0	17,320	0	17,320	0	753,955	0	0	0	15,026	08/20/2035
314353-AA-1	FEDEX		08/20/2023	Redemption		106,944	106,944	104,278	104,487	0	2,457	0	2,457	0	106,944	0	0	0	2,131	08/20/2035
31953*-AL-6	BURLINGTON NORTHERN		05/15/2023	Redemption		279,540	279,540	279,540	279,540	0	0	0	0	0	279,540	0	0	0	8,330	10/15/2027
31953*-AL-6	BURLINGTON NORTHERN		11/15/2023	Redemption		279,540	279,540	279,540	279,540	0	0	0	0	0	279,540	0	0	0	16,661	10/15/2027
31953*-AM-4	BURLINGTON NORTHERN		05/15/2023	Redemption		27,722	27,722	27,722	27,722	0	0	0	0	0	27,722	0	0	0	826	10/15/2027
31953*-AM-4	BURLINGTON NORTHERN		11/15/2023	Redemption		29,415	29,415	29,415	29,415	0	0	0	0	0	29,415	0	0	0	1,753	10/15/2027
31953*-AN-2	BURLINGTON NORTHERN		05/15/2023	Redemption		173,335	173,335	173,335	173,335	0	0	0	0	0	173,335	0	0	0	5,173	10/15/2027
31953*-AN-2	BURLINGTON NORTHERN		11/15/2023	Redemption		173,335	173,335	173,335	173,335	0	0	0	0	0	173,335	0	0	0	10,347	10/15/2027
31953*-AP-7	BURLINGTON NORTHERN		05/15/2023	Redemption		73,018	73,018	73,018	73,018	0	0	0	0	0	73,018	0	0	0	2,176	10/15/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31953*-AP-7	BURLINGTON NORTHERN		11/15/2023	Redemption		71,034	71,034	71,034	71,034	0	0	0	0	0	71,034	0	0	0	4,234	10/15/2027
31953*-AQ-5	BURLINGTON NORTHERN		05/15/2023	Redemption		101,782	101,782	101,782	101,782	0	0	0	0	0	101,782	0	0	0	3,033	10/15/2027
31953*-AQ-5	BURLINGTON NORTHERN		11/15/2023	Redemption		94,013	94,013	94,013	94,013	0	0	0	0	0	94,013	0	0	0	5,603	10/15/2027
31953*-AR-3	BURLINGTON NORTHERN		05/15/2023	Redemption		28,747	28,747	28,747	28,747	0	0	0	0	0	28,747	0	0	0	857	10/15/2027
31953*-AR-3	BURLINGTON NORTHERN		05/15/2023	Redemption		28,747	28,747	28,747	28,747	0	0	0	0	0	28,747	0	0	0	857	10/15/2027
31953*-AR-3	BURLINGTON NORTHERN		05/15/2023	Redemption		28,747	28,747	28,747	28,747	0	0	0	0	0	28,747	0	0	0	857	10/15/2027
31953*-AR-3	BURLINGTON NORTHERN		11/15/2023	Redemption		27,328	27,328	27,328	27,328	0	0	0	0	0	27,328	0	0	0	1,629	10/15/2027
31953*-AR-3	BURLINGTON NORTHERN		11/15/2023	Redemption		27,328	27,328	27,328	27,328	0	0	0	0	0	27,328	0	0	0	1,629	10/15/2027
31953*-AR-3	BURLINGTON NORTHERN		11/15/2023	Redemption		27,328	27,328	27,328	27,328	0	0	0	0	0	27,328	0	0	0	1,629	10/15/2027
32051G-L7-8	FHAMS 2005-FA11 1A4A		01/01/2023	Paydown		25,404	20,819	16,521	9,554	0	15,850	0	15,850	0	25,404	0	0	0	125	02/25/2036
32051G-L7-8	FHAMS 2005-FA11 1A4A		02/01/2023	Paydown		24,108	21,841	17,332	10,024	0	14,084	0	14,084	0	24,108	0	0	0	245	02/25/2036
32051G-L7-8	FHAMS 2005-FA11 1A4A		02/22/2023	ATHENE ANNUITY & LIFE		1,172,650	2,354,434	1,868,387	1,080,515	0	(28,508)	0	(28,508)	0	1,052,007	0	120,643	120,643	30,710	02/25/2036
32051G-WU-5	FHAMS 2005-6 1A5		01/01/2023	Paydown		1,677	1,677	1,426	1,103	0	574	0	574	0	1,677	0	0	0	10	11/25/2035
32051G-WU-5	FHAMS 2005-6 1A5		02/01/2023	Paydown		2,186	2,186	1,859	1,438	0	748	0	748	0	2,186	0	0	0	22	11/25/2035
32051G-WU-5	FHAMS 2005-6 1A5		03/01/2023	Paydown		0	3,847	3,272	2,530	0	(2,530)	0	(2,530)	0	0	0	0	0	53	11/25/2035
32051G-WU-5	FHAMS 2005-6 1A5		04/01/2023	Paydown		82,694	82,694	70,340	54,394	0	28,300	0	28,300	0	82,694	0	0	0	1,606	11/25/2035
32051G-WU-5	FHAMS 2005-6 1A5		05/01/2023	Paydown		1,874	1,875	1,595	1,233	0	641	0	641	0	1,874	0	0	0	45	11/25/2035
32051G-WU-5	FHAMS 2005-6 1A5		06/01/2023	Paydown		51,867	51,867	44,118	34,117	0	17,750	0	17,750	0	51,867	0	0	0	2,262	11/25/2035
32051G-WU-5	FHAMS 2005-6 1A5		07/01/2023	Paydown		1,148	1,149	977	756	0	392	0	392	0	1,148	0	0	0	55	11/25/2035
32051G-WU-5	FHAMS 2005-6 1A5		08/01/2023	Paydown		1,155	1,156	983	760	0	395	0	395	0	1,155	0	0	0	61	11/25/2035
32051G-WU-5	FHAMS 2005-6 1A5		09/01/2023	Paydown		1,190	1,194	1,016	786	0	404	0	404	0	1,190	0	0	0	68	11/25/2035
32051G-WU-5	FHAMS 2005-6 1A5		10/01/2023	Paydown		1,171	1,172	997	771	0	400	0	400	0	1,171	0	0	0	73	11/25/2035
32051G-WU-5	FHAMS 2005-6 1A5		11/01/2023	Paydown		1,212	1,164	990	766	0	446	0	446	0	1,212	0	0	0	84	11/25/2035
32051G-WU-5	FHAMS 2005-6 1A5		12/01/2023	Paydown		1,148	1,149	977	756	0	392	0	392	0	1,148	0	0	0	82	11/25/2035
32051G-YJ-8	FHAMS 2005-FA8 1A4		01/01/2023	Paydown		1,465	1,468	1,247	719	0	746	0	746	0	1,465	0	0	0	7	11/25/2035
32051G-YJ-8	FHAMS 2005-FA8 1A4		01/01/2023	Paydown		549	550	467	274	0	274	0	274	0	549	0	0	0	3	11/25/2035
32051G-YJ-8	FHAMS 2005-FA8 1A4		02/01/2023	Paydown		2,210	2,562	2,177	1,255	0	955	0	955	0	2,210	0	0	0	23	11/25/2035
32051G-YJ-8	FHAMS 2005-FA8 1A4		02/01/2023	Paydown		828	960	816	479	0	349	0	349	0	828	0	0	0	9	11/25/2035
32051G-YJ-8	FHAMS 2005-FA8 1A4		03/01/2023	Paydown		4,019	4,053	3,443	1,986	0	2,033	0	2,033	0	4,019	0	0	0	56	11/25/2035
32051G-YJ-8	FHAMS 2005-FA8 1A4		03/01/2023	Paydown		1,506	1,518	1,290	757	0	748	0	748	0	1,506	0	0	0	21	11/25/2035
32051G-YJ-8	FHAMS 2005-FA8 1A4		04/01/2023	Paydown		5,840	5,841	4,963	2,862	0	2,978	0	2,978	0	5,840	0	0	0	107	11/25/2035
32051G-YJ-8	FHAMS 2005-FA8 1A4		04/01/2023	Paydown		2,188	2,189	1,860	1,092	0	1,096	0	1,096	0	2,188	0	0	0	40	11/25/2035
32051G-YJ-8	FHAMS 2005-FA8 1A4		05/01/2023	Paydown		9,079	7,302	6,204	3,578	0	5,501	0	5,501	0	9,079	0	0	0	240	11/25/2035
32051G-YJ-8	FHAMS 2005-FA8 1A4		05/01/2023	Paydown		3,401	2,735	2,324	1,364	0	2,036	0	2,036	0	3,401	0	0	0	90	11/25/2035
32051G-YJ-8	FHAMS 2005-FA8 1A4		06/01/2023	Paydown		3,831	4,323	3,673	2,118	0	1,712	0	1,712	0	3,831	0	0	0	119	11/25/2035
32051G-YJ-8	FHAMS 2005-FA8 1A4		06/01/2023	Paydown		1,435	1,620	1,376	808	0	627	0	627	0	1,435	0	0	0	44	11/25/2035
32051G-YJ-8	FHAMS 2005-FA8 1A4		07/01/2023	Paydown		14,851	14,854	12,620	7,278	0	7,573	0	7,573	0	14,851	0	0	0	476	11/25/2035
32051G-YJ-8	FHAMS 2005-FA8 1A4		07/01/2023	Paydown		5,564	5,565	4,728	2,776	0	2,788	0	2,788	0	5,564	0	0	0	178	11/25/2035
32051G-YJ-8	FHAMS 2005-FA8 1A4		08/01/2023	Paydown		5,361	5,361	4,555	2,627	0	2,734	0	2,734	0	5,361	0	0	0	196	11/25/2035
32051G-YJ-8	FHAMS 2005-FA8 1A4		08/01/2023	Paydown		2,008	2,009	1,707	1,002	0	1,006	0	1,006	0	2,008	0	0	0	74	11/25/2035
32051G-YJ-8	FHAMS 2005-FA8 1A4		09/01/2023	Paydown		868	1,355	1,152	664	0	204	0	204	0	868	0	0	0	56	11/25/2035
32051G-YJ-8	FHAMS 2005-FA8 1A4		09/01/2023	Paydown		325	508	431	253	0	72	0	72	0	325	0	0	0	21	11/25/2035
32051G-YJ-8	FHAMS 2005-FA8 1A4		10/01/2023	Paydown		14,480	14,593	12,398	7,150	0	7,330	0	7,330	0	14,480	0	0	0	668	11/25/2035
32051G-YJ-8	FHAMS 2005-FA8 1A4		10/01/2023	Paydown		5,425	5,467	4,645	2,727	0	2,698	0	2,698	0	5,425	0	0	0	250	11/25/2035
32051G-YJ-8	FHAMS 2005-FA8 1A4		11/01/2023	Paydown		2,121	3,775	3,207	1,850	0	271	0	271	0	2,121	0	0	0	190	11/25/2035
32051G-YJ-8	FHAMS 2005-FA8 1A4		11/01/2023	Paydown		794	1,414	1,202	705	0	89	0	89	0	794	0	0	0	71	11/25/2035
32051G-YJ-8	FHAMS 2005-FA8 1A4		12/01/2023	Paydown		6,529	6,535	5,552	3,202	0	3,327	0	3,327	0	6,529	0	0	0	359	11/25/2035
32051G-YJ-8	FHAMS 2005-FA8 1A4		12/01/2023	Paydown		2,446	2,448	2,080	1,221	0	1,225	0	1,225	0	2,446	0	0	0	135	11/25/2035
32057J-AA-1	LPSLT 2021-2A A		01/15/2023	Paydown		51,180	51,180	51,160	51,165	0	14	0	14	0	51,180	0	0	0	20	03/15/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
32057J-AA-1	LPSLT 2021-2A A		02/15/2023	Paydown		49,431	49,431	49,412	49,417	0	14	0	14	0	49,431	0	0	0	40	03/15/2027
32057J-AA-1	LPSLT 2021-2A A		03/15/2023	Paydown		42,341	42,341	42,325	42,329	0	12	0	12	0	42,341	0	0	0	51	03/15/2027
32057J-AA-1	LPSLT 2021-2A A		04/15/2023	Paydown		50,358	50,358	50,338	50,344	0	14	0	14	0	50,358	0	0	0	81	03/15/2027
32057J-AA-1	LPSLT 2021-2A A		05/15/2023	Paydown		39,476	39,476	39,461	39,465	0	11	0	11	0	39,476	0	0	0	79	03/15/2027
32057J-AA-1	LPSLT 2021-2A A		06/15/2023	Paydown		43,945	43,945	43,929	43,933	0	12	0	12	0	43,945	0	0	0	105	03/15/2027
32057J-AA-1	LPSLT 2021-2A A		07/15/2023	Paydown		41,665	41,665	41,649	41,653	0	12	0	12	0	41,665	0	0	0	117	03/15/2027
32057J-AA-1	LPSLT 2021-2A A		08/15/2023	Paydown		35,996	35,996	35,982	35,986	0	10	0	10	0	35,996	0	0	0	115	03/15/2027
32057J-AA-1	LPSLT 2021-2A A		09/15/2023	Paydown		42,209	42,209	42,193	42,197	0	12	0	12	0	42,209	0	0	0	152	03/15/2027
32057J-AA-1	LPSLT 2021-2A A		10/15/2023	Paydown		37,332	37,332	37,318	37,321	0	11	0	11	0	37,332	0	0	0	149	03/15/2027
32057J-AA-1	LPSLT 2021-2A A		11/15/2023	Paydown		38,805	38,805	38,790	38,794	0	11	0	11	0	38,805	0	0	0	171	03/15/2027
32057J-AA-1	LPSLT 2021-2A A		12/15/2023	Paydown		34,171	34,171	34,157	34,161	0	10	0	10	0	34,171	0	0	0	164	03/15/2027
32059F-AA-7	FIAOT 2021-1A-A		01/15/2023	Paydown		36,327	36,327	36,323	36,326	0	2	0	2	0	36,327	0	0	0	14	03/16/2026
32059F-AA-7	FIAOT 2021-1A-A		02/15/2023	Paydown		34,735	34,735	34,731	34,734	0	1	0	1	0	34,735	0	0	0	26	03/16/2026
32059F-AA-7	FIAOT 2021-1A-A		03/15/2023	Paydown		29,045	29,045	29,042	29,044	0	1	0	1	0	29,045	0	0	0	33	03/16/2026
32059F-AA-7	FIAOT 2021-1A-A		04/15/2023	Paydown		35,758	35,758	35,754	35,756	0	2	0	2	0	35,758	0	0	0	54	03/16/2026
32059F-AA-7	FIAOT 2021-1A-A		05/15/2023	Paydown		32,310	32,310	32,306	32,308	0	1	0	1	0	32,310	0	0	0	61	03/16/2026
32059F-AA-7	FIAOT 2021-1A-A		06/15/2023	Paydown		31,631	31,631	31,627	31,630	0	1	0	1	0	31,631	0	0	0	71	03/16/2026
32059F-AA-7	FIAOT 2021-1A-A		07/15/2023	Paydown		28,817	28,817	28,814	28,816	0	1	0	1	0	28,817	0	0	0	76	03/16/2026
33632*-TW-7	CVS 46 CVS PROPERTIES		01/10/2023	Redemption		10,246,169	10,246,169	10,246,169	10,246,169	0	0	0	0	0	10,246,169	0	0	0	96,789	01/10/2023
337355-AA-9	FUCRA 1997-1 B1		01/01/2023	Paydown		0	215	163	216	0	(216)	0	(216)	0	0	0	0	0	1	11/15/2028
337355-AA-9	FUCRA 1997-1 B1		02/01/2023	Paydown		0	423	321	424	0	(424)	0	(424)	0	0	0	0	0	4	11/15/2028
337355-AA-9	FUCRA 1997-1 B1		03/01/2023	Paydown		0	389	296	390	0	(390)	0	(390)	0	0	0	0	0	6	11/15/2028
337355-AA-9	FUCRA 1997-1 B1		05/01/2023	Paydown		0	716	543	717	0	(717)	0	(717)	0	0	0	0	0	17	11/15/2028
337355-AA-9	FUCRA 1997-1 B1		06/01/2023	Paydown		0	368	279	369	0	(369)	0	(369)	0	0	0	0	0	11	11/15/2028
337355-AA-9	FUCRA 1997-1 B1		07/01/2023	Paydown		0	2,581	1,959	2,584	0	(2,584)	0	(2,584)	0	0	0	0	0	247	11/15/2028
337355-AA-9	FUCRA 1997-1 B1		08/01/2023	Paydown		432	432	328	432	0	(1)	0	(1)	0	432	0	0	0	42	11/15/2028
337355-AA-9	FUCRA 1997-1 B1		09/01/2023	Paydown		356	356	270	357	0	0	0	0	0	356	0	0	0	36	11/15/2028
337355-AA-9	FUCRA 1997-1 B1		10/01/2023	Paydown		0	484	368	485	0	(485)	0	(485)	0	0	0	0	0	51	11/15/2028
337355-AA-9	FUCRA 1997-1 B1		11/01/2023	Paydown		408	408	310	409	0	0	0	0	0	408	0	0	0	45	11/15/2028
337355-AA-9	FUCRA 1997-1 B1		12/01/2023	Paydown		259	259	197	259	0	0	0	0	0	259	0	0	0	29	11/15/2028
33766Q-AC-1	FIRSTENERGY OHIO PIRB		01/15/2023	Paydown		103,403	103,403	101,414	101,971	0	1,432	0	1,432	0	103,403	0	0	0	1,784	01/15/2036
33766Q-AC-1	FIRSTENERGY OHIO PIRB		07/15/2023	Paydown		102,953	102,953	100,973	101,527	0	1,426	0	1,426	0	102,953	0	0	0	3,552	01/15/2036
337738-AR-9	FISERV		12/18/2023	JANE STREET ES		10,650,970	11,000,000	10,978,550	10,986,051	0	2,041	0	2,041	0	10,988,092	0	(337,122)	(337,122)	563,383	10/01/2028
337738-AU-2	FISERV		12/18/2023	JANE STREET ES		10,861,761	11,649,000	11,629,430	11,635,588	0	1,710	0	1,710	0	11,637,299	0	(775,538)	(775,538)	599,115	07/01/2029
33834D-AA-2	FIVE CORNERS FND TR II		12/18/2023	JANE STREET ES		18,242,351	20,682,000	20,682,000	20,682,000	0	0	0	0	0	20,682,000	0	(2,439,649)	(2,439,649)	646,743	05/15/2030
33840*-AA-3	INTL FLAVORS & FRAGRANCES		01/15/2023	Redemption		43,683	43,683	43,683	43,683	0	0	0	0	0	43,683	0	0	0	174	11/15/2030
33840*-AA-3	INTL FLAVORS & FRAGRANCES		01/15/2023	Redemption		43,683	43,683	43,683	43,683	0	0	0	0	0	43,683	0	0	0	174	11/15/2030
33840*-AA-3	INTL FLAVORS & FRAGRANCES		02/15/2023	Redemption		43,856	43,856	43,856	43,856	0	0	0	0	0	43,856	0	0	0	349	11/15/2030
33840*-AA-3	INTL FLAVORS & FRAGRANCES		02/15/2023	Redemption		43,856	43,856	43,856	43,856	0	0	0	0	0	43,856	0	0	0	349	11/15/2030
33840*-AA-3	INTL FLAVORS & FRAGRANCES		03/15/2023	Redemption		44,031	44,031	44,031	44,031	0	0	0	0	0	44,031	0	0	0	525	11/15/2030
33840*-AA-3	INTL FLAVORS & FRAGRANCES		03/15/2023	Redemption		44,031	44,031	44,031	44,031	0	0	0	0	0	44,031	0	0	0	525	11/15/2030
33840*-AA-3	INTL FLAVORS & FRAGRANCES		04/15/2023	Redemption		44,206	44,206	44,206	44,206	0	0	0	0	0	44,206	0	0	0	703	11/15/2030
33840*-AA-3	INTL FLAVORS & FRAGRANCES		04/15/2023	Redemption		44,206	44,206	44,206	44,206	0	0	0	0	0	44,206	0	0	0	703	11/15/2030
33840*-AA-3	INTL FLAVORS & FRAGRANCES		05/15/2023	Redemption		44,381	44,381	44,381	44,381	0	0	0	0	0	44,381	0	0	0	882	11/15/2030
33840*-AA-3	INTL FLAVORS & FRAGRANCES		05/15/2023	Redemption		44,381	44,381	44,381	44,381	0	0	0	0	0	44,381	0	0	0	882	11/15/2030
33840*-AA-3	INTL FLAVORS & FRAGRANCES		06/15/2023	Redemption		44,558	44,558	44,558	44,558	0	0	0	0	0	44,558	0	0	0	1,063	11/15/2030
33840*-AA-3	INTL FLAVORS & FRAGRANCES		06/15/2023	Redemption		44,558	44,558	44,558	44,558	0	0	0	0	0	44,558	0	0	0	1,063	11/15/2030
33840*-AA-3	INTL FLAVORS & FRAGRANCES		07/15/2023	Redemption		49,849	49,849	49,849	49,849	0	0	0	0	0	49,849	0	0	0	1,387	11/15/2030
33840*-AA-3	INTL FLAVORS & FRAGRANCES		07/15/2023	Redemption		49,849	49,849	49,849	49,849	0	0	0	0	0	49,849	0	0	0	1,387	11/15/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
33840*-AA-3	INTL FLAVORS & FRAGRANCES		08/15/2023	Redemption		50,047	50,047	50,047	50,047	0	0	0	0	0	50,047	0	0	0	1,592	11/15/2030
33840*-AA-3	INTL FLAVORS & FRAGRANCES		08/15/2023	Redemption		50,047	50,047	50,047	50,047	0	0	0	0	0	50,047	0	0	0	1,592	11/15/2030
33840*-AA-3	INTL FLAVORS & FRAGRANCES		09/15/2023	Redemption		50,246	50,246	50,246	50,246	0	0	0	0	0	50,246	0	0	0	1,798	11/15/2030
33840*-AA-3	INTL FLAVORS & FRAGRANCES		09/15/2023	Redemption		50,246	50,246	50,246	50,246	0	0	0	0	0	50,246	0	0	0	1,798	11/15/2030
33840*-AA-3	INTL FLAVORS & FRAGRANCES		10/15/2023	Redemption		50,446	50,446	50,446	50,446	0	0	0	0	0	50,446	0	0	0	2,005	11/15/2030
33840*-AA-3	INTL FLAVORS & FRAGRANCES		10/15/2023	Redemption		50,446	50,446	50,446	50,446	0	0	0	0	0	50,446	0	0	0	2,005	11/15/2030
33840*-AA-3	INTL FLAVORS & FRAGRANCES		11/15/2023	Redemption		50,646	50,646	50,646	50,646	0	0	0	0	0	50,646	0	0	0	2,215	11/15/2030
33840*-AA-3	INTL FLAVORS & FRAGRANCES		11/15/2023	Redemption		50,646	50,646	50,646	50,646	0	0	0	0	0	50,646	0	0	0	2,215	11/15/2030
33840*-AA-3	INTL FLAVORS & FRAGRANCES		12/15/2023	Redemption		50,848	50,848	50,848	50,848	0	0	0	0	0	50,848	0	0	0	2,425	11/15/2030
33840*-AA-3	INTL FLAVORS & FRAGRANCES		12/15/2023	Redemption		50,848	50,848	50,848	50,848	0	0	0	0	0	50,848	0	0	0	2,425	11/15/2030
33972P-AA-7	FLNG LIQUEFACTION 2		03/31/2023	Redemption		136,500	136,500	136,500	136,500	0	0	0	0	0	136,500	0	0	0	2,815	03/31/2038
33972P-AA-7	FLNG LIQUEFACTION 2		03/31/2023	Redemption		253,500	253,500	270,104	269,003	0	(15,503)	0	(15,503)	0	253,500	0	0	0	5,228	03/31/2038
33972P-AA-7	FLNG LIQUEFACTION 2		09/30/2023	Redemption		142,100	142,100	142,100	142,100	0	0	0	0	0	142,100	0	0	0	5,862	03/31/2038
33972P-AA-7	FLNG LIQUEFACTION 2		09/30/2023	Redemption		263,900	263,900	281,185	280,039	0	(16,139)	0	(16,139)	0	263,900	0	0	0	10,886	03/31/2038
340711-BA-7	FLORIDA GAS TRANSMISSION		04/20/2023	JEFFERIES & COMPANY		964,983	1,190,000	1,188,900	1,189,001	0	43	0	43	0	1,189,044	0	(224,061)	(224,061)	15,434	10/01/2031
340711-BA-7	FLORIDA GAS TRANSMISSION		12/18/2023	JANE STREET ES		9,974,440	12,250,000	11,874,091	11,904,748	0	33,769	0	33,769	0	11,938,517	0	(1,964,077)	(1,964,077)	343,578	10/01/2031
341081-FC-6	FLORIDA POWER & LIGHT		12/04/2023	JANE STREET ES		2,061,560	2,000,000	2,331,848	2,275,746	0	(10,571)	0	(10,571)	0	2,265,176	0	(203,616)	(203,616)	143,831	03/01/2040
341081-FC-6	FLORIDA POWER & LIGHT		12/14/2023	ATHENE ANNUITY & LIFE		1,069,929	1,000,000	1,053,655	1,047,221	0	(1,675)	0	(1,675)	0	1,045,546	0	24,383	24,383	73,180	03/01/2040
341099-CH-0	DUKE ENERGY FLORIDA		12/27/2023	ATHENE ANNUITY & LIFE		2,145,230	1,925,000	2,408,136	2,331,950	0	(20,052)	0	(20,052)	0	2,311,898	0	(166,668)	(166,668)	156,871	09/15/2037
341099-CL-1	DUKE ENERGY FLORIDA		12/14/2023	ATHENE ANNUITY & LIFE		4,439,919	4,000,000	6,212,680	6,002,644	0	(102,573)	0	(102,573)	0	5,900,072	0	(1,460,153)	(1,460,153)	255,289	06/15/2038
344908-AA-2	NATIONAL FOOTBALL LEAGUE		10/05/2023	Maturity		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	250,431	10/05/2023
34524#-AA-0	FORD MOTOR COMPANY CTL		01/16/2023	Redemption		33,441	33,441	33,441	33,441	0	0	0	0	0	33,441	0	0	0	132	06/15/2042
34524#-AA-0	FORD MOTOR COMPANY CTL		02/15/2023	Redemption		33,573	33,573	33,573	33,573	0	0	0	0	0	33,573	0	0	0	264	06/15/2042
34524#-AA-0	FORD MOTOR COMPANY CTL		03/15/2023	Redemption		33,705	33,705	33,705	33,705	0	0	0	0	0	33,705	0	0	0	398	06/15/2042
34524#-AA-0	FORD MOTOR COMPANY CTL		04/17/2023	Redemption		33,838	33,838	33,838	33,838	0	0	0	0	0	33,838	0	0	0	532	06/15/2042
34524#-AA-0	FORD MOTOR COMPANY CTL		05/15/2023	Redemption		33,971	33,971	33,971	33,971	0	0	0	0	0	33,971	0	0	0	668	06/15/2042
34524#-AA-0	FORD MOTOR COMPANY CTL		06/15/2023	Redemption		34,104	34,104	34,104	34,104	0	0	0	0	0	34,104	0	0	0	805	06/15/2042
34524#-AA-0	FORD MOTOR COMPANY CTL		07/17/2023	Redemption		34,238	34,238	34,238	34,238	0	0	0	0	0	34,238	0	0	0	943	06/15/2042
34524#-AA-0	FORD MOTOR COMPANY CTL		08/15/2023	Redemption		34,373	34,373	34,373	34,373	0	0	0	0	0	34,373	0	0	0	1,082	06/15/2042
34524#-AA-0	FORD MOTOR COMPANY CTL		09/15/2023	Redemption		34,508	34,508	34,508	34,508	0	0	0	0	0	34,508	0	0	0	1,222	06/15/2042
34524#-AA-0	FORD MOTOR COMPANY CTL		10/16/2023	Redemption		34,644	34,644	34,644	34,644	0	0	0	0	0	34,644	0	0	0	1,363	06/15/2042
34524#-AA-0	FORD MOTOR COMPANY CTL		11/15/2023	Redemption		34,780	34,780	34,780	34,780	0	0	0	0	0	34,780	0	0	0	1,505	06/15/2042
34524#-AA-0	FORD MOTOR COMPANY CTL		12/15/2023	Redemption		34,683	34,683	34,683	34,683	0	0	0	0	0	34,683	0	0	0	1,637	06/15/2042
345397-A6-0	FORD MOTOR CREDIT		07/26/2023	RILA		1,181,000	1,181,000	1,181,000	1,181,000	0	0	0	0	0	1,181,000	0	0	0	36,988	06/16/2025
345397-B8-5	FORD MOTOR CREDIT		01/10/2023	BARCLAYS CAPITAL		1,850,460	2,000,000	1,999,980	1,999,981	0	5	0	5	0	1,999,986	0	(149,526)	(149,526)	19,422	02/10/2025
34964C-AE-6	FORTUNE BRANDS HOME		09/08/2023	GOLDMAN SACHS		1,745,000	2,000,000	1,996,600	1,997,540	0	285	0	285	0	1,997,825	0	(252,825)	(252,825)	64,458	09/15/2029
34964C-AE-6	FORTUNE BRANDS HOME		09/08/2023	GOLDMAN SACHS		5,235,000	6,000,000	5,989,800	5,992,620	0	855	0	855	0	5,993,476	0	(758,476)	(758,476)	193,375	09/15/2029
35041J-AA-3	FFIN 2019-1A A		01/15/2023	Paydown		133,524	133,524	133,503	133,514	0	10	0	10	0	133,524	0	0	0	430	11/15/2034
35041J-AA-3	FFIN 2019-1A A		02/15/2023	Paydown		141,277	141,277	141,255	141,267	0	11	0	11	0	141,277	0	0	0	909	11/15/2034
35041J-AA-3	FFIN 2019-1A A		03/15/2023	Paydown		110,830	110,830	110,813	110,822	0	8	0	8	0	110,830	0	0	0	1,070	11/15/2034
35041J-AA-3	FFIN 2019-1A A		04/15/2023	Paydown		146,752	146,752	146,729	146,741	0	11	0	11	0	146,752	0	0	0	1,888	11/15/2034
35041J-AA-3	FFIN 2019-1A A		05/15/2023	Paydown		135,464	135,464	135,443	135,454	0	10	0	10	0	135,464	0	0	0	2,177	11/15/2034
35041J-AA-3	FFIN 2019-1A A		06/15/2023	Paydown		142,499	142,499	142,477	142,488	0	11	0	11	0	142,499	0	0	0	2,748	11/15/2034
35041J-AA-3	FFIN 2019-1A A		07/15/2023	Paydown		140,632	140,632	140,610	140,621	0	11	0	11	0	140,632	0	0	0	3,165	11/15/2034
35041J-AA-3	FFIN 2019-1A A		08/15/2023	Paydown		132,559	132,559	132,538	132,549	0	10	0	10	0	132,559	0	0	0	3,409	11/15/2034
35041J-AA-3	FFIN 2019-1A A		09/15/2023	Paydown		140,739	140,739	140,717	140,728	0	11	0	11	0	140,739	0	0	0	4,073	11/15/2034
35041J-AA-3	FFIN 2019-1A A		10/15/2023	Paydown		122,093	122,093	122,074	122,084	0	9	0	9	0	122,093	0	0	0	3,926	11/15/2034
35041J-AA-3	FFIN 2019-1A A		11/15/2023	Paydown		130,826	130,826	130,806	130,816	0	10	0	10	0	130,826	0	0	0	4,627	11/15/2034
35041J-AA-3	FFIN 2019-1A A		12/15/2023	Paydown		114,018	114,018	114,000	114,009	0	9	0	9	0	114,018	0	0	0	4,400	11/15/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
35042P-AA-8	FFIN 2021-2A A 2021-2A A		01/15/2023	Paydown		447,471	447,471	447,459	447,462	0	9	0	9	0	447,471	0	0	0	817	01/15/2042
35042P-AA-8	FFIN 2021-2A A 2021-2A A		02/15/2023	Paydown		418,101	418,101	418,091	418,093	0	8	0	8	0	418,101	0	0	0	1,526	01/15/2042
35042P-AA-8	FFIN 2021-2A A 2021-2A A		03/15/2023	Paydown		406,481	406,481	406,471	406,473	0	8	0	8	0	406,481	0	0	0	2,225	01/15/2042
35042P-AA-8	FFIN 2021-2A A 2021-2A A		04/15/2023	Paydown		442,914	442,914	442,903	442,905	0	9	0	9	0	442,914	0	0	0	3,233	01/15/2042
35042P-AA-8	FFIN 2021-2A A 2021-2A A		05/15/2023	Paydown		416,604	416,604	416,594	416,596	0	8	0	8	0	416,604	0	0	0	3,802	01/15/2042
35042P-AA-8	FFIN 2021-2A A 2021-2A A		06/15/2023	Paydown		394,985	394,985	394,975	394,977	0	8	0	8	0	394,985	0	0	0	4,325	01/15/2042
35042P-AA-8	FFIN 2021-2A A 2021-2A A		07/15/2023	Paydown		399,924	399,924	399,915	399,916	0	8	0	8	0	399,924	0	0	0	5,109	01/15/2042
35042P-AA-8	FFIN 2021-2A A 2021-2A A		08/15/2023	Paydown		347,601	347,601	347,593	347,594	0	7	0	7	0	347,601	0	0	0	5,075	01/15/2042
35042P-AA-8	FFIN 2021-2A A 2021-2A A		09/15/2023	Paydown		372,471	372,471	372,462	372,464	0	7	0	7	0	372,471	0	0	0	6,118	01/15/2042
35042P-AA-8	FFIN 2021-2A A 2021-2A A		10/15/2023	Paydown		339,902	339,902	339,894	339,896	0	7	0	7	0	339,902	0	0	0	6,203	01/15/2042
35042P-AA-8	FFIN 2021-2A A 2021-2A A		11/15/2023	Paydown		369,359	369,359	369,350	369,351	0	7	0	7	0	369,359	0	0	0	7,415	01/15/2042
35042P-AA-8	FFIN 2021-2A A 2021-2A A		12/15/2023	Paydown		328,757	328,757	328,749	328,751	0	7	0	7	0	328,757	0	0	0	7,200	01/15/2042
35137L-AJ-4	FOX		12/14/2023	ATHENE ANNUITY & LIFE		9,570,811	10,000,000	13,426,000	13,052,272	0	(149,020)	0	(149,020)	0	12,903,252	0	(3,332,441)	(3,332,441)	759,034	01/25/2039
35640Y-AF-4	FREEDOM MORTGAGE CORP		02/24/2023	DEUTSCHE BANK		192,938	225,000	242,438	234,951	0	(671)	0	(671)	0	234,280	0	(41,342)	(41,342)	5,576	05/01/2026
35640Y-AF-4	FREEDOM MORTGAGE CORP		02/27/2023	GOLDMAN SACHS		557,375	650,000	699,125	678,599	0	(1,966)	0	(1,966)	0	676,634	0	(119,259)	(119,259)	16,521	05/01/2026
35671D-CC-7	FREEPORT-MCMORAN		07/26/2023	RILA		1,402,428	1,400,000	1,406,250	1,403,038	0	(610)	0	(610)	0	1,402,428	0	0	0	63,194	09/01/2027
35671D-CC-7	FREEPORT-MCMORAN		07/26/2023	RILA		1,250,000	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	0	0	56,424	09/01/2027
361448-AY-9	GATX		12/11/2023	GOLDMAN SACHS		7,512,560	8,000,000	7,945,200	7,977,312	0	5,483	0	5,483	0	7,982,795	0	(470,235)	(470,235)	323,556	09/15/2026
361448-BF-9	GATX		09/08/2023	GOLDMAN SACHS		22,479,500	25,000,000	24,946,750	24,959,860	0	2,078	0	2,078	0	24,961,938	0	(2,482,438)	(2,482,438)	700,000	06/30/2030
36185M-DQ-2	GMACM 2006-AR1 2A1		01/01/2023	Paydown		346	116	110	110	0	236	0	236	0	346	0	0	0	1	04/19/2036
36185M-DQ-2	GMACM 2006-AR1 2A1		02/01/2023	Paydown		79	79	75	75	0	4	0	4	0	79	0	0	0	1	04/19/2036
36185M-DQ-2	GMACM 2006-AR1 2A1		03/01/2023	Paydown		119	119	113	113	0	5	0	5	0	119	0	0	0	1	04/19/2036
36185M-DQ-2	GMACM 2006-AR1 2A1		04/01/2023	Paydown		1,454	1,454	1,388	1,388	0	65	0	65	0	1,454	0	0	0	20	04/19/2036
36185M-DQ-2	GMACM 2006-AR1 2A1		05/01/2023	Paydown		85	85	81	81	0	4	0	4	0	85	0	0	0	2	04/19/2036
36185M-DQ-2	GMACM 2006-AR1 2A1		06/01/2023	Paydown		110	110	105	105	0	5	0	5	0	110	0	0	0	2	04/19/2036
36185M-DQ-2	GMACM 2006-AR1 2A1		07/01/2023	Paydown		110	110	105	105	0	5	0	5	0	110	0	0	0	3	04/19/2036
36185M-DQ-2	GMACM 2006-AR1 2A1		08/01/2023	Paydown		107	107	102	102	0	5	0	5	0	107	0	0	0	3	04/19/2036
36185M-DQ-2	GMACM 2006-AR1 2A1		09/01/2023	Paydown		104	104	99	99	0	5	0	5	0	104	0	0	0	3	04/19/2036
36185M-DQ-2	GMACM 2006-AR1 2A1		10/01/2023	Paydown		641	641	612	612	0	29	0	29	0	641	0	0	0	22	04/19/2036
36185M-DQ-2	GMACM 2006-AR1 2A1		11/01/2023	Paydown		627	627	599	599	0	28	0	28	0	627	0	0	0	24	04/19/2036
36185M-DQ-2	GMACM 2006-AR1 2A1		12/01/2023	Paydown		107	107	102	102	0	5	0	5	0	107	0	0	0	5	04/19/2036
36185M-EV-0	GMACM 2006-AR2 2A1		01/02/2023	Paydown		0	2,732	1,959	1,991	0	(1,991)	0	(1,991)	0	0	0	0	0	6	05/19/2036
36185M-EV-0	GMACM 2006-AR2 2A1		02/01/2023	Paydown		3,393	9,251	6,633	6,742	0	(3,349)	0	(3,349)	0	3,393	0	0	0	58	05/19/2036
36185M-EV-0	GMACM 2006-AR2 2A1		03/01/2023	Paydown		153,036	159,255	114,193	116,061	0	36,975	0	36,975	0	153,036	0	0	0	1,416	05/19/2036
36185M-EV-0	GMACM 2006-AR2 2A1		04/03/2023	Paydown		14,573	14,573	10,450	10,621	0	3,953	0	3,953	0	14,573	0	0	0	139	05/19/2036
36185M-EV-0	GMACM 2006-AR2 2A1		05/01/2023	Paydown		8,873	13,800	9,895	10,057	0	(1,184)	0	(1,184)	0	8,873	0	0	0	170	05/19/2036
36185M-EV-0	GMACM 2006-AR2 2A1		06/01/2023	Paydown		19,918	19,918	14,282	14,516	0	5,402	0	5,402	0	19,918	0	0	0	280	05/19/2036
36185M-EV-0	GMACM 2006-AR2 2A1		07/03/2023	Paydown		9,841	14,520	10,720	10,582	0	(725)	16	(741)	0	9,841	0	0	0	244	05/19/2036
36185M-EV-0	GMACM 2006-AR2 2A1		08/01/2023	Paydown		80,353	84,797	62,608	61,798	0	18,651	96	18,555	0	80,353	0	0	0	1,658	05/19/2036
36185M-EV-0	GMACM 2006-AR2 2A1		09/01/2023	Paydown		10,316	10,316	7,617	7,518	0	2,810	12	2,798	0	10,316	0	0	0	217	05/19/2036
36185M-EV-0	GMACM 2006-AR2 2A1		10/02/2023	Paydown		14,931	14,931	11,024	10,881	0	4,066	17	4,049	0	14,931	0	0	0	338	05/19/2036
36185M-EV-0	GMACM 2006-AR2 2A1		11/01/2023	Paydown		15,003	15,003	11,077	10,934	0	4,086	17	4,069	0	15,003	0	0	0	362	05/19/2036
36185M-EV-0	GMACM 2006-AR2 2A1		12/01/2023	Paydown		15,046	15,046	11,109	10,965	0	4,098	17	4,081	0	15,046	0	0	0	387	05/19/2036
36228F-XX-9	GSR 2003-10 1A1		01/01/2023	Paydown		356	356	356	356	0	0	0	0	0	356	0	0	0	1	10/25/2033
36228F-XX-9	GSR 2003-10 1A1		02/01/2023	Paydown		489	489	489	489	0	0	0	0	0	489	0	0	0	3	10/25/2033
36228F-XX-9	GSR 2003-10 1A1		03/01/2023	Paydown		491	491	491	491	0	0	0	0	0	491	0	0	0	5	10/25/2033
36228F-XX-9	GSR 2003-10 1A1		04/01/2023	Paydown		493	493	493	493	0	0	0	0	0	493	0	0	0	7	10/25/2033
36228F-XX-9	GSR 2003-10 1A1		05/01/2023	Paydown		526	526	526	526	0	0	0	0	0	526	0	0	0	9	10/25/2033
36228F-XX-9	GSR 2003-10 1A1		06/01/2023	Paydown		494	494	494	494	0	0	0	0	0	494	0	0	0	10	10/25/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36228F-XX-9	GSR 2003-10 1A1		07/01/2023	Paydown		453	453	453	453	0	0	0	0	0	453	0	0	0	11	10/25/2033
36228F-XX-9	GSR 2003-10 1A1		08/01/2023	Paydown		451	451	451	451	0	0	0	0	0	451	0	0	0	13	10/25/2033
36228F-XX-9	GSR 2003-10 1A1		09/01/2023	Paydown		462	462	462	462	0	0	0	0	0	462	0	0	0	16	10/25/2033
36228F-XX-9	GSR 2003-10 1A1		10/01/2023	Paydown		453	453	453	453	0	0	0	0	0	453	0	0	0	17	10/25/2033
36228F-XX-9	GSR 2003-10 1A1		11/01/2023	Paydown		488	488	488	488	0	0	0	0	0	488	0	0	0	21	10/25/2033
36228F-XX-9	GSR 2003-10 1A1		12/01/2023	Paydown		461	461	461	461	0	0	0	0	0	461	0	0	0	22	10/25/2033
3622X7-AF-3	GSR 2006-9F 4A1		02/01/2023	Paydown		0	990	712	719	0	(719)	0	(719)	0	0	0	0	0	12	10/25/2036
3622X7-AF-3	GSR 2006-9F 4A1		03/01/2023	Paydown		0	286	206	208	0	(208)	0	(208)	0	0	0	0	0	4	10/25/2036
3622X7-AF-3	GSR 2006-9F 4A1		05/01/2023	Paydown		0	570	410	414	0	(414)	0	(414)	0	0	0	0	0	12	10/25/2036
3622X7-AF-3	GSR 2006-9F 4A1		06/01/2023	Paydown		0	284	204	206	0	(206)	0	(206)	0	0	0	0	0	7	10/25/2036
3622X7-AF-3	GSR 2006-9F 4A1		07/01/2023	Paydown		0	283	204	206	0	(206)	0	(206)	0	0	0	0	0	8	10/25/2036
3622X7-AF-3	GSR 2006-9F 4A1		08/01/2023	Paydown		282	282	203	205	0	77	0	77	0	282	0	0	0	8	10/25/2036
3622X7-AF-3	GSR 2006-9F 4A1		10/01/2023	Paydown		563	563	405	409	0	154	0	154	0	563	0	0	0	19	10/25/2036
3622X7-AF-3	GSR 2006-9F 4A1		11/01/2023	Paydown		0	418	301	304	0	(304)	0	(304)	0	0	0	0	0	14	10/25/2036
3622X7-AF-3	GSR 2006-9F 4A1		12/01/2023	Paydown		0	285	205	207	0	(207)	0	(207)	0	0	0	0	0	11	10/25/2036
3622X7-AF-3	GSR 2006-9F 4A1		12/12/2023	ATHENE ANNUITY & LIFE		146,289	346,492	249,381	251,814	0	12,389	0	12,389	0	264,203	0	(117,914)	(117,914)	13,663	10/25/2036
36252S-AX-5	GSMS 2019-GC38 C		01/01/2023	Paydown		0	0	656	574	0	(574)	0	(574)	0	0	0	0	0	10	02/10/2052
36252S-AX-5	GSMS 2019-GC38 C		02/01/2023	Paydown		0	0	659	577	0	(577)	0	(577)	0	0	0	0	0	19	02/10/2052
36252S-AX-5	GSMS 2019-GC38 C		03/01/2023	Paydown		0	0	882	772	0	(772)	0	(772)	0	0	0	0	0	38	02/10/2052
36252S-AX-5	GSMS 2019-GC38 C		04/01/2023	Paydown		0	0	666	583	0	(583)	0	(583)	0	0	0	0	0	40	02/10/2052
36252S-AX-5	GSMS 2019-GC38 C		05/01/2023	Paydown		0	0	742	649	0	(649)	0	(649)	0	0	0	0	0	55	02/10/2052
36252S-AX-5	GSMS 2019-GC38 C		06/01/2023	Paydown		0	0	672	588	0	(588)	0	(588)	0	0	0	0	0	62	02/10/2052
36252S-AX-5	GSMS 2019-GC38 C		07/01/2023	Paydown		0	0	748	655	0	(655)	0	(655)	0	0	0	0	0	79	02/10/2052
36252S-AX-5	GSMS 2019-GC38 C		08/01/2023	Paydown		0	0	679	594	0	(594)	0	(594)	0	0	0	0	0	83	02/10/2052
36252S-AX-5	GSMS 2019-GC38 C		09/01/2023	Paydown		0	0	682	597	0	(597)	0	(597)	0	0	0	0	0	95	02/10/2052
36252S-AX-5	GSMS 2019-GC38 C		10/01/2023	Paydown		0	0	44,642	39,060	0	(39,060)	0	(39,060)	0	0	0	0	0	6,888	02/10/2052
36252S-AX-5	GSMS 2019-GC38 C		11/01/2023	Paydown		0	0	631	552	0	(552)	0	(552)	0	0	0	0	0	108	02/10/2052
36252S-AX-5	GSMS 2019-GC38 C		12/01/2023	Paydown		0	0	235,956	206,455	0	(206,455)	0	(206,455)	0	0	0	0	0	43,676	02/10/2052
36269C-AA-1	GSMS 2022-SHIP A 2022-SHIP A		08/15/2023	Paydown		3,550,000	3,550,000	3,477,219	3,492,911	0	57,089	0	57,089	0	3,550,000	0	0	0	132,932	08/15/2036
36269C-AC-7	GSMS 2022-SHIP A 2022-SHIP B		08/15/2023	Paydown		4,250,000	4,250,000	4,162,849	4,181,578	0	68,422	0	68,422	0	4,250,000	0	0	0	179,025	08/15/2036
36269C-AE-3	GSMS 2022-SHIP A 2022-SHIP C		08/15/2023	Paydown		2,550,000	2,550,000	2,497,702	2,508,915	0	41,085	0	41,085	0	2,550,000	0	0	0	115,935	08/15/2036
364760-AP-3	THE GAP		11/06/2023	MARKET AXESS		137,545	177,000	177,000	177,000	0	0	0	0	0	177,000	0	(39,455)	(39,455)	7,076	10/01/2029
36804P-AF-3	GATX 2005-1 PASS		01/02/2023	Redemption		62,163	62,163	62,163	62,163	0	0	0	0	0	62,163	0	0	0	1,771	01/02/2025
370334-CG-7	GENERAL MILLS		12/11/2023	GOLDMAN SACHS		10,665,119	11,026,000	10,771,927	10,875,917	0	24,356	0	24,356	0	10,900,273	0	(235,154)	(235,154)	535,129	04/17/2028
370334-CG-7	GENERAL MILLS		12/12/2023	CITICORP		2,884,364	2,974,000	2,899,055	2,929,740	0	7,203	0	7,203	0	2,936,943	0	(52,579)	(52,579)	144,685	04/17/2028
37045V-AP-5	GENERAL MOTORS		06/13/2023	JANE STREET ES		442,105	500,000	607,786	600,759	0	(2,420)	0	(2,420)	0	598,339	0	(156,234)	(156,234)	18,168	04/01/2038
37045V-AT-7	GENERAL MOTORS		07/26/2023	RILA		2,886,744	2,500,000	2,897,575	2,891,157	0	(4,413)	0	(4,413)	0	2,886,744	0	0	0	121,892	04/01/2049
37045V-AU-4	GENERAL MOTORS		11/02/2023	GOLDMAN SACHS		4,391,930	4,296,000	4,286,334	4,288,339	0	1,328	0	1,328	0	4,289,668	0	102,262	102,262	320,529	10/01/2027
37045V-AV-2	GENERAL MOTORS		11/02/2023	CITICORP		4,995,550	5,000,000	5,659,550	5,356,264	0	(109,723)	0	(109,723)	0	5,246,541	0	(250,991)	(250,991)	336,024	10/01/2025
37045X-BG-0	GENERAL MOTORS FINANCIAL		11/02/2023	CITICORP		4,884,200	5,000,000	5,637,900	5,370,305	0	(104,709)	0	(104,709)	0	5,265,596	0	(381,396)	(381,396)	309,896	03/01/2026
37045X-BT-2	GENERAL MOTORS FINANCIAL		11/02/2023	US BANCORP INVESTMENTS		1,417,695	1,500,000	1,466,940	1,482,845	0	3,268	0	3,268	0	1,486,114	0	(68,419)	(68,419)	85,006	01/17/2027
37045X-CG-9	GENERAL MOTORS FINANCIAL		09/08/2023	GOLDMAN SACHS		4,578,900	5,000,000	4,988,500	4,993,667	0	612	0	612	0	4,994,278	0	(415,378)	(415,378)	228,326	01/05/2028
37045X-DS-2	GENERAL MOTORS FINANCIAL		12/18/2023	JANE STREET ES		1,786,088	2,118,000	2,115,818	2,115,989	0	176	0	176	0	2,116,165	0	(330,077)	(330,077)	94,475	01/12/2032
37187A-AF-1	GENESIS FINANCIAL 2020 A		01/17/2023	Paydown		3,179,598	3,179,598	3,177,682	3,177,998	0	1,600	0	1,600	0	3,179,598	0	0	0	24,509	01/17/2026
37187A-AF-1	GENESIS FINANCIAL 2020 A		02/17/2023	Paydown		4,338,567	4,338,567	4,335,953	4,336,385	0	2,183	0	2,183	0	4,338,567	0	0	0	66,886	01/17/2026
37187A-AF-1	GENESIS FINANCIAL 2020 A		03/17/2023	Paydown		4,671,700	4,671,700	4,668,885	4,669,349	0	2,350	0	2,350	0	4,671,700	0	0	0	108,033	01/17/2026
37187A-AF-1	GENESIS FINANCIAL 2020 A		04/17/2023	Paydown		2,781,465	2,781,465	2,779,789	2,780,066	0	1,399	0	1,399	0	2,781,465	0	0	0	85,762	01/17/2026
37187A-AF-1	GENESIS FINANCIAL 2020 A		05/17/2023	Paydown		2,015,579	2,015,579	2,014,365	2,014,565	0	1,014	0	1,014	0	2,015,579	0	0	0	77,746	01/17/2026
37187A-AF-1	GENESIS FINANCIAL 2020 A		05/23/2023	ATHENE ANNUITY & LIFE		60,578,436	60,578,436	60,541,938	60,547,960	0	1,306	0	1,306	0	60,549,266	0	29,170	29,170	2,421,374	01/17/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
37187A-AG-9	GENESIS FINANCIAL 2020 B		01/17/2023	Paydown		523,661	523,661	523,341	523,379	0	282	0	282	0	523,661	0	0	0	4,582	01/17/2026
37187A-AG-9	GENESIS FINANCIAL 2020 B		02/17/2023	Paydown		714,536	714,536	714,100	714,151	0	385	0	385	0	714,536	0	0	0	12,504	01/17/2026
37187A-AG-9	GENESIS FINANCIAL 2020 B		03/17/2023	Paydown		769,401	769,401	768,931	768,986	0	414	0	414	0	769,401	0	0	0	20,197	01/17/2026
37187A-AG-9	GENESIS FINANCIAL 2020 B		04/17/2023	Paydown		458,091	458,091	457,811	457,844	0	247	0	247	0	458,091	0	0	0	16,033	01/17/2026
37187A-AG-9	GENESIS FINANCIAL 2020 B		05/17/2023	Paydown		331,954	331,954	331,751	331,775	0	179	0	179	0	331,954	0	0	0	14,523	01/17/2026
37187A-AG-9	GENESIS FINANCIAL 2020 B		05/23/2023	ATHENE ANNUITY & LIFE		9,976,904	9,976,904	9,970,817	9,971,531	0	180	0	180	0	9,971,712	0	5,192	5,192	452,602	01/17/2026
37187A-AH-7	GENESIS FINANCIAL 2020 C 1		01/17/2023	Paydown		706,946	706,946	706,514	706,639	0	307	0	307	0	706,946	0	0	0	6,922	01/17/2026
37187A-AH-7	GENESIS FINANCIAL 2020 C 1		02/07/2023	Paydown		964,629	964,629	964,040	964,211	0	418	0	418	0	964,629	0	0	0	18,891	01/17/2026
37187A-AH-7	GENESIS FINANCIAL 2020 C 1		03/17/2023	Paydown		1,038,697	1,038,697	1,038,063	1,038,247	0	450	0	450	0	1,038,697	0	0	0	30,512	01/17/2026
37187A-AH-7	GENESIS FINANCIAL 2020 C 1		04/17/2023	Paydown		618,426	618,426	618,048	618,158	0	268	0	268	0	618,426	0	0	0	24,222	01/17/2026
37187A-AH-7	GENESIS FINANCIAL 2020 C 1		05/08/2023	Paydown		448,140	448,140	447,867	447,946	0	194	0	194	0	448,140	0	0	0	21,940	01/17/2026
37187A-AH-7	GENESIS FINANCIAL 2020 C 1		05/23/2023	ATHENE ANNUITY & LIFE		13,468,898	13,468,898	13,460,674	13,463,058	0	717	0	717	0	13,463,776	0	5,123	5,123	725,203	01/17/2026
37187A-AJ-3	GENESIS FINANCIAL 2020 D 1		01/17/2023	Paydown		811,673	811,673	811,177	811,252	0	421	0	421	0	811,673	0	0	0	8,286	01/17/2026
37187A-AJ-3	GENESIS FINANCIAL 2020 D 1		02/17/2023	Paydown		1,107,530	1,107,530	1,106,853	1,106,955	0	575	0	575	0	1,107,530	0	0	0	22,612	01/17/2026
37187A-AJ-3	GENESIS FINANCIAL 2020 D 1		03/17/2023	Paydown		1,192,570	1,192,570	1,191,841	1,191,951	0	619	0	619	0	1,192,570	0	0	0	36,522	01/17/2026
37187A-AJ-3	GENESIS FINANCIAL 2020 D 1		04/17/2023	Paydown		710,039	710,039	709,606	709,671	0	369	0	369	0	710,039	0	0	0	28,993	01/17/2026
37187A-AJ-3	GENESIS FINANCIAL 2020 D 1		05/17/2023	Paydown		514,528	514,528	514,214	514,261	0	267	0	267	0	514,528	0	0	0	26,262	01/17/2026
37187A-AJ-3	GENESIS FINANCIAL 2020 D 1		05/24/2023	ATHENE ANNUITY & LIFE		15,464,183	15,464,183	15,454,738	15,456,154	0	1,016	0	1,016	0	15,457,170	0	7,013	7,013	878,391	01/17/2026
37187A-AK-0	GENESIS FINANCIAL 2020 E 1		01/17/2023	Paydown		228,101	228,101	227,962	227,979	0	122	0	122	0	228,101	0	0	0	5,062	01/17/2026
37187A-AK-0	GENESIS FINANCIAL 2020 E 1		02/17/2023	Paydown		428,723	428,723	428,461	428,493	0	229	0	229	0	428,723	0	0	0	14,104	01/17/2026
37187A-AK-0	GENESIS FINANCIAL 2020 E 1		03/17/2023	Paydown		461,641	461,641	461,359	461,394	0	247	0	247	0	461,641	0	0	0	20,130	01/17/2026
37187A-AK-0	GENESIS FINANCIAL 2020 E 1		04/17/2023	Paydown		274,853	274,853	274,685	274,706	0	147	0	147	0	274,853	0	0	0	14,928	01/17/2026
37187A-AK-0	GENESIS FINANCIAL 2020 E 1		05/17/2023	Paydown		199,174	199,174	199,053	199,068	0	106	0	106	0	199,174	0	0	0	12,951	01/17/2026
37187A-AK-0	GENESIS FINANCIAL 2020 E 1		05/24/2023	ATHENE ANNUITY & LIFE		5,986,149	5,986,149	5,982,496	5,982,950	0	385	0	385	0	5,983,335	0	2,814	2,814	425,594	01/17/2026
37270*-AA-3	GEORGETOWN ENERGY		09/30/2023	Redemption		6,403	6,403	6,403	6,403	0	0	0	0	0	6,403	0	0	0	172	06/30/2051
37270*-AA-3	GEORGETOWN ENERGY		12/31/2023	Redemption		6,460	6,460	6,460	6,460	0	0	0	0	0	6,460	0	0	0	231	06/30/2051
37329B-CF-3	GEORGIA-PACIFIC		05/24/2023	DIRECT		500,000	500,000	517,500	501,664	0	(680)	0	(680)	0	500,983	0	(983)	(983)	41,523	01/15/2024
37331N-AD-3	GEORGIA-PACIFIC		07/15/2023	Maturity		4,200,000	4,200,000	4,215,868	4,201,230	0	(1,230)	0	(1,230)	0	4,200,000	0	0	0	156,828	07/15/2023
37331N-AD-3	GEORGIA-PACIFIC		07/15/2023	Maturity		1,583,000	1,583,000	1,611,621	1,584,312	0	(1,312)	0	(1,312)	0	1,583,000	0	0	0	59,109	07/15/2023
37331N-AH-4	GEORGIA-PACIFIC		12/11/2023	GOLDMAN SACHS		6,795,396	6,960,000	6,972,045	6,971,997	0	(7,276)	0	(7,276)	0	6,964,721	0	(169,325)	(169,325)	321,552	03/01/2025
373334-KE-0	GEORGIA POWER		12/18/2023	JANE STREET ES		18,736,380	19,500,000	18,574,325	19,043,921	0	129,706	0	129,706	0	19,173,627	0	(437,247)	(437,247)	772,823	04/01/2026
375558-BF-9	GILEAD SCIENCES		12/18/2023	JANE STREET ES		10,322,028	10,570,000	10,537,652	10,554,778	0	4,329	0	4,329	0	10,559,107	0	(237,079)	(237,079)	502,618	03/01/2026
375558-BM-4	GILEAD SCIENCES		12/18/2023	JANE STREET ES		1,974,149	2,080,000	2,001,792	2,044,971	0	7,701	0	7,701	0	2,052,673	0	(78,524)	(78,524)	79,938	03/01/2027
378272-AF-5	GLENCORE FUNDING		05/30/2023	Maturity		3,938,000	3,938,000	3,682,440	3,924,045	0	13,955	0	13,955	0	3,938,000	0	0	0	81,221	05/30/2023
378272-AN-8	GLENCORE FUNDING		09/08/2023	GOLDMAN SACHS		6,640,410	7,000,000	6,943,020	6,971,595	0	4,533	0	4,533	0	6,976,128	0	(335,718)	(335,718)	268,333	03/27/2027
378272-AV-0	GLENCORE FUNDING		09/08/2023	GOLDMAN SACHS		9,581,900	10,000,000	9,967,100	9,977,065	0	2,887	0	2,887	0	9,979,953	0	(398,053)	(398,053)	487,500	03/12/2029
37940X-AD-4	GLOBAL PAYMENTS		09/08/2023	GOLDMAN SACHS		16,730,800	20,000,000	20,536,600	20,468,979	0	(42,350)	0	(42,350)	0	20,426,630	0	(3,695,830)	(3,695,830)	478,500	05/15/2030
38081E-AA-9	GLDN 2016-1A A		03/20/2023	Paydown		49,519	49,519	49,519	49,519	0	0	0	0	0	49,519	0	0	0	928	09/20/2047
38081E-AA-9	GLDN 2016-1A A		03/20/2023	Paydown		49,519	49,519	49,519	49,519	0	0	0	0	0	49,519	0	0	0	928	09/20/2047
38081E-AA-9	GLDN 2016-1A A		09/20/2023	Paydown		116,702	116,702	116,702	116,702	0	0	0	0	0	116,702	0	0	0	4,376	09/20/2047
38081E-AA-9	GLDN 2016-1A A		09/20/2023	Paydown		116,702	116,702	116,702	116,702	0	0	0	0	0	116,702	0	0	0	4,376	09/20/2047
38081E-AA-9	GLDN 2016-1A A		12/27/2023	ATHENE ANNUITY & LIFE		1,101,467	1,232,844	1,232,844	1,232,844	0	0	0	0	0	1,232,844	0	(131,377)	(131,377)	58,689	09/20/2047
38082J-AA-7	GLDN 2016-2A A		03/20/2023	Paydown		35,156	35,156	33,890	34,320	0	836	0	836	0	35,156	0	0	0	555	09/20/2047
38082J-AA-7	GLDN 2016-2A A		03/20/2023	Paydown		52,734	52,734	52,734	52,734	0	0	0	0	0	52,734	0	0	0	833	09/20/2047
38082J-AA-7	GLDN 2016-2A A		03/20/2023	Paydown		52,734	52,734	52,734	52,734	0	0	0	0	0	52,734	0	0	0	833	09/20/2047
38082J-AA-7	GLDN 2016-2A A		09/20/2023	Paydown		66,454	66,454	64,060	64,874	0	1,579	0	1,579	0	66,454	0	0	0	2,100	09/20/2047
38082J-AA-7	GLDN 2016-2A A		09/20/2023	Paydown		99,680	99,680	99,680	99,680	0	0	0	0	0	99,680	0	0	0	3,150	09/20/2047
38082J-AA-7	GLDN 2016-2A A		09/20/2023	Paydown		99,680	99,680	99,680	99,680	0	0	0	0	0	99,680	0	0	0	3,150	09/20/2047
381218-AC-6	GOLDEN STATE WATER		10/13/2023	SEAPORT GROUP		7,962,500	10,000,000	7,972,992	10,000,000	0	19,790	2,027,009	(2,007,219)	0	7,992,782	0	(30,282)	(30,282)	284,511	07/08/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38121B-AC-6	GOLDEN STATE WATER		10/13/2023	SEAPORT GROUP		11,943,750	15,000,000	11,959,487	15,000,000	0	29,686	3,040,513	(3,010,827)	0	11,989,173	0	(45,423)	(45,423)	426,767	07/08/2030
38141G-FD-1	GOLDMAN SACHS GROUP		12/27/2023	ATHENE ANNUITY & LIFE		3,276,139	3,000,000	4,215,357	4,151,161	0	(60,516)	0	(60,516)	0	4,090,645	0	(814,506)	(814,506)	250,875	10/01/2037
38141G-YM-0	GOLDMAN SACHS GROUP		01/31/2023	BANK OF AMERICA		1,072,452	1,200,000	1,194,168	1,195,174	0	82	0	82	0	1,195,255	0	(122,803)	(122,803)	6,558	10/21/2027
38217K-AA-2	GOODG 2016-1A A		01/15/2023	Redemption		26,461	26,461	25,908	25,986	0	475	0	475	0	26,461	0	0	0	0	10/15/2052
38217K-AA-2	GOODG 2016-1A A		01/15/2023	Redemption		18,061	18,061	18,052	18,053	0	8	0	8	0	18,061	0	0	0	0	10/15/2052
38217K-AA-2	GOODG 2016-1A A		02/15/2023	Redemption		17,057	17,057	16,701	16,752	0	306	0	306	0	17,057	0	0	0	0	10/15/2052
38217K-AA-2	GOODG 2016-1A A		02/15/2023	Redemption		11,642	11,642	11,637	11,637	0	5	0	5	0	11,642	0	0	0	0	10/15/2052
38217K-AA-2	GOODG 2016-1A A		03/15/2023	Redemption		23,054	23,054	22,572	22,641	0	414	0	414	0	23,054	0	0	0	0	10/15/2052
38217K-AA-2	GOODG 2016-1A A		03/15/2023	Redemption		15,735	15,735	15,728	15,728	0	7	0	7	0	15,735	0	0	0	0	10/15/2052
38217K-AA-2	GOODG 2016-1A A		04/15/2023	Redemption		105,715	105,715	103,504	103,819	0	1,896	0	1,896	0	105,715	0	0	0	1,730	10/15/2052
38217K-AA-2	GOODG 2016-1A A		04/15/2023	Redemption		72,155	72,155	72,120	72,122	0	33	0	33	0	72,155	0	0	0	1,181	10/15/2052
38217K-AA-2	GOODG 2016-1A A		05/15/2023	Redemption		27,601	27,601	27,024	27,106	0	495	0	495	0	27,601	0	0	0	452	10/15/2052
38217K-AA-2	GOODG 2016-1A A		05/15/2023	Redemption		18,839	18,839	18,830	18,831	0	9	0	9	0	18,839	0	0	0	308	10/15/2052
38217K-AA-2	GOODG 2016-1A A		06/15/2023	Redemption		43,615	43,615	42,703	42,833	0	782	0	782	0	43,615	0	0	0	714	10/15/2052
38217K-AA-2	GOODG 2016-1A A		06/15/2023	Redemption		29,769	29,769	29,755	29,756	0	13	0	13	0	29,769	0	0	0	487	10/15/2052
38217K-AA-2	GOODG 2016-1A A		07/15/2023	Redemption		20,066	20,066	19,646	19,706	0	360	0	360	0	20,066	0	0	0	328	10/15/2052
38217K-AA-2	GOODG 2016-1A A		07/15/2023	Redemption		13,696	13,696	13,689	13,689	0	6	0	6	0	13,696	0	0	0	224	10/15/2052
38217K-AA-2	GOODG 2016-1A A		08/15/2023	Redemption		31,215	31,215	30,562	30,655	0	560	0	560	0	31,215	0	0	0	511	10/15/2052
38217K-AA-2	GOODG 2016-1A A		08/15/2023	Redemption		21,306	21,306	21,295	21,296	0	10	0	10	0	21,306	0	0	0	349	10/15/2052
38217K-AA-2	GOODG 2016-1A A		09/15/2023	Redemption		14,846	14,846	14,536	14,580	0	266	0	266	0	14,846	0	0	0	243	10/15/2052
38217K-AA-2	GOODG 2016-1A A		09/15/2023	Redemption		10,133	10,133	10,128	10,128	0	5	0	5	0	10,133	0	0	0	166	10/15/2052
38217K-AA-2	GOODG 2016-1A A		10/15/2023	Redemption		148,629	148,629	145,521	145,964	0	2,666	0	2,666	0	148,629	0	0	0	4,866	10/15/2052
38217K-AA-2	GOODG 2016-1A A		10/15/2023	Redemption		101,446	101,446	101,396	101,400	0	46	0	46	0	101,446	0	0	0	3,322	10/15/2052
38217K-AA-2	GOODG 2016-1A A		11/15/2023	Redemption		17,291	17,291	16,930	16,981	0	310	0	310	0	17,291	0	0	0	566	10/15/2052
38217K-AA-2	GOODG 2016-1A A		11/15/2023	Redemption		11,802	11,802	11,796	11,797	0	5	0	5	0	11,802	0	0	0	386	10/15/2052
38217K-AA-2	GOODG 2016-1A A		12/15/2023	Redemption		15,337	15,337	15,016	15,062	0	275	0	275	0	15,337	0	0	0	502	10/15/2052
38217K-AA-2	GOODG 2016-1A A		12/15/2023	Redemption		10,468	10,468	10,463	10,463	0	5	0	5	0	10,468	0	0	0	343	10/15/2052
38217V-AA-8	GOODG 2017-1A A		01/15/2023	Redemption		13,211	13,211	13,205	13,205	0	6	0	6	0	13,211	0	0	0	0	10/15/2052
38217V-AA-8	GOODG 2017-1A A		01/15/2023	Redemption		13,211	13,211	13,205	13,205	0	6	0	6	0	13,211	0	0	0	0	10/15/2052
38217V-AA-8	GOODG 2017-1A A		01/15/2023	Redemption		13,211	13,211	13,205	13,205	0	6	0	6	0	13,211	0	0	0	0	10/15/2052
38217V-AA-8	GOODG 2017-1A A		02/15/2023	Redemption		3,228	3,228	3,227	3,227	0	1	0	1	0	3,228	0	0	0	0	10/15/2052
38217V-AA-8	GOODG 2017-1A A		02/15/2023	Redemption		3,228	3,228	3,227	3,227	0	1	0	1	0	3,228	0	0	0	0	10/15/2052
38217V-AA-8	GOODG 2017-1A A		02/15/2023	Redemption		3,228	3,228	3,227	3,227	0	1	0	1	0	3,228	0	0	0	0	10/15/2052
38217V-AA-8	GOODG 2017-1A A		03/15/2023	Redemption		6,349	6,349	6,346	6,346	0	3	0	3	0	6,349	0	0	0	0	10/15/2052
38217V-AA-8	GOODG 2017-1A A		03/15/2023	Redemption		6,349	6,349	6,346	6,346	0	3	0	3	0	6,349	0	0	0	0	10/15/2052
38217V-AA-8	GOODG 2017-1A A		03/15/2023	Redemption		6,349	6,349	6,346	6,346	0	3	0	3	0	6,349	0	0	0	0	10/15/2052
38217V-AA-8	GOODG 2017-1A A		04/15/2023	Redemption		26,626	26,626	26,613	26,614	0	12	0	12	0	26,626	0	0	0	503	10/15/2052
38217V-AA-8	GOODG 2017-1A A		04/15/2023	Redemption		31,941	31,941	31,927	31,927	0	14	0	14	0	31,941	0	0	0	499	10/15/2052
38217V-AA-8	GOODG 2017-1A A		04/15/2023	Redemption		26,626	26,626	26,613	26,614	0	12	0	12	0	26,626	0	0	0	503	10/15/2052
38217V-AA-8	GOODG 2017-1A A		05/15/2023	Redemption		6,593	6,593	6,590	6,590	0	3	0	3	0	6,593	0	0	0	125	10/15/2052
38217V-AA-8	GOODG 2017-1A A		05/15/2023	Redemption		6,593	6,593	6,590	6,590	0	3	0	3	0	6,593	0	0	0	103	10/15/2052
38217V-AA-8	GOODG 2017-1A A		05/15/2023	Redemption		6,593	6,593	6,590	6,590	0	3	0	3	0	6,593	0	0	0	125	10/15/2052
38217V-AA-8	GOODG 2017-1A A		06/15/2023	Redemption		5,141	5,141	5,139	5,139	0	2	0	2	0	5,141	0	0	0	97	10/15/2052
38217V-AA-8	GOODG 2017-1A A		06/15/2023	Redemption		5,141	5,141	5,139	5,139	0	2	0	2	0	5,141	0	0	0	80	10/15/2052
38217V-AA-8	GOODG 2017-1A A		06/15/2023	Redemption		5,141	5,141	5,139	5,139	0	2	0	2	0	5,141	0	0	0	97	10/15/2052
38217V-AA-8	GOODG 2017-1A A		07/15/2023	Redemption		11,370	11,370	11,365	11,365	0	5	0	5	0	11,370	0	0	0	215	10/15/2052
38217V-AA-8	GOODG 2017-1A A		07/15/2023	Redemption		11,370	11,370	11,365	11,365	0	5	0	5	0	11,370	0	0	0	178	10/15/2052
38217V-AA-8	GOODG 2017-1A A		07/15/2023	Redemption		11,370	11,370	11,365	11,365	0	5	0	5	0	11,370	0	0	0	215	10/15/2052
38217V-AA-8	GOODG 2017-1A A		08/15/2023	Redemption		10,432	10,432	10,427	10,427	0	5	0	5	0	10,432	0	0	0	197	10/15/2052

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38217V-AA-8	GOODG 2017-1A A		08/15/2023	Redemption		10,432	10,432	10,427	10,427	0	5	0	5	0	10,432	0	0	0	163	10/15/2052
38217V-AA-8	GOODG 2017-1A A		08/15/2023	Redemption		10,432	10,432	10,427	10,427	0	5	0	5	0	10,432	0	0	0	197	10/15/2052
38217V-AA-8	GOODG 2017-1A A		09/15/2023	Redemption		3,469	3,469	3,467	3,467	0	2	0	2	0	3,469	0	0	0	66	10/15/2052
38217V-AA-8	GOODG 2017-1A A		09/15/2023	Redemption		3,469	3,469	3,467	3,467	0	2	0	2	0	3,469	0	0	0	54	10/15/2052
38217V-AA-8	GOODG 2017-1A A		09/15/2023	Redemption		3,469	3,469	3,467	3,467	0	2	0	2	0	3,469	0	0	0	66	10/15/2052
38217V-AA-8	GOODG 2017-1A A		10/15/2023	Redemption		72,516	72,516	72,482	72,484	0	32	0	32	0	72,516	0	0	0	2,743	10/15/2052
38217V-AA-8	GOODG 2017-1A A		10/15/2023	Redemption		72,516	72,516	72,482	72,484	0	32	0	32	0	72,516	0	0	0	2,505	10/15/2052
38217V-AA-8	GOODG 2017-1A A		10/15/2023	Redemption		72,516	72,516	72,482	72,484	0	32	0	32	0	72,516	0	0	0	2,743	10/15/2052
38217V-AA-8	GOODG 2017-1A A		11/15/2023	Redemption		9,858	9,858	9,854	9,854	0	4	0	4	0	9,858	0	0	0	373	10/15/2052
38217V-AA-8	GOODG 2017-1A A		11/15/2023	Redemption		9,858	9,858	9,854	9,854	0	4	0	4	0	9,858	0	0	0	341	10/15/2052
38217V-AA-8	GOODG 2017-1A A		11/15/2023	Redemption		9,858	9,858	9,854	9,854	0	4	0	4	0	9,858	0	0	0	373	10/15/2052
38217V-AA-8	GOODG 2017-1A A		12/15/2023	Redemption		10,105	10,105	10,101	10,101	0	4	0	4	0	10,105	0	0	0	382	10/15/2052
38217V-AA-8	GOODG 2017-1A A		12/15/2023	Redemption		10,105	10,105	10,101	10,101	0	4	0	4	0	10,105	0	0	0	349	10/15/2052
38217V-AA-8	GOODG 2017-1A A		12/15/2023	Redemption		10,105	10,105	10,101	10,101	0	4	0	4	0	10,105	0	0	0	382	10/15/2052
38217V-AA-8	GOODG 2017-1A A		12/27/2023	ATHENE ANNUITY & LIFE		1,304,296	1,488,694	1,488,001	1,488,040	0	24	0	24	0	1,488,063	0	(183,768)	(183,768)	58,168	10/15/2052
38218D-AA-7	GOODG 2019-1A		01/15/2023	Paydown		21,544	21,544	21,537	21,544	0	0	0	0	0	21,544	0	0	0	0	10/15/2054
38218D-AA-7	GOODG 2019-1A		01/15/2023	Paydown		16,158	16,158	16,153	16,158	0	0	0	0	0	16,158	0	0	0	0	10/15/2054
38218D-AA-7	GOODG 2019-1A		01/15/2023	Paydown		16,158	16,158	16,153	16,158	0	0	0	0	0	16,158	0	0	0	0	10/15/2054
38218D-AA-7	GOODG 2019-1A		02/15/2023	Paydown		27,070	27,070	27,062	27,070	0	0	0	0	0	27,070	0	0	0	0	10/15/2054
38218D-AA-7	GOODG 2019-1A		02/15/2023	Paydown		20,302	20,302	20,296	20,302	0	0	0	0	0	20,302	0	0	0	0	10/15/2054
38218D-AA-7	GOODG 2019-1A		02/15/2023	Paydown		20,302	20,302	20,296	20,302	0	0	0	0	0	20,302	0	0	0	0	10/15/2054
38218D-AA-7	GOODG 2019-1A		03/15/2023	Paydown		21,787	21,787	21,780	21,787	0	0	0	0	0	21,787	0	0	0	0	10/15/2054
38218D-AA-7	GOODG 2019-1A		03/15/2023	Paydown		16,340	16,340	16,335	16,340	0	0	0	0	0	16,340	0	0	0	0	10/15/2054
38218D-AA-7	GOODG 2019-1A		03/15/2023	Paydown		16,340	16,340	16,335	16,340	0	0	0	0	0	16,340	0	0	0	0	10/15/2054
38218D-AA-7	GOODG 2019-1A		04/15/2023	Paydown		54,766	54,766	54,749	54,766	0	0	0	0	0	54,766	0	0	0	0	10/15/2054
38218D-AA-7	GOODG 2019-1A		05/15/2023	Paydown		47,798	47,798	47,783	47,798	0	0	0	0	0	47,798	0	0	0	937	10/15/2054
38218D-AA-7	GOODG 2019-1A		05/15/2023	Paydown		35,848	35,848	35,837	35,848	0	0	0	0	0	35,848	0	0	0	0	10/15/2054
38218D-AA-7	GOODG 2019-1A		05/15/2023	Paydown		35,848	35,848	35,837	35,848	0	0	0	0	0	35,848	0	0	0	703	10/15/2054
38218D-AA-7	GOODG 2019-1A		06/15/2023	Paydown		28,992	28,992	28,984	28,992	0	0	0	0	0	28,992	0	0	0	568	10/15/2054
38218D-AA-7	GOODG 2019-1A		06/15/2023	Paydown		21,744	21,744	21,738	21,744	0	0	0	0	0	21,744	0	0	0	0	10/15/2054
38218D-AA-7	GOODG 2019-1A		06/15/2023	Paydown		21,744	21,744	21,738	21,744	0	0	0	0	0	21,744	0	0	0	426	10/15/2054
38218D-AA-7	GOODG 2019-1A		07/15/2023	Paydown		21,416	21,416	21,410	21,416	0	0	0	0	0	21,416	0	0	0	0	10/15/2054
38218D-AA-7	GOODG 2019-1A		07/15/2023	Paydown		28,555	28,555	28,546	28,555	0	0	0	0	0	28,555	0	0	0	560	10/15/2054
38218D-AA-7	GOODG 2019-1A		07/20/2023	Redemption		21,416	21,416	21,410	21,416	0	0	0	0	0	21,416	0	0	0	420	10/15/2054
38218D-AA-7	GOODG 2019-1A		08/15/2023	Paydown		19,784	19,784	19,778	19,784	0	0	0	0	0	19,784	0	0	0	388	10/15/2054
38218D-AA-7	GOODG 2019-1A		08/15/2023	Paydown		14,838	14,838	14,833	14,838	0	0	0	0	0	14,838	0	0	0	0	10/15/2054
38218D-AA-7	GOODG 2019-1A		08/15/2023	Paydown		14,838	14,838	14,833	14,838	0	0	0	0	0	14,838	0	0	0	291	10/15/2054
38218D-AA-7	GOODG 2019-1A		09/15/2023	Redemption		13,960	13,960	13,956	13,960	0	0	0	0	0	13,960	0	0	0	274	10/15/2054
38218D-AA-7	GOODG 2019-1A		09/15/2023	Paydown		10,470	10,470	10,467	10,470	0	0	0	0	0	10,470	0	0	0	0	10/15/2054
38218D-AA-7	GOODG 2019-1A		09/15/2023	Redemption		10,470	10,470	10,467	10,470	0	0	0	0	0	10,470	0	0	0	205	10/15/2054
38218D-AA-7	GOODG 2019-1A		10/15/2023	Paydown		232,635	232,635	232,565	232,635	0	0	0	0	0	232,635	0	0	0	9,121	10/15/2054
38218D-AA-7	GOODG 2019-1A		10/15/2023	Paydown		227,206	227,206	227,137	227,206	0	0	0	0	0	227,206	0	0	0	0	10/15/2054
38218D-AA-7	GOODG 2019-1A		10/15/2023	Paydown		174,476	174,476	174,423	174,476	0	0	0	0	0	174,476	0	0	0	6,841	10/15/2054
38218D-AA-7	GOODG 2019-1A		11/15/2023	Paydown		14,230	14,230	14,226	14,230	0	0	0	0	0	14,230	0	0	0	558	10/15/2054
38218D-AA-7	GOODG 2019-1A		11/15/2023	Paydown		14,230	14,230	14,226	14,230	0	0	0	0	0	14,230	0	0	0	0	10/15/2054
38218D-AA-7	GOODG 2019-1A		11/15/2023	Paydown		18,974	18,974	18,968	18,974	0	0	0	0	0	18,974	0	0	0	744	10/15/2054
38218D-AA-7	GOODG 2019-1A		12/15/2023	Paydown		17,257	17,257	17,251	17,257	0	0	0	0	0	17,257	0	0	0	677	10/15/2054
38218D-AA-7	GOODG 2019-1A		12/15/2023	Paydown		12,943	12,943	12,939	12,943	0	0	0	0	0	12,943	0	0	0	507	10/15/2054
38218D-AA-7	GOODG 2019-1A		12/15/2023	Paydown		12,942	12,942	12,939	12,942	0	0	0	0	0	12,942	0	0	0	0	10/15/2054

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38218J-AA-4 ..	GOODG 2022-1A B 2022-1A A		.01/15/2023 .	Paydown		87,498	87,498	87,469	87,498	0	0	0	0	0	87,498	0	0	0	0	.10/15/2056 .
38218J-AA-4 ..	GOODG 2022-1A B 2022-1A A		.01/15/2023 .	Paydown		72,915	72,915	72,890	72,915	0	0	0	0	0	72,915	0	0	0	0	.10/15/2056 .
38218J-AA-4 ..	GOODG 2022-1A B 2022-1A A		.01/15/2023 .	Paydown		87,498	87,498	87,469	87,498	0	0	0	0	0	87,498	0	0	0	0	.10/15/2056 .
38218J-AA-4 ..	GOODG 2022-1A B 2022-1A A		.02/15/2023 .	Paydown		134,774	134,774	134,728	134,774	0	0	0	0	0	134,774	0	0	0	0	.10/15/2056 .
38218J-AA-4 ..	GOODG 2022-1A B 2022-1A A		.02/15/2023 .	Paydown		112,311	112,311	112,274	112,311	0	0	0	0	0	112,311	0	0	0	0	.10/15/2056 .
38218J-AA-4 ..	GOODG 2022-1A B 2022-1A A		.02/15/2023 .	Paydown		134,774	134,774	134,728	134,774	0	0	0	0	0	134,774	0	0	0	0	.10/15/2056 .
38218J-AA-4 ..	GOODG 2022-1A B 2022-1A A		.03/15/2023 .	Paydown		130,593	130,593	130,550	130,593	0	0	0	0	0	130,593	0	0	0	0	.10/15/2056 .
38218J-AA-4 ..	GOODG 2022-1A B 2022-1A A		.03/15/2023 .	Paydown		108,828	108,828	108,791	108,828	0	0	0	0	0	108,828	0	0	0	0	.10/15/2056 .
38218J-AA-4 ..	GOODG 2022-1A B 2022-1A A		.03/15/2023 .	Paydown		130,593	130,593	130,550	130,593	0	0	0	0	0	130,593	0	0	0	0	.10/15/2056 .
38218J-AA-4 ..	GOODG 2022-1A B 2022-1A A		.05/15/2023 .	Paydown		329,875	329,875	329,764	329,875	0	0	0	0	0	329,875	0	0	0	6,467	.10/15/2056 .
38218J-AA-4 ..	GOODG 2022-1A B 2022-1A A		.05/15/2023 .	Paydown		179,932	179,932	179,871	179,932	0	0	0	0	0	179,932	0	0	0	3,528	.10/15/2056 .
38218J-AA-4 ..	GOODG 2022-1A B 2022-1A A		.06/15/2023 .	Paydown		186,278	186,278	186,216	186,278	0	0	0	0	0	186,278	0	0	0	3,652	.10/15/2056 .
38218J-AA-4 ..	GOODG 2022-1A B 2022-1A A		.06/15/2023 .	Paydown		101,606	101,606	101,572	101,606	0	0	0	0	0	101,606	0	0	0	1,992	.10/15/2056 .
38218J-AA-4 ..	GOODG 2022-1A B 2022-1A A		.07/15/2023 .	Paydown		201,038	201,038	200,971	201,038	0	0	0	0	0	201,038	0	0	0	3,941	.10/15/2056 .
38218J-AA-4 ..	GOODG 2022-1A B 2022-1A A		.07/17/2023 .	Redemption		109,657	109,657	109,620	109,657	0	0	0	0	0	109,657	0	0	0	2,150	.10/15/2056 .
38218J-AA-4 ..	GOODG 2022-1A B 2022-1A A		.08/15/2023 .	Redemption		138,708	138,708	138,661	138,708	0	0	0	0	0	138,708	0	0	0	2,719	.10/15/2056 .
38218J-AA-4 ..	GOODG 2022-1A B 2022-1A A		.08/15/2023 .	Paydown		254,298	254,298	254,212	254,298	0	0	0	0	0	254,298	0	0	0	4,986	.10/15/2056 .
38218J-AA-4 ..	GOODG 2022-1A B 2022-1A A		.09/15/2023 .	Paydown		195,148	195,148	195,082	195,148	0	0	0	0	0	195,148	0	0	0	3,826	.10/15/2056 .
38218J-AA-4 ..	GOODG 2022-1A B 2022-1A A		.09/15/2023 .	Redemption		106,444	106,444	106,409	106,444	0	0	0	0	0	106,444	0	0	0	2,087	.10/15/2056 .
38218J-AA-4 ..	GOODG 2022-1A B 2022-1A A		.10/15/2023 .	Paydown		1,254,548	1,254,548	1,254,127	1,254,548	0	0	0	0	0	1,254,548	0	0	0	49,167	.10/15/2056 .
38218J-AA-4 ..	GOODG 2022-1A B 2022-1A A		.10/15/2023 .	Paydown		684,299	684,299	684,069	684,299	0	0	0	0	0	684,299	0	0	0	26,818	.10/15/2056 .
38218J-AA-4 ..	GOODG 2022-1A B 2022-1A A		.11/15/2023 .	Paydown		144,151	144,151	144,102	144,151	0	0	0	0	0	144,151	0	0	0	5,649	.10/15/2056 .
38218J-AA-4 ..	GOODG 2022-1A B 2022-1A A		.11/15/2023 .	Paydown		264,276	264,276	264,187	264,276	0	0	0	0	0	264,276	0	0	0	10,357	.10/15/2056 .
38218J-AA-4 ..	GOODG 2022-1A B 2022-1A A		.12/15/2023 .	Paydown		205,704	205,704	205,635	205,704	0	0	0	0	0	205,704	0	0	0	8,062	.10/15/2056 .
38218J-AA-4 ..	GOODG 2022-1A B 2022-1A A		.12/15/2023 .	Paydown		112,202	112,202	112,164	112,202	0	0	0	0	0	112,202	0	0	0	4,397	.10/15/2056 .
38218J-AB-2 ..	GOODG 2022-1A B		.01/15/2023 .	Redemption		4,853	4,853	4,851	4,851	0	2	0	2	0	4,853	0	0	0	0	.10/15/2056 .
38218J-AB-2 ..	GOODG 2022-1A B		.03/15/2023 .	Redemption		2,139	2,139	2,139	2,138	0	1	0	1	0	2,139	0	0	0	0	.10/15/2056 .
38218J-AB-2 ..	GOODG 2022-1A B		.08/15/2023 .	Redemption		1,670	1,670	1,669	1,669	0	1	0	1	0	1,670	0	0	0	38	.10/15/2056 .
38218J-AB-2 ..	GOODG 2022-1A B		.09/15/2023 .	Redemption		6,119	6,119	6,117	6,116	0	3	0	3	0	6,119	0	0	0	141	.10/15/2056 .
38218J-AB-2 ..	GOODG 2022-1A B		.10/15/2023 .	Redemption		399,212	399,212	399,054	399,017	0	195	0	195	0	399,212	0	0	0	18,373	.10/15/2056 .
38218J-AB-2 ..	GOODG 2022-1A B		.11/15/2023 .	Redemption		14,991	14,991	14,985	14,983	0	7	0	7	0	14,991	0	0	0	690	.10/15/2056 .
38237D-AA-4 ..	GOOD 2022-4CS A 2022-4CS A		.01/20/2023 .	Paydown		50,744	50,744	47,815	47,904	0	2,840	0	2,840	0	50,744	0	0	0	224	.11/20/2054 .
38237D-AA-4 ..	GOOD 2022-4CS A 2022-4CS A		.02/20/2023 .	Paydown		24,875	24,875	23,439	23,483	0	1,392	0	1,392	0	24,875	0	0	0	220	.11/20/2054 .
38237D-AA-4 ..	GOOD 2022-4CS A 2022-4CS A		.03/20/2023 .	Paydown		70,159	70,159	66,110	66,233	0	3,926	0	3,926	0	70,159	0	0	0	930	.11/20/2054 .
38237D-AA-4 ..	GOOD 2022-4CS A 2022-4CS A		.04/20/2023 .	Paydown		225,751	225,751	212,722	213,118	0	12,633	0	12,633	0	225,751	0	0	0	3,988	.11/20/2054 .
38237D-AA-4 ..	GOOD 2022-4CS A 2022-4CS A		.05/20/2023 .	Paydown		119,614	119,614	112,711	112,920	0	6,694	0	6,694	0	119,614	0	0	0	2,642	.11/20/2054 .
38237D-AA-4 ..	GOOD 2022-4CS A 2022-4CS A		.06/20/2023 .	Paydown		119,059	119,059	112,188	112,396	0	6,663	0	6,663	0	119,059	0	0	0	3,155	.11/20/2054 .
38237D-AA-4 ..	GOOD 2022-4CS A 2022-4CS A		.07/20/2023 .	Paydown		77,832	77,832	73,340	73,476	0	4,356	0	4,356	0	77,832	0	0	0	2,406	.11/20/2054 .
38237D-AA-4 ..	GOOD 2022-4CS A 2022-4CS A		.08/20/2023 .	Paydown		79,648	79,648	75,051	75,190	0	4,457	0	4,457	0	79,648	0	0	0	2,814	.11/20/2054 .
38237D-AA-4 ..	GOOD 2022-4CS A 2022-4CS A		.09/20/2023 .	Paydown		78,679	78,679	74,138	74,276	0	4,403	0	4,403	0	78,679	0	0	0	3,128	.11/20/2054 .
38237D-AA-4 ..	GOOD 2022-4CS A 2022-4CS A		.10/20/2023 .	Paydown		80,307	80,307	75,673	75,813	0	4,494	0	4,494	0	80,307	0	0	0	3,547	.11/20/2054 .
38237D-AA-4 ..	GOOD 2022-4CS A 2022-4CS A		.11/20/2023 .	Paydown		92,392	92,392	87,060	87,222	0	5,170	0	5,170	0	92,392	0	0	0	4,489	.11/20/2054 .
38237D-AA-4 ..	GOOD 2022-4CS A 2022-4CS A		.12/20/2023 .	Paydown		99,183	99,183	93,459	93,633	0	5,550	0	5,550	0	99,183	0	0	0	5,257	.11/20/2054 .
38237G-AA-7 ..	GOOD 2021-4GS A		.01/20/2023 .	Paydown		43,692	43,692	43,685	43,685	0	7	0	7	0	43,692	0	0	0	70	.07/20/2048 .
38237G-AA-7 ..	GOOD 2021-4GS A		.02/20/2023 .	Paydown		37,342	37,342	37,336	37,336	0	6	0	6	0	37,342	0	0	0	120	.07/20/2048 .
38237G-AA-7 ..	GOOD 2021-4GS A		.03/20/2023 .	Paydown		37,887	37,887	37,881	37,881	0	6	0	6	0	37,887	0	0	0	183	.07/20/2048 .
38237G-AA-7 ..	GOOD 2021-4GS A		.04/20/2023 .	Paydown		38,475	38,475	38,469	38,469	0	7	0	7	0	38,475	0	0	0	248	.07/20/2048 .
38237G-AA-7 ..	GOOD 2021-4GS A		.05/20/2023 .	Paydown		32,576	32,576	32,571	32,571	0	6	0	6	0	32,576	0	0	0	262	.07/20/2048 .
38237G-AA-7 ..	GOOD 2021-4GS A		.06/20/2023 .	Paydown		30,958	30,958	30,952	30,952	0	5	0	5	0	30,958	0	0	0	299	.07/20/2048 .

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38237G-AA-7	GOOD 2021-4GS A		07/20/2023	Paydown		30,425	30,425	30,419	30,419	0	5	0	5	0	30,425	0	0	0	343	07/20/2048
38237G-AA-7	GOOD 2021-4GS A		08/20/2023	Paydown		34,821	34,821	34,815	34,815	0	6	0	6	0	34,821	0	0	0	448	07/20/2048
38237G-AA-7	GOOD 2021-4GS A		09/20/2023	Paydown		32,431	32,431	32,426	32,426	0	5	0	5	0	32,431	0	0	0	469	07/20/2048
38237G-AA-7	GOOD 2021-4GS A		10/20/2023	Paydown		27,390	27,390	27,385	27,385	0	5	0	5	0	27,390	0	0	0	441	07/20/2048
38237G-AA-7	GOOD 2021-4GS A		11/20/2023	Paydown		27,210	27,210	27,206	27,206	0	5	0	5	0	27,210	0	0	0	481	07/20/2048
38237G-AA-7	GOOD 2021-4GS A		12/05/2023	GOLDMAN SACHS		2,755,475	3,801,475	3,800,832	3,800,832	0	0	0	0	0	3,800,832	0	(1,045,356)	(1,045,356)	70,719	07/20/2048
38237J-AA-1	GOOD 2022-1GS A		01/01/2023	Paydown		111,018	111,018	110,991	110,991	0	27	0	27	0	111,018	0	0	0	250	01/20/2049
38237J-AA-1	GOOD 2022-1GS A		01/01/2023	Paydown		38,856	38,856	38,847	38,847	0	9	0	9	0	38,856	0	0	0	87	01/20/2049
38237J-AA-1	GOOD 2022-1GS A		02/01/2023	Paydown		163,760	163,760	163,721	163,721	0	39	0	39	0	163,760	0	0	0	737	01/20/2049
38237J-AA-1	GOOD 2022-1GS A		02/01/2023	Paydown		57,316	57,316	57,302	57,302	0	14	0	14	0	57,316	0	0	0	258	01/20/2049
38237J-AA-1	GOOD 2022-1GS A		03/01/2023	Paydown		156,413	156,413	156,375	156,375	0	37	0	37	0	156,413	0	0	0	1,056	01/20/2049
38237J-AA-1	GOOD 2022-1GS A		03/01/2023	Paydown		54,744	54,744	54,731	54,731	0	13	0	13	0	54,744	0	0	0	370	01/20/2049
38237J-AA-1	GOOD 2022-1GS A		04/01/2023	Paydown		192,578	192,578	192,532	192,532	0	46	0	46	0	192,578	0	0	0	1,733	01/20/2049
38237J-AA-1	GOOD 2022-1GS A		04/01/2023	Paydown		67,402	67,402	67,386	67,386	0	16	0	16	0	67,402	0	0	0	607	01/20/2049
38237J-AA-1	GOOD 2022-1GS A		05/01/2023	Paydown		214,449	214,449	214,398	214,398	0	51	0	51	0	214,449	0	0	0	2,413	01/20/2049
38237J-AA-1	GOOD 2022-1GS A		05/01/2023	Paydown		75,057	75,057	75,039	75,039	0	18	0	18	0	75,057	0	0	0	844	01/20/2049
38237J-AA-1	GOOD 2022-1GS A		06/01/2023	Paydown		179,737	179,737	179,694	179,694	0	43	0	43	0	179,737	0	0	0	2,426	01/20/2049
38237J-AA-1	GOOD 2022-1GS A		06/01/2023	Paydown		62,908	62,908	62,893	62,893	0	15	0	15	0	62,908	0	0	0	849	01/20/2049
38237J-AA-1	GOOD 2022-1GS A		07/01/2023	Paydown		176,386	176,386	176,344	176,344	0	42	0	42	0	176,386	0	0	0	2,778	01/20/2049
38237J-AA-1	GOOD 2022-1GS A		07/01/2023	Paydown		61,735	61,735	61,720	61,720	0	15	0	15	0	61,735	0	0	0	972	01/20/2049
38237J-AA-1	GOOD 2022-1GS A		08/01/2023	Paydown		155,376	155,376	155,339	155,339	0	37	0	37	0	155,376	0	0	0	2,797	01/20/2049
38237J-AA-1	GOOD 2022-1GS A		08/01/2023	Paydown		54,382	54,382	54,369	54,369	0	13	0	13	0	54,382	0	0	0	979	01/20/2049
38237J-AA-1	GOOD 2022-1GS A		09/01/2023	Paydown		168,292	168,292	168,251	168,251	0	40	0	40	0	168,292	0	0	0	3,408	01/20/2049
38237J-AA-1	GOOD 2022-1GS A		09/01/2023	Paydown		58,902	58,902	58,888	58,888	0	14	0	14	0	58,902	0	0	0	1,193	01/20/2049
38237J-AA-1	GOOD 2022-1GS A		10/01/2023	Paydown		139,675	139,675	139,642	139,642	0	33	0	33	0	139,675	0	0	0	3,143	01/20/2049
38237J-AA-1	GOOD 2022-1GS A		10/01/2023	Paydown		48,886	48,886	48,875	48,875	0	12	0	12	0	48,886	0	0	0	1,100	01/20/2049
38237J-AA-1	GOOD 2022-1GS A		11/01/2023	Paydown		144,843	144,843	144,808	144,808	0	35	0	35	0	144,843	0	0	0	3,585	01/20/2049
38237J-AA-1	GOOD 2022-1GS A		11/01/2023	Paydown		50,695	50,695	50,683	50,683	0	12	0	12	0	50,695	0	0	0	1,255	01/20/2049
38237J-AA-1	GOOD 2022-1GS A		12/05/2023	GOLDMAN SACHS		2,146,685	2,777,194	2,776,532	2,776,532	0	663	0	663	0	2,777,194	0	(630,510)	(630,510)	72,277	01/20/2049
38237J-AA-1	GOOD 2022-1GS A		12/05/2023	GOLDMAN SACHS		6,134,294	7,936,019	7,934,124	7,934,124	0	1,894	0	1,894	0	7,936,019	0	(1,801,724)	(1,801,724)	206,535	01/20/2049
38237J-AA-1	GOOD 2022-1GS A		12/13/2023	GOLDMAN SACHS		2,351,100	2,991,459	2,990,745	2,990,745	0	714	0	714	0	2,991,459	0	(640,359)	(640,359)	79,648	01/20/2049
38237J-AA-1	GOOD 2022-1GS A		12/13/2023	GOLDMAN SACHS		6,716,502	8,545,848	8,543,808	8,543,808	0	2,040	0	2,040	0	8,545,848	0	(1,829,346)	(1,829,346)	227,533	01/20/2049
39057W-AC-3	GRTLK 2021-6A B		12/06/2023	BANK OF AMERICA		8,662,500	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	(337,500)	(337,500)	731,183	01/15/2034
39057W-AD-1	GRTLK 2021-6A C		12/08/2023	BMO CAPITAL MARKETS		9,575,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(425,000)	(425,000)	920,335	01/15/2034
39121J-AE-0	GREAT RIVER		07/01/2023	Redemption		660,449	660,449	726,914	714,371	0	(53,921)	0	(53,921)	0	660,449	0	0	0	41,304	07/01/2038
39121J-AE-0	GREAT RIVER		07/01/2023	Redemption		90,164	90,164	106,746	105,397	0	(15,233)	0	(15,233)	0	90,164	0	0	0	5,639	07/01/2038
39234#-AB-8	GREATER SANDHILL I LLC SER B		03/30/2023	Redemption		215,965	215,965	237,096	230,280	0	(14,316)	0	(14,316)	0	215,965	0	0	0	3,795	12/30/2030
39234#-AB-8	GREATER SANDHILL I LLC SER B		06/30/2023	Redemption		333,608	333,608	366,251	355,722	0	(22,114)	0	(22,114)	0	333,608	0	0	0	11,723	12/30/2030
39234#-AB-8	GREATER SANDHILL I LLC SER B		09/30/2023	Redemption		368,408	368,408	404,455	392,829	0	(24,421)	0	(24,421)	0	368,408	0	0	0	19,419	12/30/2030
39234#-AB-8	GREATER SANDHILL I LLC SER B		12/30/2023	Redemption		252,017	252,017	276,676	268,723	0	(16,706)	0	(16,706)	0	252,017	0	0	0	17,712	12/30/2030
39234#-AC-6	GREATER SANDHILL I LLC SER B		03/30/2023	Redemption		202,571	202,571	230,734	221,615	0	(19,045)	0	(19,045)	0	202,571	0	0	0	3,498	09/30/2030
39234#-AC-6	GREATER SANDHILL I LLC SER B		06/30/2023	Redemption		339,191	339,191	386,348	371,080	0	(31,889)	0	(31,889)	0	339,191	0	0	0	11,817	09/30/2030
39234#-AC-6	GREATER SANDHILL I LLC SER B		09/30/2023	Redemption		377,289	377,289	429,743	412,760	0	(35,471)	0	(35,471)	0	377,289	0	0	0	19,774	09/30/2030
39234#-AC-6	GREATER SANDHILL I LLC SER B		12/30/2023	Redemption		246,992	246,992	281,331	270,213	0	(23,221)	0	(23,221)	0	246,992	0	0	0	17,285	09/30/2030
39538C-AH-5	GPMF 2006-AR7 2A1		01/25/2023	Paydown		15,195	15,195	14,690	14,690	0	506	0	506	0	15,195	0	0	0	48	12/25/2046
39538C-AH-5	GPMF 2006-AR7 2A1		02/22/2023	ATHENE ANNUITY & LIFE		1,015,137	919,066	888,479	888,479	0	0	0	0	0	888,479	0	126,658	126,658	6,392	12/25/2046
404119-BX-6	HCA		12/18/2023	JANE STREET ES		2,841,300	3,000,000	2,984,910	2,989,522	0	1,428	0	1,428	0	2,990,950	0	(149,650)	(149,650)	125,469	06/15/2029
404119-CK-3	HCA		09/08/2023	GOLDMAN SACHS		2,545,830	3,000,000	2,970,390	2,972,294	0	1,889	0	1,889	0	2,974,183	0	(428,353)	(428,353)	107,844	03/15/2032
404119-CK-3	HCA		09/08/2023	GOLDMAN SACHS		5,038,198	5,937,000	5,878,402	5,882,169	0	3,739	0	3,739	0	5,885,908	0	(847,711)	(847,711)	213,423	03/15/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
404121-AJ-4	HCA		09/08/2023	GOLDMAN SACHS		9,419,630	9,500,000	9,510,710	9,509,743	0	(650)	0	(650)	0	9,509,092	0	(89,462)	(89,462)	550,703	09/01/2028
40417Q-AA-3	HERO 2016-4A A1		01/20/2023	Redemption		7,002	7,002	6,999	7,000	0	2	0	2	0	7,002	0	0	0	0	09/20/2047
40417Q-AA-3	HERO 2016-4A A1		01/20/2023	Redemption		7,002	7,002	6,999	7,000	0	2	0	2	0	7,002	0	0	0	0	09/20/2047
40417Q-AA-3	HERO 2016-4A A1		02/20/2023	Redemption		7,714	7,714	7,711	7,712	0	2	0	2	0	7,714	0	0	0	0	09/20/2047
40417Q-AA-3	HERO 2016-4A A1		02/20/2023	Redemption		7,714	7,714	7,711	7,712	0	2	0	2	0	7,714	0	0	0	0	09/20/2047
40417Q-AA-3	HERO 2016-4A A1		03/20/2023	Redemption		9,482	9,482	9,478	9,479	0	3	0	3	0	9,482	0	0	0	173	09/20/2047
40417Q-AA-3	HERO 2016-4A A1		03/20/2023	Redemption		9,482	9,482	9,478	9,479	0	3	0	3	0	9,482	0	0	0	173	09/20/2047
40417Q-AA-3	HERO 2016-4A A1		04/20/2023	Redemption		6,654	6,654	6,652	6,652	0	2	0	2	0	6,654	0	0	0	121	09/20/2047
40417Q-AA-3	HERO 2016-4A A1		04/20/2023	Redemption		6,654	6,654	6,652	6,652	0	2	0	2	0	6,654	0	0	0	121	09/20/2047
40417Q-AA-3	HERO 2016-4A A1		05/20/2023	Redemption		7,306	7,306	7,303	7,304	0	2	0	2	0	7,306	0	0	0	133	09/20/2047
40417Q-AA-3	HERO 2016-4A A1		05/20/2023	Redemption		7,306	7,306	7,303	7,304	0	2	0	2	0	7,306	0	0	0	133	09/20/2047
40417Q-AA-3	HERO 2016-4A A1		06/20/2023	Redemption		5,277	5,277	5,275	5,275	0	1	0	1	0	5,277	0	0	0	96	09/20/2047
40417Q-AA-3	HERO 2016-4A A1		06/20/2023	Redemption		5,277	5,277	5,275	5,275	0	1	0	1	0	5,277	0	0	0	96	09/20/2047
40417Q-AA-3	HERO 2016-4A A1		07/20/2023	Redemption		8,978	8,978	8,975	8,976	0	2	0	2	0	8,978	0	0	0	164	09/20/2047
40417Q-AA-3	HERO 2016-4A A1		07/20/2023	Redemption		8,978	8,978	8,975	8,976	0	2	0	2	0	8,978	0	0	0	164	09/20/2047
40417Q-AA-3	HERO 2016-4A A1		08/20/2023	Redemption		6,584	6,584	6,581	6,582	0	2	0	2	0	6,584	0	0	0	120	09/20/2047
40417Q-AA-3	HERO 2016-4A A1		08/20/2023	Redemption		6,584	6,584	6,581	6,582	0	2	0	2	0	6,584	0	0	0	120	09/20/2047
40417Q-AA-3	HERO 2016-4A A1		09/20/2023	Redemption		62,769	62,769	62,743	62,752	0	17	0	17	0	62,769	0	0	0	2,288	09/20/2047
40417Q-AA-3	HERO 2016-4A A1		09/20/2023	Redemption		62,769	62,769	62,743	62,752	0	17	0	17	0	62,769	0	0	0	2,288	09/20/2047
40417Q-AA-3	HERO 2016-4A A1		10/20/2023	Redemption		5,381	5,381	5,378	5,379	0	1	0	1	0	5,381	0	0	0	196	09/20/2047
40417Q-AA-3	HERO 2016-4A A1		10/20/2023	Redemption		5,381	5,381	5,378	5,379	0	1	0	1	0	5,381	0	0	0	196	09/20/2047
40417Q-AA-3	HERO 2016-4A A1		11/20/2023	Redemption		8,346	8,346	8,342	8,343	0	2	0	2	0	8,346	0	0	0	304	09/20/2047
40417Q-AA-3	HERO 2016-4A A1		11/20/2023	Redemption		8,346	8,346	8,342	8,343	0	2	0	2	0	8,346	0	0	0	304	09/20/2047
40417Q-AA-3	HERO 2016-4A A1		12/20/2023	Redemption		4,509	4,509	4,507	4,507	0	1	0	1	0	4,509	0	0	0	164	09/20/2047
40417Q-AA-3	HERO 2016-4A A1		12/20/2023	Redemption		4,509	4,509	4,507	4,507	0	1	0	1	0	4,509	0	0	0	164	09/20/2047
40417Q-AA-3	HERO 2016-4A A1		12/27/2023	ATHENE ANNUITY & LIFE		714,879	781,903	781,588	781,691	0	7	0	7	0	781,698	0	(66,819)	(66,819)	29,047	09/20/2047
404280-BK-4	HSBC HOLDINGS		12/11/2023	GOLDMAN SACHS		8,389,670	8,855,000	8,855,000	8,855,000	0	0	0	0	0	8,855,000	0	(465,330)	(465,330)	447,288	03/13/2028
404280-BT-5	HSBC HOLDINGS		12/11/2023	GOLDMAN SACHS		7,717,362	8,122,000	8,122,000	8,122,000	0	0	0	0	0	8,122,000	0	(404,638)	(404,638)	366,027	06/19/2029
404280-BX-6	HSBC HOLDINGS		12/11/2023	GOLDMAN SACHS		3,874,720	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	(125,280)	(125,280)	215,077	09/12/2026
404280-CL-1	HSBC HOLDINGS		12/18/2023	JANE STREET ES		883,250	1,000,000	974,920	978,599	0	3,418	0	3,418	0	982,017	0	(98,767)	(98,767)	25,051	09/22/2028
404280-DL-0	HSBC HOLDINGS		01/09/2023	ATHENE ANNUITY & LIFE		1,543,173	1,517,000	1,559,185	1,558,576	0	(55)	0	(55)	0	1,558,521	0	(15,348)	(15,348)	18,351	05/02/2036
40434L-AJ-4	HP		12/11/2023	GOLDMAN SACHS		1,233,630	1,500,000	1,509,780	1,508,623	0	(896)	0	(896)	0	1,507,727	0	(274,097)	(274,097)	39,308	06/17/2031
40434L-AJ-4	HP		12/12/2023	MORGAN STANLEY		3,451,133	4,180,000	4,200,649	4,198,194	0	(1,885)	0	(1,885)	0	4,196,308	0	(745,175)	(745,175)	109,847	06/17/2031
404688-AA-7	HANNON ARMSTRONG		05/11/2023	Redemption		117,833	117,833	117,833	117,833	0	0	0	0	0	117,833	0	0	0	1,752	05/11/2041
404688-AA-7	HANNON ARMSTRONG		06/11/2023	Redemption		448,590	448,590	448,590	448,590	0	0	0	0	0	448,590	0	0	0	8,004	05/11/2041
404688-AA-7	HANNON ARMSTRONG		07/11/2023	Redemption		30,604	30,604	30,604	30,604	0	0	0	0	0	30,604	0	0	0	637	05/11/2041
406216-BJ-9	HALLIBURTON		12/18/2023	JANE STREET ES		4,345,337	4,439,000	4,553,074	4,534,212	0	(5,647)	0	(5,647)	0	4,528,565	0	(183,228)	(183,228)	236,223	11/15/2035
41161M-AA-8	HVMLT 2006-5 1A1A		01/01/2023	Paydown		26,666	21,109	8,784	8,784	0	17,882	0	17,882	0	26,666	0	0	0	65	07/19/2047
41161M-AA-8	HVMLT 2006-5 1A1A		02/01/2023	Paydown		38,695	(1,654)	(688)	(688)	0	39,383	0	39,383	0	38,695	0	0	0	289	07/19/2047
41161M-AA-8	HVMLT 2006-5 1A1A		03/01/2023	Paydown		37,744	49,890	20,762	20,762	0	16,983	0	16,983	0	37,744	0	0	0	384	07/19/2047
41161M-AA-8	HVMLT 2006-5 1A1A		03/06/2023	ATHENE ANNUITY & LIFE		10,308,785	26,096,982	10,860,294	10,860,294	0	45,815	0	45,815	0	10,906,110	0	(597,324)	(597,324)	215,325	07/19/2047
41161P-GZ-0	HARBORVIEW 2004-8 2A1		01/01/2023	Paydown		6,887	13,527	12,608	12,608	0	(5,721)	0	(5,721)	0	6,887	0	0	0	43	11/19/2034
41161P-GZ-0	HARBORVIEW 2004-8 2A1		02/01/2023	Paydown		2,272	2,205	2,055	2,055	0	217	0	217	0	2,272	0	0	0	15	11/19/2034
41161P-GZ-0	HARBORVIEW 2004-8 2A1		03/01/2023	Paydown		14,367	14,367	13,390	13,390	0	976	0	976	0	14,367	0	0	0	148	11/19/2034
41161P-GZ-0	HARBORVIEW 2004-8 2A1		04/01/2023	Paydown		2,059	2,059	1,919	1,919	0	140	0	140	0	2,059	0	0	0	30	11/19/2034
41161P-GZ-0	HARBORVIEW 2004-8 2A1		05/01/2023	Paydown		2,114	2,114	1,971	1,971	0	144	0	144	0	2,114	0	0	0	39	11/19/2034
41161P-GZ-0	HARBORVIEW 2004-8 2A1		06/01/2023	Paydown		2,083	2,083	1,941	1,941	0	142	0	142	0	2,083	0	0	0	47	11/19/2034
41161P-GZ-0	HARBORVIEW 2004-8 2A1		07/01/2023	Paydown		1,824	1,824	1,700	1,700	0	124	0	124	0	1,824	0	0	0	48	11/19/2034
41161P-GZ-0	HARBORVIEW 2004-8 2A1		08/01/2023	Paydown		1,797	1,797	1,675	1,675	0	122	0	122	0	1,797	0	0	0	55	11/19/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
41161P-GZ-0	HARBORVIEW 2004-8 2A1		09/01/2023	Paydown		1,304	1,304	1,216	1,216	0	89	0	89	0	1,304	0	0	0	47	11/19/2034
41161P-GZ-0	HARBORVIEW 2004-8 2A1		10/01/2023	Paydown		1,853	1,853	1,727	1,727	0	126	0	126	0	1,853	0	0	0	74	11/19/2034
41161P-GZ-0	HARBORVIEW 2004-8 2A1		11/01/2023	Paydown		1,795	1,795	1,673	1,673	0	122	0	122	0	1,795	0	0	0	80	11/19/2034
41161P-GZ-0	HARBORVIEW 2004-8 2A1		12/01/2023	Paydown		1,751	1,751	1,632	1,632	0	119	0	119	0	1,751	0	0	0	86	11/19/2034
41161P-VF-7	HARBORVIEW 2005-12 1A1A		01/01/2023	Paydown		317	(411)	(294)	(307)	0	624	0	624	0	317	0	0	0	1	10/19/2035
41161P-VF-7	HARBORVIEW 2005-12 1A1A		02/01/2023	Paydown		894	894	640	667	0	226	0	226	0	894	0	0	0	6	10/19/2035
41161P-VF-7	HARBORVIEW 2005-12 1A1A		03/01/2023	Paydown		13,687	13,687	9,798	10,219	0	3,468	0	3,468	0	13,687	0	0	0	134	10/19/2035
41161P-VF-7	HARBORVIEW 2005-12 1A1A		04/01/2023	Paydown		9,118	9,118	6,527	6,807	0	2,310	0	2,310	0	9,118	0	0	0	125	10/19/2035
41161P-VF-7	HARBORVIEW 2005-12 1A1A		05/01/2023	Paydown		835	835	597	623	0	211	0	211	0	835	0	0	0	14	10/19/2035
41161P-VF-7	HARBORVIEW 2005-12 1A1A		06/01/2023	Paydown		32,587	32,587	23,327	24,331	0	8,256	0	8,256	0	32,587	0	0	0	679	10/19/2035
41161P-VF-7	HARBORVIEW 2005-12 1A1A		07/01/2023	Paydown		4,866	4,866	3,247	3,633	0	1,753	521	1,232	0	4,866	0	0	0	119	10/19/2035
41161P-VF-7	HARBORVIEW 2005-12 1A1A		08/01/2023	Paydown		2,014	2,014	1,344	1,504	0	726	216	510	0	2,014	0	0	0	57	10/19/2035
41161P-VF-7	HARBORVIEW 2005-12 1A1A		09/01/2023	Paydown		13,047	13,047	8,707	9,741	0	4,702	1,396	3,306	0	13,047	0	0	0	418	10/19/2035
41161P-VF-7	HARBORVIEW 2005-12 1A1A		10/01/2023	Paydown		1,326	1,326	885	990	0	478	142	336	0	1,326	0	0	0	47	10/19/2035
41161P-VF-7	HARBORVIEW 2005-12 1A1A		11/01/2023	Paydown		763	763	509	570	0	275	82	193	0	763	0	0	0	30	10/19/2035
41161P-VF-7	HARBORVIEW 2005-12 1A1A		12/01/2023	Paydown		0	(14)	(10)	(11)	0	9	(2)	11	0	0	0	0	0	1	10/19/2035
41161P-WC-3	HVMLT 2005-13 2A12		01/19/2023	Paydown		26,525	26,525	17,403	17,931	0	8,594	0	8,594	0	26,525	0	0	0	100	02/19/2036
41161P-WC-3	HVMLT 2005-13 2A12		05/19/2023	Paydown		7,956	7,956	5,220	5,378	0	2,578	0	2,578	0	7,956	0	0	0	156	02/19/2036
41161P-WC-3	HVMLT 2005-13 2A12		07/19/2023	Paydown		20,800	20,800	12,126	14,061	0	9,332	2,593	6,739	0	20,800	0	0	0	581	02/19/2036
41161P-WC-3	HVMLT 2005-13 2A12		08/21/2023	Paydown		27,494	27,494	16,029	18,586	0	12,335	3,427	8,908	0	27,494	0	0	0	881	02/19/2036
41161P-WC-3	HVMLT 2005-13 2A12		12/12/2023	ATHENE ANNUITY & LIFE		994,214	1,948,960	1,136,228	1,317,478	0	81,949	242,922	(160,973)	0	1,156,505	0	(162,291)	(162,291)	90,443	02/19/2036
41161U-AC-6	HVMLT 2006-6 2A1A		01/01/2023	Paydown		2,279	2,279	1,318	1,318	0	962	0	962	0	2,279	0	0	0	7	08/19/2036
41161U-AC-6	HVMLT 2006-6 2A1A		02/01/2023	Paydown		64	64	37	37	0	27	0	27	0	64	0	0	0	0	08/19/2036
41161U-AC-6	HVMLT 2006-6 2A1A		03/01/2023	Paydown		23,280	23,280	13,457	13,457	0	9,822	0	9,822	0	23,280	0	0	0	215	08/19/2036
41161U-AC-6	HVMLT 2006-6 2A1A		04/01/2023	Paydown		1,683	1,683	973	973	0	710	0	710	0	1,683	0	0	0	21	08/19/2036
41161U-AC-6	HVMLT 2006-6 2A1A		05/01/2023	Paydown		11,374	11,374	6,575	6,575	0	4,799	0	4,799	0	11,374	0	0	0	178	08/19/2036
41161U-AC-6	HVMLT 2006-6 2A1A		06/01/2023	Paydown		16,385	16,385	9,472	9,472	0	6,913	0	6,913	0	16,385	0	0	0	315	08/19/2036
41161U-AC-6	HVMLT 2006-6 2A1A		08/01/2023	Paydown		31,396	31,396	17,544	18,149	0	14,248	1,001	13,247	0	31,396	0	0	0	672	08/19/2036
41161U-AC-6	HVMLT 2006-6 2A1A		09/01/2023	Paydown		8,718	8,718	4,872	5,040	0	3,956	278	3,678	0	8,718	0	0	0	187	08/19/2036
41161U-AC-6	HVMLT 2006-6 2A1A		10/01/2023	Paydown		4,415	4,415	2,297	2,552	0	2,231	368	1,863	0	4,415	0	0	0	99	08/19/2036
41161U-AC-6	HVMLT 2006-6 2A1A		11/01/2023	Paydown		8,349	8,349	4,343	4,826	0	4,218	696	3,522	0	8,349	0	0	0	239	08/19/2036
41161U-AC-6	HVMLT 2006-6 2A1A		12/01/2023	Paydown		771	771	401	446	0	390	64	326	0	771	0	0	0	25	08/19/2036
41242*-CA-8	NATL BASKETBALL ASSOCIATION		09/15/2023	STONE CASTLE		4,129,700	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(870,300)	(870,300)	113,986	06/07/2031
413875-AN-5	HARRIS		12/27/2023	ATHENE ANNUITY & LIFE		1,604,624	1,465,000	1,457,838	1,458,641	0	210	0	210	0	1,458,851	0	145,774	145,774	93,101	12/15/2040
416518-AD-0	HARTFORD FINANCIAL		04/05/2023	JANE STREET ES		457,467	678,000	672,088	672,229	0	44	0	44	0	672,273	0	(214,806)	(214,806)	11,196	09/15/2051
42250P-AD-5	HEALTHPEAK PROPERTIES		05/09/2023	GOLDMAN SACHS		1,294,095	1,500,000	1,490,970	1,492,289	0	445	0	445	0	1,492,734	0	(198,639)	(198,639)	14,167	12/01/2028
42250P-AD-5	HEALTHPEAK PROPERTIES		05/09/2023	JANE STREET ES		863,870	1,000,000	993,980	994,859	0	297	0	297	0	995,156	0	(131,286)	(131,286)	9,444	12/01/2028
42250P-AD-5	HEALTHPEAK PROPERTIES		05/10/2023	JANE STREET ES		2,158,500	2,500,000	2,484,950	2,487,148	0	748	0	748	0	2,487,896	0	(329,396)	(329,396)	23,759	12/01/2028
42250P-AD-5	HEALTHPEAK PROPERTIES		05/11/2023	JP MORGAN		2,153,575	2,500,000	2,484,950	2,487,148	0	767	0	767	0	2,487,915	0	(334,340)	(334,340)	24,201	12/01/2028
42250P-AD-5	HEALTHPEAK PROPERTIES		05/11/2023	JP MORGAN		2,155,325	2,500,000	2,484,950	2,487,148	0	767	0	767	0	2,487,915	0	(332,590)	(332,590)	24,201	12/01/2028
42251#-AN-4	HEB GROCERY		09/28/2023	SEAPORT GROUP		4,543,850	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(456,150)	(456,150)	175,903	12/17/2029
42770U-AA-1	HERO 2015-2A A		01/20/2023	Paydown		5,007	5,007	5,006	5,007	0	0	0	0	0	5,007	0	0	0	0	09/20/2040
42770U-AA-1	HERO 2015-2A A		01/20/2023	Paydown		5,007	5,007	5,006	5,007	0	0	0	0	0	5,007	0	0	0	0	09/20/2040
42770U-AA-1	HERO 2015-2A A		02/06/2023	ATHENE ANNUITY & LIFE		519,302	522,566	522,507	522,566	0	0	0	0	0	522,566	0	(3,264)	(3,264)	927	09/20/2040
42770U-AA-1	HERO 2015-2A A		02/20/2023	Paydown		4,113	4,113	4,113	4,113	0	0	0	0	0	4,113	0	0	0	0	09/20/2040
42770U-AA-1	HERO 2015-2A A		03/20/2023	Paydown		1,716	1,716	1,716	1,716	0	0	0	0	0	1,716	0	0	0	35	09/20/2040
42770U-AA-1	HERO 2015-2A A		04/20/2023	Paydown		5,616	5,616	5,615	5,616	0	0	0	0	0	5,616	0	0	0	115	09/20/2040
42770U-AA-1	HERO 2015-2A A		05/20/2023	Paydown		4,913	4,913	4,912	4,913	0	0	0	0	0	4,913	0	0	0	101	09/20/2040
42770U-AA-1	HERO 2015-2A A		06/20/2023	Paydown		3,565	3,565	3,564	3,565	0	0	0	0	0	3,565	0	0	0	73	09/20/2040

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
42770U-AA-1	HERO 2015-2A A		07/20/2023	Paydown		4,792	4,792	4,791	4,792	0	0	0	0	0	4,792	0	0	0	98	09/20/2040
42770U-AA-1	HERO 2015-2A A		08/20/2023	Paydown		996	996	996	996	0	0	0	0	0	996	0	0	0	20	09/20/2040
42770U-AA-1	HERO 2015-2A A		09/20/2023	Paydown		47,889	47,889	47,884	47,889	0	0	0	0	0	47,889	0	0	0	1,953	09/20/2040
42770U-AA-1	HERO 2015-2A A		10/20/2023	Paydown		1,914	1,914	1,913	1,914	0	0	0	0	0	1,914	0	0	0	78	09/20/2040
42770U-AA-1	HERO 2015-2A A		11/20/2023	Paydown		2,337	2,337	2,336	2,337	0	0	0	0	0	2,337	0	0	0	95	09/20/2040
42770U-AA-1	HERO 2015-2A A		12/20/2023	Paydown		3,812	3,812	3,812	3,812	0	0	0	0	0	3,812	0	0	0	155	09/20/2040
42770V-AA-9	HERO 2016-1A A		01/20/2023	Paydown		6,558	6,558	6,557	6,558	0	0	0	0	0	6,558	0	0	0	0	09/20/2041
42770V-AA-9	HERO 2016-1A A		01/20/2023	Paydown		6,558	6,558	6,557	6,558	0	0	0	0	0	6,558	0	0	0	0	09/20/2041
42770V-AA-9	HERO 2016-1A A		02/20/2023	Paydown		6,584	6,584	6,583	6,583	0	0	0	0	0	6,584	0	0	0	0	09/20/2041
42770V-AA-9	HERO 2016-1A A		02/20/2023	Paydown		6,584	6,584	6,583	6,583	0	0	0	0	0	6,584	0	0	0	0	09/20/2041
42770V-AA-9	HERO 2016-1A A		03/20/2023	Paydown		6,116	6,116	6,116	6,116	0	0	0	0	0	6,116	0	0	0	127	09/20/2041
42770V-AA-9	HERO 2016-1A A		03/20/2023	Paydown		6,116	6,116	6,116	6,116	0	0	0	0	0	6,116	0	0	0	127	09/20/2041
42770V-AA-9	HERO 2016-1A A		04/20/2023	Paydown		5,268	5,268	5,267	5,267	0	0	0	0	0	5,268	0	0	0	20	09/20/2041
42770V-AA-9	HERO 2016-1A A		04/20/2023	Paydown		5,268	5,268	5,267	5,267	0	0	0	0	0	5,268	0	0	0	20	09/20/2041
42770V-AA-9	HERO 2016-1A A		05/20/2023	Paydown		5,315	5,315	5,314	5,315	0	0	0	0	0	5,315	0	0	0	20	09/20/2041
42770V-AA-9	HERO 2016-1A A		05/20/2023	Paydown		5,315	5,315	5,314	5,315	0	0	0	0	0	5,315	0	0	0	20	09/20/2041
42770V-AA-9	HERO 2016-1A A		06/20/2023	Paydown		8,530	8,530	8,530	8,530	0	1	0	1	0	8,530	0	0	0	33	09/20/2041
42770V-AA-9	HERO 2016-1A A		06/20/2023	Paydown		8,530	8,530	8,530	8,530	0	1	0	1	0	8,530	0	0	0	33	09/20/2041
42770V-AA-9	HERO 2016-1A A		07/20/2023	Paydown		9,725	9,725	9,724	9,724	0	1	0	1	0	9,725	0	0	0	37	09/20/2041
42770V-AA-9	HERO 2016-1A A		07/20/2023	Paydown		9,725	9,725	9,724	9,724	0	1	0	1	0	9,725	0	0	0	37	09/20/2041
42770V-AA-9	HERO 2016-1A A		08/20/2023	Paydown		7,809	7,809	7,808	7,808	0	1	0	1	0	7,809	0	0	0	30	09/20/2041
42770V-AA-9	HERO 2016-1A A		08/20/2023	Paydown		7,809	7,809	7,808	7,808	0	1	0	1	0	7,809	0	0	0	30	09/20/2041
42770V-AA-9	HERO 2016-1A A		09/20/2023	Paydown		71,389	71,389	71,383	71,384	0	5	0	5	0	71,389	0	0	0	1,753	09/20/2041
42770V-AA-9	HERO 2016-1A A		09/20/2023	Paydown		71,389	71,389	71,383	71,384	0	5	0	5	0	71,389	0	0	0	1,753	09/20/2041
42770V-AA-9	HERO 2016-1A A		10/20/2023	Paydown		7,212	7,212	7,211	7,211	0	1	0	1	0	7,212	0	0	0	177	09/20/2041
42770V-AA-9	HERO 2016-1A A		10/20/2023	Paydown		7,212	7,212	7,211	7,211	0	1	0	1	0	7,212	0	0	0	177	09/20/2041
42770V-AA-9	HERO 2016-1A A		11/20/2023	Paydown		11,120	11,120	11,119	11,119	0	1	0	1	0	11,120	0	0	0	273	09/20/2041
42770V-AA-9	HERO 2016-1A A		11/20/2023	Paydown		11,120	11,120	11,119	11,119	0	1	0	1	0	11,120	0	0	0	273	09/20/2041
42770V-AA-9	HERO 2016-1A A		12/20/2023	Paydown		5,840	5,840	5,839	5,839	0	0	0	0	0	5,840	0	0	0	143	09/20/2041
42770V-AA-9	HERO 2016-1A A		12/20/2023	Paydown		5,840	5,840	5,839	5,839	0	0	0	0	0	5,840	0	0	0	143	09/20/2041
42770W-AA-7	HERO 2016-2A A		01/20/2023	Paydown		13,656	13,656	13,651	13,656	0	0	0	0	0	13,656	0	0	0	0	09/20/2041
42770W-AA-7	HERO 2016-2A A		01/20/2023	Paydown		6,657	6,657	6,655	6,657	0	0	0	0	0	6,657	0	0	0	0	09/20/2041
42770W-AA-7	HERO 2016-2A A		02/20/2023	Paydown		7,648	7,648	7,646	7,648	0	0	0	0	0	7,648	0	0	0	0	09/20/2041
42770W-AA-7	HERO 2016-2A A		02/20/2023	Paydown		3,729	3,729	3,727	3,729	0	0	0	0	0	3,729	0	0	0	0	09/20/2041
42770W-AA-7	HERO 2016-2A A		03/20/2023	Paydown		7,897	7,897	7,894	7,897	0	0	0	0	0	7,897	0	0	0	151	09/20/2041
42770W-AA-7	HERO 2016-2A A		03/20/2023	Paydown		3,850	3,850	3,848	3,850	0	0	0	0	0	3,850	0	0	0	74	09/20/2041
42770W-AA-7	HERO 2016-2A A		04/20/2023	Paydown		11,272	11,272	11,269	11,272	0	0	0	0	0	11,272	0	0	0	216	09/20/2041
42770W-AA-7	HERO 2016-2A A		04/20/2023	Paydown		5,495	5,495	5,493	5,495	0	0	0	0	0	5,495	0	0	0	105	09/20/2041
42770W-AA-7	HERO 2016-2A A		05/20/2023	Paydown		7,915	7,915	7,913	7,915	0	0	0	0	0	7,915	0	0	0	152	09/20/2041
42770W-AA-7	HERO 2016-2A A		05/20/2023	Paydown		3,859	3,859	3,857	3,859	0	0	0	0	0	3,859	0	0	0	74	09/20/2041
42770W-AA-7	HERO 2016-2A A		06/20/2023	Paydown		6,403	6,403	6,400	6,403	0	0	0	0	0	6,403	0	0	0	123	09/20/2041
42770W-AA-7	HERO 2016-2A A		06/20/2023	Paydown		3,121	3,121	3,120	3,121	0	0	0	0	0	3,121	0	0	0	60	09/20/2041
42770W-AA-7	HERO 2016-2A A		07/20/2023	Paydown		14,296	14,296	14,291	14,296	0	0	0	0	0	14,296	0	0	0	274	09/20/2041
42770W-AA-7	HERO 2016-2A A		07/20/2023	Paydown		6,969	6,969	6,967	6,969	0	0	0	0	0	6,969	0	0	0	133	09/20/2041
42770W-AA-7	HERO 2016-2A A		08/20/2023	Paydown		11,477	11,477	11,473	11,477	0	0	0	0	0	11,477	0	0	0	220	09/20/2041
42770W-AA-7	HERO 2016-2A A		08/20/2023	Paydown		5,595	5,595	5,593	5,595	0	0	0	0	0	5,595	0	0	0	107	09/20/2041
42770W-AA-7	HERO 2016-2A A		09/20/2023	Paydown		129,297	129,297	129,254	129,297	0	0	0	0	0	129,297	0	0	0	4,943	09/20/2041
42770W-AA-7	HERO 2016-2A A		09/20/2023	Paydown		63,032	63,032	63,009	63,032	0	0	0	0	0	63,032	0	0	0	2,410	09/20/2041
42770W-AA-7	HERO 2016-2A A		10/20/2023	Paydown		10,010	10,010	10,007	10,010	0	0	0	0	0	10,010	0	0	0	383	09/20/2041

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
42770W-AA-7	HERO 2016-2A A		10/20/2023	Redemption		4,880	4,880	4,878	4,880	0	0	0	0	0	4,880	0	0	0	187	09/20/2041
42770W-AA-7	HERO 2016-2A A		11/20/2023	Redemption		10,964	10,964	10,961	10,964	0	0	0	0	0	10,964	0	0	0	419	09/20/2041
42770W-AA-7	HERO 2016-2A A		11/20/2023	Redemption		5,345	5,345	5,343	5,345	0	0	0	0	0	5,345	0	0	0	204	09/20/2041
42770W-AA-7	HERO 2016-2A A		12/22/2023	Paydown		8,089	8,089	8,086	8,089	0	0	0	0	0	8,089	0	0	0	309	09/20/2041
42770W-AA-7	HERO 2016-2A A		12/22/2023	Paydown		3,943	3,943	3,942	3,943	0	0	0	0	0	3,943	0	0	0	151	09/20/2041
42770W-AA-7	HERO 2016-2A A		12/27/2023	ATHENE ANNUITY & LIFE		621,773	671,098	670,854	671,098	0	0	0	0	0	671,098	0	(49,326)	(49,326)	26,145	09/20/2041
42770X-AA-5	HERO 2016-3A A1		01/20/2023	Redemption		7,212	7,212	7,189	7,194	0	18	0	18	0	7,212	0	0	0	0	09/20/2042
42770X-AA-5	HERO 2016-3A A1		01/20/2023	Redemption		5,580	5,580	5,581	5,581	0	0	0	0	0	5,580	0	0	0	0	09/20/2042
42770X-AA-5	HERO 2016-3A A1		02/20/2023	Redemption		3,011	3,011	3,001	3,004	0	8	0	8	0	3,011	0	0	0	0	09/20/2042
42770X-AA-5	HERO 2016-3A A1		02/20/2023	Redemption		2,330	2,330	2,330	2,330	0	0	0	0	0	2,330	0	0	0	0	09/20/2042
42770X-AA-5	HERO 2016-3A A1		03/20/2023	Redemption		5,189	5,189	5,172	5,175	0	13	0	13	0	5,189	0	0	0	81	09/20/2042
42770X-AA-5	HERO 2016-3A A1		03/20/2023	Redemption		4,015	4,015	4,015	4,015	0	0	0	0	0	4,015	0	0	0	63	09/20/2042
42770X-AA-5	HERO 2016-3A A1		04/20/2023	Redemption		6,655	6,655	6,633	6,638	0	17	0	17	0	6,655	0	0	0	104	09/20/2042
42770X-AA-5	HERO 2016-3A A1		04/20/2023	Redemption		5,149	5,149	5,149	5,149	0	0	0	0	0	5,149	0	0	0	81	09/20/2042
42770X-AA-5	HERO 2016-3A A1		05/20/2023	Redemption		7,738	7,738	7,712	7,718	0	20	0	20	0	7,738	0	0	0	121	09/20/2042
42770X-AA-5	HERO 2016-3A A1		05/20/2023	Redemption		5,987	5,987	5,987	5,987	0	0	0	0	0	5,987	0	0	0	94	09/20/2042
42770X-AA-5	HERO 2016-3A A1		06/20/2023	Redemption		4,914	4,914	4,898	4,902	0	13	0	13	0	4,914	0	0	0	77	09/20/2042
42770X-AA-5	HERO 2016-3A A1		06/20/2023	Redemption		3,802	3,802	3,803	3,803	0	0	0	0	0	3,802	0	0	0	60	09/20/2042
42770X-AA-5	HERO 2016-3A A1		07/20/2023	Redemption		3,613	3,613	3,601	3,604	0	9	0	9	0	3,613	0	0	0	57	09/20/2042
42770X-AA-5	HERO 2016-3A A1		07/20/2023	Redemption		2,796	2,796	2,796	2,796	0	0	0	0	0	2,796	0	0	0	44	09/20/2042
42770X-AA-5	HERO 2016-3A A1		08/20/2023	Redemption		8,256	8,256	8,228	8,235	0	21	0	21	0	8,256	0	0	0	129	09/20/2042
42770X-AA-5	HERO 2016-3A A1		08/20/2023	Redemption		6,388	6,388	6,388	6,388	0	0	0	0	0	6,388	0	0	0	100	09/20/2042
42770X-AA-5	HERO 2016-3A A1		09/20/2023	Redemption		71,309	71,309	71,073	71,127	0	183	0	183	0	71,309	0	0	0	2,235	09/20/2042
42770X-AA-5	HERO 2016-3A A1		09/20/2023	Redemption		55,173	55,173	55,178	55,177	0	(4)	0	(4)	0	55,173	0	0	0	1,729	09/20/2042
42770X-AA-5	HERO 2016-3A A1		10/20/2023	Redemption		6,378	6,378	6,357	6,362	0	16	0	16	0	6,378	0	0	0	200	09/20/2042
42770X-AA-5	HERO 2016-3A A1		10/20/2023	Redemption		4,935	4,935	4,935	4,935	0	0	0	0	0	4,935	0	0	0	155	09/20/2042
42770X-AA-5	HERO 2016-3A A1		11/20/2023	Redemption		6,197	6,197	6,176	6,181	0	16	0	16	0	6,197	0	0	0	194	09/20/2042
42770X-AA-5	HERO 2016-3A A1		11/20/2023	Redemption		4,794	4,794	4,795	4,795	0	0	0	0	0	4,794	0	0	0	150	09/20/2042
42770X-AA-5	HERO 2016-3A A1		12/20/2023	Redemption		4,112	4,112	4,098	4,101	0	11	0	11	0	4,112	0	0	0	129	09/20/2042
42770X-AA-5	HERO 2016-3A A1		12/20/2023	Redemption		3,181	3,181	3,182	3,182	0	0	0	0	0	3,181	0	0	0	100	09/20/2042
42770X-AA-5	HERO 2016-3A A1		12/27/2023	ATHENE ANNUITY & LIFE		562,208	616,465	616,528	616,512	0	(3)	0	(3)	0	616,509	0	(54,301)	(54,301)	19,692	09/20/2042
42770X-AC-1	HERO 2016-3A A2		01/20/2023	Redemption		4,580	4,580	4,631	4,620	0	(41)	0	(41)	0	4,580	0	0	0	0	09/20/2042
42770X-AC-1	HERO 2016-3A A2		01/20/2023	Redemption		2,626	2,626	2,692	2,679	0	(53)	0	(53)	0	2,626	0	0	0	0	09/20/2042
42770X-AC-1	HERO 2016-3A A2		02/20/2023	Redemption		1,912	1,912	1,934	1,929	0	(17)	0	(17)	0	1,912	0	0	0	0	09/20/2042
42770X-AC-1	HERO 2016-3A A2		02/20/2023	Redemption		1,096	1,096	1,124	1,119	0	(22)	0	(22)	0	1,096	0	0	0	0	09/20/2042
42770X-AC-1	HERO 2016-3A A2		03/20/2023	Redemption		3,295	3,295	3,332	3,324	0	(29)	0	(29)	0	3,295	0	0	0	66	09/20/2042
42770X-AC-1	HERO 2016-3A A2		03/20/2023	Redemption		1,889	1,889	1,936	1,928	0	(38)	0	(38)	0	1,889	0	0	0	38	09/20/2042
42770X-AC-1	HERO 2016-3A A2		04/20/2023	Redemption		4,226	4,226	4,273	4,263	0	(37)	0	(37)	0	4,226	0	0	0	84	09/20/2042
42770X-AC-1	HERO 2016-3A A2		04/20/2023	Redemption		2,423	2,423	2,483	2,472	0	(49)	0	(49)	0	2,423	0	0	0	48	09/20/2042
42770X-AC-1	HERO 2016-3A A2		05/20/2023	Redemption		4,913	4,913	4,969	4,957	0	(43)	0	(43)	0	4,913	0	0	0	98	09/20/2042
42770X-AC-1	HERO 2016-3A A2		05/20/2023	Redemption		2,817	2,817	2,888	2,874	0	(57)	0	(57)	0	2,817	0	0	0	56	09/20/2042
42770X-AC-1	HERO 2016-3A A2		06/20/2023	Redemption		3,121	3,121	3,156	3,148	0	(28)	0	(28)	0	3,121	0	0	0	62	09/20/2042
42770X-AC-1	HERO 2016-3A A2		06/20/2023	Redemption		1,789	1,789	1,834	1,826	0	(36)	0	(36)	0	1,789	0	0	0	36	09/20/2042
42770X-AC-1	HERO 2016-3A A2		07/20/2023	Redemption		2,294	2,294	2,320	2,315	0	(20)	0	(20)	0	2,294	0	0	0	46	09/20/2042
42770X-AC-1	HERO 2016-3A A2		07/20/2023	Redemption		1,316	1,316	1,348	1,342	0	(27)	0	(27)	0	1,316	0	0	0	26	09/20/2042
42770X-AC-1	HERO 2016-3A A2		08/20/2023	Redemption		5,242	5,242	5,301	5,289	0	(46)	0	(46)	0	5,242	0	0	0	104	09/20/2042
42770X-AC-1	HERO 2016-3A A2		08/20/2023	Redemption		3,006	3,006	3,081	3,067	0	(61)	0	(61)	0	3,006	0	0	0	60	09/20/2042
42770X-AC-1	HERO 2016-3A A2		09/20/2023	Redemption		45,281	45,281	45,791	45,681	0	(400)	0	(400)	0	45,281	0	0	0	1,802	09/20/2042
42770X-AC-1	HERO 2016-3A A2		09/20/2023	Redemption		25,964	25,964	26,612	26,490	0	(526)	0	(526)	0	25,964	0	0	0	1,033	09/20/2042

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
42770X-AC-1	HERO 2016-3A A2		10/20/2023	Redemption		4,050	4,050	4,096	4,086	0	(36)	0	(36)	0	4,050	0	0	0	161	09/20/2042
42770X-AC-1	HERO 2016-3A A2		10/20/2023	Redemption		2,322	2,322	2,380	2,369	0	(47)	0	(47)	0	2,322	0	0	0	92	09/20/2042
42770X-AC-1	HERO 2016-3A A2		11/20/2023	Redemption		3,935	3,935	3,979	3,970	0	(35)	0	(35)	0	3,935	0	0	0	157	09/20/2042
42770X-AC-1	HERO 2016-3A A2		11/20/2023	Redemption		2,256	2,256	2,313	2,302	0	(46)	0	(46)	0	2,256	0	0	0	90	09/20/2042
42770X-AC-1	HERO 2016-3A A2		12/20/2023	Redemption		2,611	2,611	2,640	2,634	0	(23)	0	(23)	0	2,611	0	0	0	104	09/20/2042
42770X-AC-1	HERO 2016-3A A2		12/20/2023	Redemption		1,497	1,497	1,535	1,527	0	(30)	0	(30)	0	1,497	0	0	0	60	09/20/2042
42771L-AB-8	HERO 2017-2A A1		01/20/2023	Paydown		12,040	12,040	12,038	12,038	0	1	0	1	0	12,040	0	0	0	0	09/20/2048
42771L-AB-8	HERO 2017-2A A1		02/20/2023	Paydown		9,884	9,884	9,883	9,883	0	1	0	1	0	9,884	0	0	0	0	09/20/2048
42771L-AB-8	HERO 2017-2A A1		03/20/2023	Paydown		12,306	12,306	12,305	12,305	0	1	0	1	0	12,306	0	0	0	206	09/20/2048
42771L-AB-8	HERO 2017-2A A1		04/20/2023	Paydown		5,138	5,138	5,137	5,137	0	1	0	1	0	5,138	0	0	0	86	09/20/2048
42771L-AB-8	HERO 2017-2A A1		05/20/2023	Paydown		12,067	12,067	12,065	12,065	0	1	0	1	0	12,067	0	0	0	202	09/20/2048
42771L-AB-8	HERO 2017-2A A1		06/20/2023	Paydown		9,901	9,901	9,900	9,900	0	1	0	1	0	9,901	0	0	0	166	09/20/2048
42771L-AB-8	HERO 2017-2A A1		07/20/2023	Paydown		13,502	13,502	13,500	13,500	0	2	0	2	0	13,502	0	0	0	226	09/20/2048
42771L-AB-8	HERO 2017-2A A1		08/20/2023	Paydown		9,150	9,150	9,149	9,149	0	1	0	1	0	9,150	0	0	0	153	09/20/2048
42771L-AB-8	HERO 2017-2A A1		09/20/2023	Paydown		105,886	105,886	105,872	105,874	0	12	0	12	0	105,886	0	0	0	3,539	09/20/2048
42771L-AB-8	HERO 2017-2A A1		10/20/2023	Paydown		11,179	11,179	11,177	11,177	0	1	0	1	0	11,179	0	0	0	374	09/20/2048
42771L-AB-8	HERO 2017-2A A1		11/20/2023	Paydown		7,692	7,692	7,691	7,691	0	1	0	1	0	7,692	0	0	0	257	09/20/2048
42771L-AB-8	HERO 2017-2A A1		12/20/2023	Paydown		8,823	8,823	8,822	8,822	0	1	0	1	0	8,823	0	0	0	295	09/20/2048
42771L-AC-6	HERO 2017-2A A2		01/20/2023	Paydown		18,523	18,523	18,983	18,923	0	(401)	0	(401)	0	18,523	0	0	0	0	09/20/2048
42771L-AC-6	HERO 2017-2A A2		02/20/2023	Paydown		15,206	15,206	15,584	15,535	0	(329)	0	(329)	0	15,206	0	0	0	0	09/20/2048
42771L-AC-6	HERO 2017-2A A2		03/20/2023	Paydown		18,932	18,932	19,403	19,342	0	(409)	0	(409)	0	18,932	0	0	0	393	09/20/2048
42771L-AC-6	HERO 2017-2A A2		04/20/2023	Paydown		7,904	7,904	8,101	8,075	0	(171)	0	(171)	0	7,904	0	0	0	164	09/20/2048
42771L-AC-6	HERO 2017-2A A2		05/20/2023	Paydown		18,564	18,564	19,026	18,966	0	(402)	0	(402)	0	18,564	0	0	0	386	09/20/2048
42771L-AC-6	HERO 2017-2A A2		06/20/2023	Paydown		15,233	15,233	15,612	15,563	0	(329)	0	(329)	0	15,233	0	0	0	317	09/20/2048
42771L-AC-6	HERO 2017-2A A2		07/20/2023	Redemption		20,772	20,772	21,289	21,221	0	(449)	0	(449)	0	20,772	0	0	0	432	09/20/2048
42771L-AC-6	HERO 2017-2A A2		08/20/2023	Paydown		14,077	14,077	14,427	14,381	0	(304)	0	(304)	0	14,077	0	0	0	293	09/20/2048
42771L-AC-6	HERO 2017-2A A2		09/20/2023	Paydown		162,901	162,901	166,953	166,425	0	(3,523)	0	(3,523)	0	162,901	0	0	0	6,757	09/20/2048
42771L-AC-6	HERO 2017-2A A2		10/20/2023	Paydown		17,198	17,198	17,626	17,570	0	(372)	0	(372)	0	17,198	0	0	0	713	09/20/2048
42771L-AC-6	HERO 2017-2A A2		11/20/2023	Redemption		11,833	11,833	12,128	12,089	0	(256)	0	(256)	0	11,833	0	0	0	491	09/20/2048
42771L-AC-6	HERO 2017-2A A2		12/20/2023	Paydown		13,574	13,574	13,912	13,867	0	(294)	0	(294)	0	13,574	0	0	0	563	09/20/2048
42771T-AA-3	HERO 2015-3A A		01/20/2023	Paydown		8,644	8,644	8,643	8,644	0	0	0	0	0	8,644	0	0	0	0	09/20/2041
42771T-AA-3	HERO 2015-3A A		01/20/2023	Paydown		5,402	5,402	5,402	5,402	0	0	0	0	0	5,402	0	0	0	0	09/20/2041
42771T-AA-3	HERO 2015-3A A		02/06/2023	ATHENE ANNUITY & LIFE		716,710	718,926	718,829	718,926	0	0	0	0	0	718,926	0	(2,215)	(2,215)	1,368	09/20/2041
42771T-AA-3	HERO 2015-3A A		02/20/2023	Paydown		4,483	4,483	4,483	4,483	0	0	0	0	0	4,483	0	0	0	0	09/20/2041
42771T-AA-3	HERO 2015-3A A		03/20/2023	Paydown		7,196	7,196	7,195	7,196	0	0	0	0	0	7,196	0	0	0	157	09/20/2041
42771T-AA-3	HERO 2015-3A A		04/20/2023	Paydown		15,124	15,124	15,123	15,124	0	0	0	0	0	15,124	0	0	0	331	09/20/2041
42771T-AA-3	HERO 2015-3A A		05/20/2023	Paydown		7,915	7,915	7,915	7,915	0	0	0	0	0	7,915	0	0	0	173	09/20/2041
42771T-AA-3	HERO 2015-3A A		06/20/2023	Paydown		6,891	6,891	6,890	6,891	0	0	0	0	0	6,891	0	0	0	151	09/20/2041
42771T-AA-3	HERO 2015-3A A		07/20/2023	Paydown		6,095	6,095	6,094	6,095	0	0	0	0	0	6,095	0	0	0	133	09/20/2041
42771T-AA-3	HERO 2015-3A A		08/20/2023	Paydown		13,447	13,447	13,446	13,447	0	0	0	0	0	13,447	0	0	0	294	09/20/2041
42771T-AA-3	HERO 2015-3A A		09/20/2023	Paydown		92,472	92,472	92,466	92,472	0	0	0	0	0	92,472	0	0	0	4,043	09/20/2041
42771T-AA-3	HERO 2015-3A A		10/20/2023	Paydown		4,623	4,623	4,623	4,623	0	0	0	0	0	4,623	0	0	0	202	09/20/2041
42771T-AA-3	HERO 2015-3A A		11/20/2023	Redemption		5,143	5,143	5,143	5,143	0	0	0	0	0	5,143	0	0	0	225	09/20/2041
42771T-AA-3	HERO 2015-3A A		12/20/2023	Paydown		4,176	4,176	4,175	4,176	0	0	0	0	0	4,176	0	0	0	183	09/20/2041
42771X-AA-4	HERO 2017-1A A1		01/20/2023	Redemption		14,289	14,289	14,283	14,283	0	6	0	6	0	14,289	0	0	0	0	09/20/2047
42771X-AA-4	HERO 2017-1A A1		01/20/2023	Redemption		10,002	10,002	9,998	9,998	0	4	0	4	0	10,002	0	0	0	0	09/20/2047
42771X-AA-4	HERO 2017-1A A1		01/20/2023	Redemption		31,936	31,936	31,923	31,923	0	13	0	13	0	31,936	0	0	0	0	09/20/2047
42771X-AA-4	HERO 2017-1A A1		02/20/2023	Redemption		24,581	24,581	24,571	24,570	0	10	0	10	0	24,581	0	0	0	0	09/20/2047
42771X-AA-4	HERO 2017-1A A1		02/20/2023	Redemption		17,206	17,206	17,200	17,199	0	7	0	7	0	17,206	0	0	0	0	09/20/2047

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
42771X-AA-4	HERO 2017-1A A1		02/20/2023	Redemption		54,938	54,938	54,916	54,915	0	23	0	23	0	54,938	0	0	0	0	09/20/2047
42771X-AA-4	HERO 2017-1A A1		03/20/2023	Redemption		19,206	19,206	19,198	19,198	0	8	0	8	0	19,206	0	0	0	365	09/20/2047
42771X-AA-4	HERO 2017-1A A1		03/20/2023	Redemption		13,444	13,444	13,439	13,439	0	6	0	6	0	13,444	0	0	0	255	09/20/2047
42771X-AA-4	HERO 2017-1A A1		03/20/2023	Redemption		42,925	42,925	42,908	42,908	0	18	0	18	0	42,925	0	0	0	815	09/20/2047
42771X-AA-4	HERO 2017-1A A1		04/20/2023	Redemption		10,827	10,827	10,823	10,823	0	4	0	4	0	10,827	0	0	0	206	09/20/2047
42771X-AA-4	HERO 2017-1A A1		04/20/2023	Redemption		7,579	7,579	7,576	7,576	0	3	0	3	0	7,579	0	0	0	144	09/20/2047
42771X-AA-4	HERO 2017-1A A1		04/20/2023	Redemption		24,199	24,199	24,189	24,189	0	10	0	10	0	24,199	0	0	0	459	09/20/2047
42771X-AA-4	HERO 2017-1A A1		05/20/2023	Redemption		14,009	14,009	14,004	14,003	0	6	0	6	0	14,009	0	0	0	266	09/20/2047
42771X-AA-4	HERO 2017-1A A1		05/20/2023	Redemption		9,806	9,806	9,803	9,802	0	4	0	4	0	9,806	0	0	0	186	09/20/2047
42771X-AA-4	HERO 2017-1A A1		05/20/2023	Redemption		31,311	31,311	31,298	31,298	0	13	0	13	0	31,311	0	0	0	595	09/20/2047
42771X-AA-4	HERO 2017-1A A1		06/20/2023	Redemption		17,852	17,852	17,845	17,845	0	7	0	7	0	17,852	0	0	0	339	09/20/2047
42771X-AA-4	HERO 2017-1A A1		06/20/2023	Redemption		12,496	12,496	12,491	12,491	0	5	0	5	0	12,496	0	0	0	237	09/20/2047
42771X-AA-4	HERO 2017-1A A1		06/20/2023	Redemption		39,899	39,899	39,883	39,883	0	17	0	17	0	39,899	0	0	0	758	09/20/2047
42771X-AA-4	HERO 2017-1A A1		07/20/2023	Redemption		11,054	11,054	11,049	11,049	0	5	0	5	0	11,054	0	0	0	210	09/20/2047
42771X-AA-4	HERO 2017-1A A1		07/20/2023	Redemption		35,294	35,294	35,279	35,279	0	15	0	15	0	35,294	0	0	0	670	09/20/2047
42771X-AA-4	HERO 2017-1A A1		07/21/2023	Redemption		15,791	15,791	15,785	15,785	0	7	0	7	0	15,791	0	0	0	300	09/20/2047
42771X-AA-4	HERO 2017-1A A1		08/20/2023	Redemption		12,409	12,409	12,404	12,404	0	5	0	5	0	12,409	0	0	0	236	09/20/2047
42771X-AA-4	HERO 2017-1A A1		08/20/2023	Redemption		8,686	8,686	8,683	8,682	0	4	0	4	0	8,686	0	0	0	165	09/20/2047
42771X-AA-4	HERO 2017-1A A1		08/20/2023	Redemption		27,733	27,733	27,722	27,722	0	11	0	11	0	27,733	0	0	0	527	09/20/2047
42771X-AA-4	HERO 2017-1A A1		09/20/2023	Redemption		291,742	291,742	291,624	291,621	0	121	0	121	0	291,742	0	0	0	11,038	09/20/2047
42771X-AA-4	HERO 2017-1A A1		09/20/2023	Redemption		130,533	130,533	130,481	130,479	0	54	0	54	0	130,533	0	0	0	4,939	09/20/2047
42771X-AA-4	HERO 2017-1A A1		09/20/2023	Redemption		91,373	91,373	91,336	91,335	0	38	0	38	0	91,373	0	0	0	3,457	09/20/2047
42771X-AA-4	HERO 2017-1A A1		10/20/2023	Redemption		12,178	12,178	12,173	12,173	0	5	0	5	0	12,178	0	0	0	461	09/20/2047
42771X-AA-4	HERO 2017-1A A1		10/20/2023	Redemption		8,525	8,525	8,521	8,521	0	4	0	4	0	8,525	0	0	0	323	09/20/2047
42771X-AA-4	HERO 2017-1A A1		10/20/2023	Redemption		27,218	27,218	27,207	27,207	0	11	0	11	0	27,218	0	0	0	1,030	09/20/2047
42771X-AA-4	HERO 2017-1A A1		11/20/2023	Redemption		15,505	15,505	15,499	15,499	0	6	0	6	0	15,505	0	0	0	587	09/20/2047
42771X-AA-4	HERO 2017-1A A1		11/20/2023	Redemption		10,853	10,853	10,849	10,849	0	5	0	5	0	10,853	0	0	0	411	09/20/2047
42771X-AA-4	HERO 2017-1A A1		11/20/2023	Redemption		34,654	34,654	34,640	34,639	0	14	0	14	0	34,654	0	0	0	1,311	09/20/2047
42771X-AA-4	HERO 2017-1A A1		12/20/2023	Redemption		9,687	9,687	9,683	9,683	0	4	0	4	0	9,687	0	0	0	367	09/20/2047
42771X-AA-4	HERO 2017-1A A1		12/20/2023	Redemption		6,781	6,781	6,778	6,778	0	3	0	3	0	6,781	0	0	0	257	09/20/2047
42771X-AA-4	HERO 2017-1A A1		12/20/2023	Redemption		21,651	21,651	21,642	21,642	0	9	0	9	0	21,651	0	0	0	819	09/20/2047
42771X-AA-4	HERO 2017-1A A1		12/27/2023	ATHENE ANNUITY & LIFE		4,223,834	4,705,143	4,703,252	4,703,194	0	52	0	52	0	4,703,246	0	(479,412)	(479,412)	181,408	09/20/2047
431282-AQ-5	HIGHWOODS REALTY		06/27/2023	BARCLAYS CAPITAL		584,899	667,000	694,440	684,007	0	(1,567)	0	(1,567)	0	682,440	0	(97,541)	(97,541)	21,705	03/15/2028
431282-AQ-5	HIGHWOODS REALTY		09/26/2023	MORGAN STANLEY		1,187,010	1,333,000	1,387,840	1,366,989	0	(4,676)	0	(4,676)	0	1,362,314	0	(175,304)	(175,304)	56,972	03/15/2028
431282-AT-9	HIGHWOODS REALTY		09/08/2023	GOLDMAN SACHS		3,563,475	4,869,000	4,849,086	4,853,073	0	1,225	0	1,225	0	4,854,298	0	(1,290,823)	(1,290,823)	141,012	02/01/2031
431571-AB-4	HILLENBRAND		01/09/2023	ATHENE ANNUITY & LIFE		5,955,584	6,124,000	6,114,630	6,118,102	0	48	0	48	0	6,118,151	0	(162,566)	(162,566)	96,963	09/15/2026
43283A-AB-1	HGVT 2017-AA B		01/25/2023	Paydown		84,813	84,813	84,809	84,812	0	1	0	1	0	84,813	0	0	0	209	12/26/2028
43283A-AB-1	HGVT 2017-AA B		02/25/2023	Paydown		76,203	76,203	76,199	76,202	0	1	0	1	0	76,203	0	0	0	376	12/26/2028
43283A-AB-1	HGVT 2017-AA B		03/25/2023	Paydown		71,717	71,717	71,714	71,716	0	1	0	1	0	71,717	0	0	0	531	12/26/2028
43283A-AB-1	HGVT 2017-AA B		04/25/2023	Paydown		78,404	78,404	78,400	78,403	0	1	0	1	0	78,404	0	0	0	774	12/26/2028
43283A-AB-1	HGVT 2017-AA B		05/25/2023	Paydown		75,233	75,233	75,230	75,233	0	1	0	1	0	75,233	0	0	0	928	12/26/2028
43283A-AB-1	HGVT 2017-AA B		06/25/2023	Paydown		68,867	68,867	68,864	68,867	0	1	0	1	0	68,867	0	0	0	1,019	12/26/2028
43283A-AB-1	HGVT 2017-AA B		07/25/2023	Paydown		65,025	65,025	65,022	65,025	0	1	0	1	0	65,025	0	0	0	1,123	12/26/2028
43283A-AB-1	HGVT 2017-AA B		08/25/2023	Paydown		69,913	69,913	69,909	69,912	0	1	0	1	0	69,913	0	0	0	1,380	12/26/2028
43283A-AB-1	HGVT 2017-AA B		09/25/2023	Paydown		79,632	79,632	79,629	79,632	0	1	0	1	0	79,632	0	0	0	1,768	12/26/2028
43283A-AB-1	HGVT 2017-AA B		10/25/2023	Paydown		1,140,529	1,140,529	1,140,475	1,140,519	0	10	0	10	0	1,140,529	0	0	0	28,133	12/26/2028
43284H-AA-7	CCG 2019-AA A		01/25/2023	Paydown		15,127	15,127	15,486	15,448	0	(322)	0	(322)	0	15,127	0	0	0	30	07/25/2033
43284H-AA-7	CCG 2019-AA A		02/25/2023	Paydown		14,782	14,782	15,133	15,096	0	(314)	0	(314)	0	14,782	0	0	0	58	07/25/2033
43284H-AA-7	CCG 2019-AA A		03/25/2023	Paydown		11,291	11,291	11,560	11,532	0	(240)	0	(240)	0	11,291	0	0	0	66	07/25/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
43284H-AA-7 ..	CCG 2019-AA A		04/25/2023 .	Paydown		12,973	12,973	13,282	13,249	0	(276)	0	(276)	0	12,973	0	0	0	101	07/25/2033 .
43284H-AA-7 ..	CCG 2019-AA A		05/25/2023 .	Paydown		14,079	14,079	14,414	14,379	0	(300)	0	(300)	0	14,079	0	0	0	137	07/25/2033 .
43284H-AA-7 ..	CCG 2019-AA A		06/25/2023 .	Paydown		12,221	12,221	12,511	12,481	0	(260)	0	(260)	0	12,221	0	0	0	143	07/25/2033 .
43284H-AA-7 ..	CCG 2019-AA A		07/25/2023 .	Paydown		13,145	13,145	13,457	13,425	0	(280)	0	(280)	0	13,145	0	0	0	179	07/25/2033 .
43284H-AA-7 ..	CCG 2019-AA A		08/25/2023 .	Paydown		15,194	15,194	15,555	15,518	0	(323)	0	(323)	0	15,194	0	0	0	237	07/25/2033 .
43284H-AA-7 ..	CCG 2019-AA A		09/25/2023 .	Paydown		11,640	11,640	11,916	11,887	0	(248)	0	(248)	0	11,640	0	0	0	204	07/25/2033 .
43284H-AA-7 ..	CCG 2019-AA A		10/25/2023 .	Paydown		10,693	10,693	10,947	10,920	0	(227)	0	(227)	0	10,693	0	0	0	209	07/25/2033 .
43284H-AA-7 ..	CCG 2019-AA A		11/25/2023 .	Paydown		12,283	12,283	12,574	12,544	0	(261)	0	(261)	0	12,283	0	0	0	263	07/25/2033 .
43284H-AA-7 ..	CCG 2019-AA A		12/25/2023 .	Paydown		8,512	8,512	8,714	8,693	0	(181)	0	(181)	0	8,512	0	0	0	199	07/25/2033 .
43285H-AA-6 ..	HGVT 2020-AA A 2020-AA A		01/25/2023 .	Paydown		22,038	22,038	21,094	21,094	0	944	0	944	0	22,038	0	0	0	50	02/25/2039 .
43285H-AA-6 ..	HGVT 2020-AA A 2020-AA A		02/25/2023 .	Paydown		18,755	18,755	17,952	17,952	0	803	0	803	0	18,755	0	0	0	86	02/25/2039 .
43285H-AA-6 ..	HGVT 2020-AA A 2020-AA A		03/25/2023 .	Paydown		13,965	13,965	13,367	13,367	0	598	0	598	0	13,965	0	0	0	96	02/25/2039 .
43285H-AA-6 ..	HGVT 2020-AA A 2020-AA A		04/25/2023 .	Paydown		16,201	16,201	15,508	15,508	0	694	0	694	0	16,201	0	0	0	148	02/25/2039 .
43285H-AA-6 ..	HGVT 2020-AA A 2020-AA A		05/25/2023 .	Paydown		13,386	13,386	12,813	12,813	0	573	0	573	0	13,386	0	0	0	153	02/25/2039 .
43285H-AA-6 ..	HGVT 2020-AA A 2020-AA A		06/25/2023 .	Paydown		14,517	14,517	13,896	13,896	0	622	0	622	0	14,517	0	0	0	199	02/25/2039 .
43285H-AA-6 ..	HGVT 2020-AA A 2020-AA A		07/25/2023 .	Paydown		12,890	12,890	12,338	12,338	0	552	0	552	0	12,890	0	0	0	206	02/25/2039 .
43285H-AA-6 ..	HGVT 2020-AA A 2020-AA A		08/25/2023 .	Paydown		14,666	14,666	14,038	14,038	0	628	0	628	0	14,666	0	0	0	268	02/25/2039 .
43285H-AA-6 ..	HGVT 2020-AA A 2020-AA A		09/25/2023 .	Paydown		13,955	13,955	13,358	13,358	0	597	0	597	0	13,955	0	0	0	287	02/25/2039 .
43285H-AA-6 ..	HGVT 2020-AA A 2020-AA A		10/25/2023 .	Paydown		10,649	10,649	10,193	10,193	0	456	0	456	0	10,649	0	0	0	243	02/25/2039 .
43285H-AA-6 ..	HGVT 2020-AA A 2020-AA A		11/25/2023 .	Paydown		12,321	12,321	11,793	11,793	0	527	0	527	0	12,321	0	0	0	309	02/25/2039 .
43285H-AA-6 ..	HGVT 2020-AA A 2020-AA A		12/25/2023 .	Paydown		11,597	11,597	11,101	11,101	0	497	0	497	0	11,597	0	0	0	318	02/25/2039 .
43457@-AA-4 ..	WALGREENS LOUISVILLE		01/15/2023 .	Redemption		10,573	10,573	10,573	10,573	0	0	0	0	0	10,573	0	0	0	48	06/15/2030 .
43457@-AA-4 ..	WALGREENS LOUISVILLE		02/15/2023 .	Redemption		10,620	10,620	10,620	10,620	0	0	0	0	0	10,620	0	0	0	96	06/15/2030 .
43457@-AA-4 ..	WALGREENS LOUISVILLE		03/15/2023 .	Redemption		10,668	10,668	10,668	10,668	0	0	0	0	0	10,668	0	0	0	144	06/15/2030 .
43457@-AA-4 ..	WALGREENS LOUISVILLE		04/15/2023 .	Redemption		10,716	10,716	10,716	10,716	0	0	0	0	0	10,716	0	0	0	193	06/15/2030 .
43457@-AA-4 ..	WALGREENS LOUISVILLE		05/15/2023 .	Redemption		10,764	10,764	10,764	10,764	0	0	0	0	0	10,764	0	0	0	242	06/15/2030 .
43457@-AA-4 ..	WALGREENS LOUISVILLE		06/15/2023 .	Redemption		10,813	10,813	10,813	10,813	0	0	0	0	0	10,813	0	0	0	292	06/15/2030 .
43457@-AA-4 ..	WALGREENS LOUISVILLE		07/15/2023 .	Redemption		10,861	10,861	10,861	10,861	0	0	0	0	0	10,861	0	0	0	342	06/15/2030 .
43457@-AA-4 ..	WALGREENS LOUISVILLE		08/15/2023 .	Redemption		10,910	10,910	10,910	10,910	0	0	0	0	0	10,910	0	0	0	393	06/15/2030 .
43457@-AA-4 ..	WALGREENS LOUISVILLE		09/15/2023 .	Redemption		10,959	10,959	10,959	10,959	0	0	0	0	0	10,959	0	0	0	444	06/15/2030 .
43457@-AA-4 ..	WALGREENS LOUISVILLE		10/15/2023 .	Redemption		11,009	11,009	11,009	11,009	0	0	0	0	0	11,009	0	0	0	495	06/15/2030 .
43457@-AA-4 ..	WALGREENS LOUISVILLE		11/15/2023 .	Redemption		11,058	11,058	11,058	11,058	0	0	0	0	0	11,058	0	0	0	547	06/15/2030 .
43457@-AA-4 ..	WALGREENS LOUISVILLE		12/15/2023 .	Redemption		11,108	11,108	11,108	11,108	0	0	0	0	0	11,108	0	0	0	600	06/15/2030 .
43707@-AV-4 ..	HOME DEPOT		12/14/2023 .	ATHENE ANNUITY & LIFE .		4,242,856	3,850,000	5,827,911	5,660,581	0	(74,384)	0	(74,384)	0	5,586,197	0	(1,343,341)	(1,343,341)	275,526	04/01/2041 .
43730N-AA-4 ..	HPA 2022-1 B 2022-1 A		01/01/2023 .	Paydown		24,224	24,224	23,980	24,006	0	218	0	218	0	24,224	0	0	0	79	04/17/2039 .
43730N-AA-4 ..	HPA 2022-1 B 2022-1 A		02/01/2023 .	Paydown		25,099	25,099	24,846	24,874	0	226	0	226	0	25,099	0	0	0	164	04/17/2039 .
43730N-AA-4 ..	HPA 2022-1 B 2022-1 A		03/01/2023 .	Paydown		110,358	110,358	109,247	109,366	0	991	0	991	0	110,358	0	0	0	1,084	04/17/2039 .
43730N-AA-4 ..	HPA 2022-1 B 2022-1 A		04/01/2023 .	Paydown		115,812	115,812	114,646	114,771	0	1,040	0	1,040	0	115,812	0	0	0	1,517	04/17/2039 .
43730N-AA-4 ..	HPA 2022-1 B 2022-1 A		05/01/2023 .	Paydown		6,553	6,553	6,487	6,494	0	59	0	59	0	6,553	0	0	0	107	04/17/2039 .
43730N-AA-4 ..	HPA 2022-1 B 2022-1 A		07/01/2023 .	Paydown		8,424	8,424	8,339	8,349	0	76	0	76	0	8,424	0	0	0	193	04/17/2039 .
43730N-AA-4 ..	HPA 2022-1 B 2022-1 A		08/01/2023 .	Paydown		50,767	50,767	50,256	50,311	0	456	0	456	0	50,767	0	0	0	1,330	04/17/2039 .
43730N-AA-4 ..	HPA 2022-1 B 2022-1 A		09/01/2023 .	Paydown		41,014	41,014	40,601	40,646	0	368	0	368	0	41,014	0	0	0	1,209	04/17/2039 .
43730N-AA-4 ..	HPA 2022-1 B 2022-1 A		10/01/2023 .	Paydown		26,301	26,301	26,036	26,065	0	236	0	236	0	26,301	0	0	0	861	04/17/2039 .
43730N-AA-4 ..	HPA 2022-1 B 2022-1 A		11/01/2023 .	Paydown		343,380	343,380	339,924	340,295	0	3,085	0	3,085	0	343,380	0	0	0	12,370	04/17/2039 .
43730N-AA-4 ..	HPA 2022-1 B 2022-1 A		12/01/2023 .	Paydown		474,546	474,546	469,769	470,282	0	4,263	0	4,263	0	474,546	0	0	0	18,650	04/17/2039 .
43730N-AC-0 ..	HPA 2022-1 B 2022-1 B		01/01/2023 .	Paydown		15,015	15,015	14,866	14,882	0	133	0	133	0	15,015	0	0	0	54	04/17/2039 .
43730N-AC-0 ..	HPA 2022-1 B 2022-1 B		02/01/2023 .	Paydown		8,585	8,585	8,500	8,509	0	76	0	76	0	8,585	0	0	0	62	04/17/2039 .
43730N-AC-0 ..	HPA 2022-1 B 2022-1 B		03/01/2023 .	Paydown		10,933	10,933	10,825	10,836	0	97	0	97	0	10,933	0	0	0	118	04/17/2039 .
43730N-AC-0 ..	HPA 2022-1 B 2022-1 B		05/01/2023 .	Paydown		4,100	4,100	4,060	4,064	0	36	0	36	0	4,100	0	0	0	74	04/17/2039 .

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
43730N-AC-0	HPA 2022-1 B 2022-1 B		07/01/2023	Paydown		5,271	5,271	5,219	5,225	0	47	0	47	0	5,271	0	0	0	133	04/17/2039
43730N-AC-0	HPA 2022-1 B 2022-1 B		08/01/2023	Paydown		13,178	13,178	13,047	13,061	0	116	0	116	0	13,178	0	0	0	380	04/17/2039
43730N-AC-0	HPA 2022-1 B 2022-1 B		09/01/2023	Paydown		16,293	16,293	16,131	16,149	0	144	0	144	0	16,293	0	0	0	529	04/17/2039
43730N-AC-0	HPA 2022-1 B 2022-1 B		10/01/2023	Paydown		16,488	16,488	16,325	16,343	0	146	0	146	0	16,488	0	0	0	595	04/17/2039
43730N-AC-0	HPA 2022-1 B 2022-1 B		11/01/2023	Paydown		5,847	5,847	5,789	5,795	0	52	0	52	0	5,847	0	0	0	232	04/17/2039
43730N-AC-0	HPA 2022-1 B 2022-1 B		12/01/2023	Paydown		19,652	19,652	19,457	19,479	0	174	0	174	0	19,652	0	0	0	851	04/17/2039
438516-CJ-3	HONEYWELL INTERNATIONAL		04/10/2023	GOLDMAN SACHS		1,598,298	1,542,000	1,541,830	1,541,736	0	(99)	0	(99)	0	1,541,638	0	56,661	56,661	33,924	02/15/2028
44106M-AZ-5	HOSPITALITY PROPERTIES		12/11/2023	DIRECT		1,295,000	1,295,000	1,168,738	1,237,679	0	30,009	0	30,009	0	1,267,688	0	27,312	27,312	66,973	10/01/2024
443201-AA-6	HOWMET AEROSPACE		01/09/2023	ATHENE ANNUITY & LIFE		11,115,711	10,793,000	11,808,000	11,300,448	0	(4,821)	0	(4,821)	0	11,295,627	0	(179,916)	(179,916)	140,159	05/01/2025
443201-AB-4	HOWMET AEROSPACE		12/18/2023	JANE STREET ES		1,123,200	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	(126,800)	(126,800)	53,646	01/15/2029
444454-AF-9	HUGHES SATELLITE SYSTEMS		10/05/2023	RBS SECURITIES		589,950	690,000	690,000	690,000	0	0	0	0	0	690,000	0	(100,050)	(100,050)	54,474	08/01/2026
446150-AX-2	HUNTINGTON BANCSHARES		08/29/2023	JANE STREET ES		368,945	500,000	411,678	414,706	0	3,154	0	3,154	0	417,860	0	(48,915)	(48,915)	12,953	08/15/2036
446150-AX-2	HUNTINGTON BANCSHARES		11/20/2023	BANK OF AMERICA		1,066,485	1,500,000	1,235,034	1,244,119	0	12,727	0	12,727	0	1,256,846	0	(190,361)	(190,361)	47,357	08/15/2036
44644M-AH-4	HUNTINGTON NATIONAL BANK		10/25/2023	BARCLAYS CAPITAL		972,210	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(27,790)	(27,790)	53,666	11/18/2025
44644M-AJ-0	HUNTINGTON NATIONAL BANK		01/31/2023	TRUIST		1,559,722	1,502,000	1,498,470	1,498,406	0	(4)	0	(4)	0	1,498,402	0	61,320	61,320	17,444	01/10/2030
448579-AG-7	HYATT HOTELS		12/18/2023	JANE STREET ES		7,253,625	7,500,000	7,489,950	7,493,549	0	908	0	908	0	7,494,457	0	(240,832)	(240,832)	414,714	09/15/2028
454889-AQ-9	INDIANA MICHIGAN POWER		12/12/2023	BARCLAYS CAPITAL		3,432,280	4,000,000	4,079,274	4,072,343	0	(1,834)	0	(1,834)	0	4,070,509	0	(638,229)	(638,229)	226,994	03/15/2046
45687A-AJ-1	INGERSOLL-RAND		03/20/2023	DIRECT		5,000,000	5,000,000	5,412,623	5,025,246	0	(12,413)	0	(12,413)	0	5,012,833	0	(12,833)	(12,833)	56,076	06/15/2023
45687A-AJ-1	INGERSOLL-RAND		03/20/2023	DIRECT		2,000,000	2,000,000	2,137,802	2,010,773	0	(5,286)	0	(5,286)	0	2,005,488	0	(5,488)	(5,488)	22,431	06/15/2023
45866F-AN-4	INTERCONTINENTAL EXCHANGE		02/02/2023	WELLS FARGO		798,500	1,000,000	808,650	817,271	0	1,499	0	1,499	0	818,770	0	(20,270)	(20,270)	7,246	09/15/2032
459506-AC-5	INTL FLAVOR & FRAGRANCES		05/01/2023	Maturity		7,839,000	7,839,000	7,842,955	7,838,669	0	331	0	331	0	7,839,000	0	0	0	125,424	05/01/2023
459506-AC-5	INTL FLAVOR & FRAGRANCES		05/01/2023	Maturity		5,677,000	5,677,000	5,672,004	5,676,492	0	509	0	509	0	5,677,000	0	0	0	90,832	05/01/2023
460690-BP-4	INTERPUBLIC GROUP		12/18/2023	JANE STREET ES		529,454	540,000	538,196	538,834	0	171	0	171	0	539,004	0	(9,550)	(9,550)	30,620	10/01/2028
461070-AP-9	INTERSTATE POWER		12/18/2023	JANE STREET ES		5,199,180	5,370,000	5,826,074	5,662,859	0	(48,316)	0	(48,316)	0	5,614,543	0	(415,363)	(415,363)	271,543	09/26/2028
46266T-AA-6	IQVIA		01/23/2023	ATHENE ANNUITY & LIFE		2,919,375	3,000,000	3,075,750	3,028,182	0	(1,263)	0	(1,263)	0	3,026,920	0	(107,545)	(107,545)	28,333	05/15/2027
46284V-AJ-0	IRON MOUNTAIN		11/06/2023	MORGAN STANLEY		448,585	500,000	526,250	520,498	0	(2,411)	0	(2,411)	0	518,087	0	(69,502)	(69,502)	34,490	07/15/2030
464338-AA-6	ISKANDAR VENTURES		01/15/2023	Redemption		66,199	66,199	66,199	66,199	0	0	0	0	0	66,199	0	0	0	188	07/15/2040
464338-AA-6	ISKANDAR VENTURES		02/15/2023	Redemption		66,237	66,237	66,237	66,237	0	0	0	0	0	66,237	0	0	0	376	07/15/2040
464338-AA-6	ISKANDAR VENTURES		03/15/2023	Redemption		66,276	66,276	66,276	66,276	0	0	0	0	0	66,276	0	0	0	565	07/15/2040
464338-AA-6	ISKANDAR VENTURES		04/15/2023	Redemption		66,314	66,314	66,314	66,314	0	0	0	0	0	66,314	0	0	0	754	07/15/2040
464338-AA-6	ISKANDAR VENTURES		05/15/2023	Redemption		66,352	66,352	66,352	66,352	0	0	0	0	0	66,352	0	0	0	943	07/15/2040
464338-AA-6	ISKANDAR VENTURES		06/15/2023	Redemption		66,392	66,392	66,392	66,392	0	0	0	0	0	66,392	0	0	0	1,132	07/15/2040
464338-AA-6	ISKANDAR VENTURES		07/15/2023	Redemption		67,127	67,127	67,127	67,127	0	0	0	0	0	67,127	0	0	0	1,335	07/15/2040
464338-AA-6	ISKANDAR VENTURES		08/15/2023	Redemption		67,167	67,167	67,167	67,167	0	0	0	0	0	67,167	0	0	0	1,527	07/15/2040
464338-AA-6	ISKANDAR VENTURES		09/15/2023	Redemption		67,205	67,205	67,205	67,205	0	0	0	0	0	67,205	0	0	0	1,719	07/15/2040
464338-AA-6	ISKANDAR VENTURES		10/15/2023	Redemption		67,244	67,244	67,244	67,244	0	0	0	0	0	67,244	0	0	0	1,911	07/15/2040
464338-AA-6	ISKANDAR VENTURES		11/15/2023	Redemption		67,283	67,283	67,283	67,283	0	0	0	0	0	67,283	0	0	0	2,103	07/15/2040
464338-AA-6	ISKANDAR VENTURES		12/15/2023	Redemption		67,322	67,322	67,322	67,322	0	0	0	0	0	67,322	0	0	0	2,296	07/15/2040
465685-AG-0	ITC HOLDINGS		06/16/2023	Call 100.0000		10,000,000	10,000,000	9,971,500	9,998,283	0	1,256	0	1,256	0	9,999,539	0	461	461	388,125	07/01/2023
465685-AG-0	ITC HOLDINGS		06/20/2023	Call 100.0000		4,000,000	4,000,000	3,988,600	3,999,313	0	549	0	549	0	3,999,862	0	138	138	155,250	07/01/2023
465685-AG-0	ITC HOLDINGS		06/20/2023	Call 100.0000		4,000,000	4,000,000	3,988,600	3,999,313	0	549	0	549	0	3,999,862	0	138	138	155,250	07/01/2023
465685-AG-0	ITC HOLDINGS		06/20/2023	Call 100.0000		3,000,000	3,000,000	2,991,450	2,999,485	0	412	0	412	0	2,999,897	0	103	103	116,438	07/01/2023
465685-AK-1	ITC HOLDINGS		12/18/2023	JANE STREET ES		3,025,711	3,158,000	3,153,737	3,156,341	0	421	0	421	0	3,156,762	0	(131,051)	(131,051)	99,784	06/30/2026
46590M-AT-7	JPMCC 2016-JP2 XA		01/16/2023	Paydown		0	0	3,249	2,428	0	(2,428)	0	(2,428)	0	0	0	0	0	67	08/15/2049
46590M-AT-7	JPMCC 2016-JP2 XA		02/15/2023	Paydown		0	0	3,262	2,438	0	(2,438)	0	(2,438)	0	0	0	0	0	134	08/15/2049
46590M-AT-7	JPMCC 2016-JP2 XA		03/15/2023	Paydown		0	0	639	477	0	(477)	0	(477)	0	0	0	0	0	39	08/15/2049
46590M-AT-7	JPMCC 2016-JP2 XA		04/17/2023	Paydown		0	0	3,292	2,460	0	(2,460)	0	(2,460)	0	0	0	0	0	276	08/15/2049
46590M-AT-7	JPMCC 2016-JP2 XA		05/15/2023	Paydown		0	0	3,558	2,659	0	(2,659)	0	(2,659)	0	0	0	0	0	371	08/15/2049
46590M-AT-7	JPMCC 2016-JP2 XA		06/15/2023	Paydown		0	0	196,668	146,963	0	(146,963)	0	(146,963)	0	0	0	0	0	24,909	08/15/2049

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46590M-AT-7	JPMCC 2016-JP2 XA		07/17/2023	Paydown		0	0	3,063	2,289	0	(2,289)	0	(2,289)	0	0	0	0	0	452	08/15/2049
46590M-AT-7	JPMCC 2016-JP2 XA		08/15/2023	Paydown		0	0	2,846	2,127	0	(2,127)	0	(2,127)	0	0	0	0	0	484	08/15/2049
46590M-AT-7	JPMCC 2016-JP2 XA		11/01/2023	Paydown		0	0	10,975	8,201	0	(8,201)	0	(8,201)	0	0	0	0	0	2,587	08/15/2049
46590M-AT-7	JPMCC 2016-JP2 XA		12/01/2023	Paydown		0	0	3,479	2,600	0	(2,600)	0	(2,600)	0	0	0	0	0	892	08/15/2049
46590U-AB-8	HENDR 2018-2A B		01/16/2023	Paydown		30,103	30,103	30,093	30,093	0	10	0	10	0	30,103	0	0	0	126	10/15/2077
46590U-AB-8	HENDR 2018-2A B		02/15/2023	Paydown		28,876	28,876	28,867	28,867	0	9	0	9	0	28,876	0	0	0	226	10/15/2077
46590U-AB-8	HENDR 2018-2A B		03/15/2023	Paydown		23,792	23,792	23,785	23,785	0	8	0	8	0	23,792	0	0	0	280	10/15/2077
46590U-AB-8	HENDR 2018-2A B		04/17/2023	Paydown		16,300	16,300	16,294	16,294	0	5	0	5	0	16,300	0	0	0	260	10/15/2077
46590U-AB-8	HENDR 2018-2A B		05/15/2023	Paydown		16,524	16,524	16,518	16,518	0	5	0	5	0	16,524	0	0	0	324	10/15/2077
46590U-AB-8	HENDR 2018-2A B		06/15/2023	Paydown		21,903	21,903	21,896	21,896	0	7	0	7	0	21,903	0	0	0	515	10/15/2077
46590U-AB-8	HENDR 2018-2A B		07/17/2023	Paydown		35,110	35,110	35,099	35,099	0	11	0	11	0	35,110	0	0	0	972	10/15/2077
46590U-AB-8	HENDR 2018-2A B		08/15/2023	Paydown		20,510	20,510	20,503	20,503	0	7	0	7	0	20,510	0	0	0	643	10/15/2077
46590U-AB-8	HENDR 2018-2A B		09/15/2023	Paydown		31,141	31,141	31,131	31,131	0	10	0	10	0	31,141	0	0	0	1,098	10/15/2077
46590U-AB-8	HENDR 2018-2A B		10/16/2023	Paydown		22,920	22,920	22,913	22,913	0	7	0	7	0	22,920	0	0	0	901	10/15/2077
46590U-AB-8	HENDR 2018-2A B		11/15/2023	Paydown		14,875	14,875	14,870	14,870	0	5	0	5	0	14,875	0	0	0	641	10/15/2077
46590U-AB-8	HENDR 2018-2A B		12/15/2023	Paydown		25,267	25,267	25,259	25,259	0	8	0	8	0	25,267	0	0	0	1,188	10/15/2077
46590X-AE-6	JBS USA		01/25/2023	JP MORGAN		380,360	500,000	499,835	499,821	0	14	0	14	0	499,834	0	(119,474)	(119,474)	10,634	02/02/2052
46590X-AH-9	JBS USA		08/16/2023	HSBC SECURITIES		234,748	250,000	245,348	245,462	0	268	0	268	0	245,729	0	(10,982)	(10,982)	16,611	04/01/2033
46590X-AN-6	JBS USA		09/08/2023	GOLDMAN SACHS		5,116,620	6,000,000	5,901,960	5,913,431	0	9,042	0	9,042	0	5,922,473	0	(805,853)	(805,853)	200,000	02/02/2029
46590X-AR-7	JBS USA		08/16/2023	JEFFERIES & COMPANY		1,142,985	1,287,000	1,275,298	1,276,228	0	1,589	0	1,589	0	1,277,817	0	(134,832)	(134,832)	35,035	01/15/2027
46591W-AA-5	HENDR 2020-A1 A		01/15/2023	Paydown		202,763	202,763	198,771	199,049	0	3,714	0	3,714	0	202,763	0	0	0	499	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		01/15/2023	Paydown		101,382	101,382	99,386	99,524	0	1,857	0	1,857	0	101,382	0	0	0	250	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		01/15/2023	Paydown		202,763	202,763	198,771	199,049	0	3,714	0	3,714	0	202,763	0	0	0	499	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		02/15/2023	Paydown		189,657	189,657	185,923	186,183	0	3,474	0	3,474	0	189,657	0	0	0	876	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		02/15/2023	Paydown		94,829	94,829	92,962	93,091	0	1,737	0	1,737	0	94,829	0	0	0	438	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		02/15/2023	Paydown		189,657	189,657	185,923	186,183	0	3,474	0	3,474	0	189,657	0	0	0	876	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		03/15/2023	Paydown		74,791	74,791	73,318	73,421	0	1,370	0	1,370	0	74,791	0	0	0	518	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		03/15/2023	Paydown		37,395	37,395	36,659	36,710	0	685	0	685	0	37,395	0	0	0	259	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		03/15/2023	Paydown		74,791	74,791	73,318	73,421	0	1,370	0	1,370	0	74,791	0	0	0	518	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		04/15/2023	Paydown		97,549	97,549	95,629	95,763	0	1,787	0	1,787	0	97,549	0	0	0	916	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		04/15/2023	Paydown		48,775	48,775	47,814	47,881	0	893	0	893	0	48,775	0	0	0	458	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		04/15/2023	Paydown		97,549	97,549	95,629	95,762	0	1,787	0	1,787	0	97,549	0	0	0	916	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		05/15/2023	Paydown		67,689	67,689	66,356	66,449	0	1,240	0	1,240	0	67,689	0	0	0	781	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		05/15/2023	Paydown		33,844	33,844	33,178	33,224	0	620	0	620	0	33,844	0	0	0	391	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		05/15/2023	Paydown		67,689	67,689	66,356	66,449	0	1,240	0	1,240	0	67,689	0	0	0	781	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		06/15/2023	Paydown		178,300	178,300	174,789	175,034	0	3,266	0	3,266	0	178,300	0	0	0	2,469	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		06/15/2023	Paydown		89,150	89,150	87,395	87,517	0	1,633	0	1,633	0	89,150	0	0	0	1,235	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		06/15/2023	Paydown		178,300	178,300	174,789	175,034	0	3,266	0	3,266	0	178,300	0	0	0	2,469	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		07/15/2023	Paydown		264,689	264,689	259,478	259,841	0	4,849	0	4,849	0	264,689	0	0	0	4,318	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		07/15/2023	Paydown		132,345	132,345	129,739	129,920	0	2,424	0	2,424	0	132,345	0	0	0	2,159	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		07/15/2023	Paydown		264,689	264,689	259,478	259,841	0	4,849	0	4,849	0	264,689	0	0	0	4,318	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		08/15/2023	Paydown		307,405	307,405	301,353	301,774	0	5,631	0	5,631	0	307,405	0	0	0	5,677	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		08/15/2023	Paydown		153,703	153,703	150,677	150,887	0	2,816	0	2,816	0	153,703	0	0	0	2,838	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		08/15/2023	Paydown		307,405	307,405	301,353	301,774	0	5,631	0	5,631	0	307,405	0	0	0	5,677	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		09/15/2023	Paydown		201,998	201,998	198,022	198,298	0	3,700	0	3,700	0	201,998	0	0	0	4,197	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		09/15/2023	Paydown		100,999	100,999	99,011	99,149	0	1,850	0	1,850	0	100,999	0	0	0	2,098	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		09/15/2023	Paydown		201,998	201,998	198,022	198,298	0	3,700	0	3,700	0	201,998	0	0	0	4,197	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		10/15/2023	Paydown		173,877	173,877	170,454	170,692	0	3,185	0	3,185	0	173,877	0	0	0	4,027	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		10/15/2023	Paydown		86,939	86,939	85,227	85,346	0	1,593	0	1,593	0	86,939	0	0	0	2,014	01/01/2070

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46591W-AA-5	HENDR 2020-A1 A		10/15/2023	Paydown		173,877	173,877	170,454	170,692	0	3,185	0	3,185	0	173,877	0	0	0	4,027	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		11/15/2023	Paydown		135,523	135,523	132,855	133,041	0	2,483	0	2,483	0	135,523	0	0	0	3,441	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		11/15/2023	Paydown		67,762	67,762	66,428	66,520	0	1,241	0	1,241	0	67,762	0	0	0	1,721	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		11/15/2023	Paydown		135,523	135,523	132,855	133,041	0	2,483	0	2,483	0	135,523	0	0	0	3,441	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		12/15/2023	Paydown		297,551	297,551	291,693	292,100	0	5,451	0	5,451	0	297,551	0	0	0	8,242	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		12/15/2023	Paydown		148,775	148,775	145,846	146,050	0	2,725	0	2,725	0	148,775	0	0	0	4,121	01/01/2070
46591W-AA-5	HENDR 2020-A1 A		12/15/2023	Paydown		297,551	297,551	291,693	292,100	0	5,451	0	5,451	0	297,551	0	0	0	8,242	01/01/2070
46591W-AB-3	HENDR 2020-A2 A		01/15/2023	Paydown		179,429	179,429	186,606	186,185	0	(6,756)	0	(6,756)	0	179,429	0	0	0	537	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		01/15/2023	Paydown		89,715	89,715	93,303	93,092	0	(3,378)	0	(3,378)	0	89,715	0	0	0	269	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		01/15/2023	Paydown		179,429	179,429	186,607	186,185	0	(6,756)	0	(6,756)	0	179,429	0	0	0	537	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		02/15/2023	Paydown		163,837	163,837	170,390	170,005	0	(6,169)	0	(6,169)	0	163,837	0	0	0	920	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		02/15/2023	Paydown		81,918	81,918	85,195	85,003	0	(3,084)	0	(3,084)	0	81,918	0	0	0	460	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		02/15/2023	Paydown		163,837	163,837	170,390	170,005	0	(6,169)	0	(6,169)	0	163,837	0	0	0	920	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		03/15/2023	Paydown		192,344	192,344	200,037	199,586	0	(7,242)	0	(7,242)	0	192,344	0	0	0	1,620	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		03/15/2023	Paydown		96,172	96,172	100,019	99,793	0	(3,621)	0	(3,621)	0	96,172	0	0	0	810	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		03/15/2023	Paydown		192,343	192,343	200,037	199,585	0	(7,242)	0	(7,242)	0	192,343	0	0	0	1,621	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		04/15/2023	Paydown		107,465	107,465	111,764	111,512	0	(4,046)	0	(4,046)	0	107,465	0	0	0	1,227	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		04/15/2023	Paydown		54,842	54,842	57,035	56,907	0	(2,065)	0	(2,065)	0	54,842	0	0	0	623	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		04/15/2023	Paydown		107,466	107,466	111,764	111,512	0	(4,046)	0	(4,046)	0	107,466	0	0	0	1,227	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		05/15/2023	Paydown		120,530	120,530	125,352	125,068	0	(4,538)	0	(4,538)	0	120,530	0	0	0	1,692	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		05/15/2023	Paydown		59,156	59,156	61,522	61,383	0	(2,227)	0	(2,227)	0	59,156	0	0	0	831	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		05/15/2023	Paydown		120,530	120,530	125,351	125,068	0	(4,538)	0	(4,538)	0	120,530	0	0	0	1,692	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		06/15/2023	Paydown		110,544	110,544	114,966	114,707	0	(4,162)	0	(4,162)	0	110,544	0	0	0	1,863	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		06/15/2023	Paydown		55,272	55,272	57,483	57,353	0	(2,081)	0	(2,081)	0	55,272	0	0	0	931	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		06/15/2023	Paydown		110,544	110,544	114,966	114,707	0	(4,162)	0	(4,162)	0	110,544	0	0	0	1,863	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		07/15/2023	Paydown		142,792	142,792	148,504	148,168	0	(5,376)	0	(5,376)	0	142,792	0	0	0	2,834	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		07/15/2023	Paydown		71,396	71,396	74,252	74,084	0	(2,688)	0	(2,688)	0	71,396	0	0	0	1,417	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		07/15/2023	Paydown		142,792	142,792	148,504	148,168	0	(5,376)	0	(5,376)	0	142,792	0	0	0	2,834	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		08/15/2023	Paydown		314,749	314,749	327,339	326,600	0	(11,851)	0	(11,851)	0	314,749	0	0	0	7,071	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		08/15/2023	Paydown		157,375	157,375	163,670	163,300	0	(5,925)	0	(5,925)	0	157,375	0	0	0	3,536	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		08/15/2023	Paydown		314,749	314,749	327,339	326,600	0	(11,851)	0	(11,851)	0	314,749	0	0	0	7,071	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		09/15/2023	Paydown		113,136	113,136	117,661	117,396	0	(4,260)	0	(4,260)	0	113,136	0	0	0	2,859	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		09/15/2023	Paydown		56,568	56,568	58,831	58,698	0	(2,130)	0	(2,130)	0	56,568	0	0	0	1,430	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		09/15/2023	Paydown		113,136	113,136	117,661	117,396	0	(4,260)	0	(4,260)	0	113,136	0	0	0	2,859	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		10/15/2023	Paydown		196,263	196,263	204,113	203,652	0	(7,390)	0	(7,390)	0	196,263	0	0	0	5,530	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		10/15/2023	Paydown		98,131	98,131	102,057	101,826	0	(3,695)	0	(3,695)	0	98,131	0	0	0	2,765	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		10/15/2023	Paydown		196,263	196,263	204,113	203,652	0	(7,390)	0	(7,390)	0	196,263	0	0	0	5,530	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		11/15/2023	Paydown		240,798	240,798	250,430	249,865	0	(9,066)	0	(9,066)	0	240,798	0	0	0	7,439	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		11/15/2023	Paydown		120,399	120,399	125,215	124,932	0	(4,533)	0	(4,533)	0	120,399	0	0	0	3,719	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		11/15/2023	Paydown		240,798	240,798	250,430	249,865	0	(9,066)	0	(9,066)	0	240,798	0	0	0	7,439	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		12/15/2023	Paydown		209,550	209,550	217,932	217,440	0	(7,890)	0	(7,890)	0	209,550	0	0	0	7,062	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		12/15/2023	Paydown		104,775	104,775	108,966	108,720	0	(3,945)	0	(3,945)	0	104,775	0	0	0	3,531	12/15/2079
46591W-AB-3	HENDR 2020-A2 A		12/15/2023	Paydown		209,550	209,550	217,932	217,440	0	(7,890)	0	(7,890)	0	209,550	0	0	0	7,062	12/15/2079
466159-AA-8	HENDR 2010-2A A		01/15/2023	Paydown		26,807	26,807	26,796	26,803	0	4	0	4	0	26,807	0	0	0	91	01/15/2048
466159-AA-8	HENDR 2010-2A A		02/15/2023	Paydown		24,963	24,963	24,953	24,960	0	4	0	4	0	24,963	0	0	0	169	01/15/2048
466159-AA-8	HENDR 2010-2A A		03/15/2023	Paydown		17,983	17,983	17,975	17,980	0	3	0	3	0	17,983	0	0	0	183	01/15/2048
466159-AA-8	HENDR 2010-2A A		04/15/2023	Paydown		26,284	26,284	26,273	26,280	0	4	0	4	0	26,284	0	0	0	357	01/15/2048
466159-AA-8	HENDR 2010-2A A		05/15/2023	Paydown		12,802	12,802	12,797	12,800	0	2	0	2	0	12,802	0	0	0	217	01/15/2048
466159-AA-8	HENDR 2010-2A A		06/15/2023	Paydown		31,859	31,859	31,846	31,854	0	5	0	5	0	31,859	0	0	0	648	01/15/2048

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
466159-AA-8	HENDR 2010-2A A		07/15/2023	Paydown		18,972	18,972	18,964	18,969	0	3	0	3	0	18,972	0	0	0	450	01/15/2048
466159-AA-8	HENDR 2010-2A A		08/15/2023	Paydown		25,410	25,410	25,400	25,407	0	4	0	4	0	25,410	0	0	0	689	01/15/2048
466159-AA-8	HENDR 2010-2A A		09/15/2023	Paydown		20,644	20,644	20,636	20,641	0	3	0	3	0	20,644	0	0	0	630	01/15/2048
466159-AA-8	HENDR 2010-2A A		10/15/2023	Paydown		32,770	32,770	32,757	32,766	0	5	0	5	0	32,770	0	0	0	1,112	01/15/2048
466159-AA-8	HENDR 2010-2A A		11/15/2023	Paydown		24,690	24,690	24,680	24,686	0	4	0	4	0	24,690	0	0	0	921	01/15/2048
466159-AA-8	HENDR 2010-2A A		12/15/2023	Paydown		18,435	18,435	18,428	18,433	0	3	0	3	0	18,435	0	0	0	750	01/15/2048
466159-AB-6	HENDR 2010-2A B		01/15/2023	Paydown		4,909	4,909	4,907	4,908	0	1	0	1	0	4,909	0	0	0	30	01/15/2050
466159-AB-6	HENDR 2010-2A B		02/15/2023	Paydown		4,571	4,571	4,570	4,571	0	0	0	0	0	4,571	0	0	0	57	01/15/2050
466159-AB-6	HENDR 2010-2A B		03/15/2023	Paydown		3,293	3,293	3,292	3,293	0	0	0	0	0	3,293	0	0	0	61	01/15/2050
466159-AB-6	HENDR 2010-2A B		04/15/2023	Paydown		4,813	4,813	4,811	4,813	0	1	0	1	0	4,813	0	0	0	120	01/15/2050
466159-AB-6	HENDR 2010-2A B		05/15/2023	Paydown		2,344	2,344	2,344	2,344	0	0	0	0	0	2,344	0	0	0	73	01/15/2050
466159-AB-6	HENDR 2010-2A B		06/15/2023	Paydown		5,834	5,834	5,832	5,833	0	1	0	1	0	5,834	0	0	0	217	01/15/2050
466159-AB-6	HENDR 2010-2A B		07/15/2023	Paydown		3,474	3,474	3,473	3,474	0	0	0	0	0	3,474	0	0	0	151	01/15/2050
466159-AB-6	HENDR 2010-2A B		08/15/2023	Paydown		4,653	4,653	4,651	4,653	0	0	0	0	0	4,653	0	0	0	231	01/15/2050
466159-AB-6	HENDR 2010-2A B		09/15/2023	Paydown		3,780	3,780	3,779	3,780	0	0	0	0	0	3,780	0	0	0	211	01/15/2050
466159-AB-6	HENDR 2010-2A B		10/15/2023	Paydown		6,001	6,001	5,999	6,000	0	1	0	1	0	6,001	0	0	0	373	01/15/2050
466159-AB-6	HENDR 2010-2A B		11/15/2023	Paydown		4,521	4,521	4,520	4,521	0	0	0	0	0	4,521	0	0	0	309	01/15/2050
466159-AB-6	HENDR 2010-2A B		12/15/2023	Paydown		3,376	3,376	3,375	3,375	0	0	0	0	0	3,376	0	0	0	252	01/15/2050
46616M-AA-8	HENDR 2010-3A A		01/15/2023	Paydown		12,053	12,053	12,050	12,052	0	1	0	1	0	12,053	0	0	0	38	12/15/2048
46616M-AA-8	HENDR 2010-3A A		02/15/2023	Paydown		16,282	16,282	16,279	16,281	0	1	0	1	0	16,282	0	0	0	104	12/15/2048
46616M-AA-8	HENDR 2010-3A A		03/15/2023	Paydown		11,536	11,536	11,533	11,535	0	1	0	1	0	11,536	0	0	0	110	12/15/2048
46616M-AA-8	HENDR 2010-3A A		04/15/2023	Paydown		13,138	13,138	13,136	13,137	0	1	0	1	0	13,138	0	0	0	167	12/15/2048
46616M-AA-8	HENDR 2010-3A A		05/15/2023	Paydown		7,340	7,340	7,339	7,340	0	1	0	1	0	7,340	0	0	0	117	12/15/2048
46616M-AA-8	HENDR 2010-3A A		06/15/2023	Paydown		14,106	14,106	14,103	14,105	0	1	0	1	0	14,106	0	0	0	269	12/15/2048
46616M-AA-8	HENDR 2010-3A A		07/15/2023	Paydown		23,004	23,004	23,000	23,003	0	2	0	2	0	23,004	0	0	0	513	12/15/2048
46616M-AA-8	HENDR 2010-3A A		08/15/2023	Paydown		20,812	20,812	20,808	20,811	0	1	0	1	0	20,812	0	0	0	530	12/15/2048
46616M-AA-8	HENDR 2010-3A A		09/15/2023	Paydown		18,872	18,872	18,869	18,871	0	1	0	1	0	18,872	0	0	0	541	12/15/2048
46616M-AA-8	HENDR 2010-3A A		10/15/2023	Paydown		11,150	11,150	11,147	11,149	0	1	0	1	0	11,150	0	0	0	355	12/15/2048
46616M-AA-8	HENDR 2010-3A A		11/15/2023	Paydown		21,011	21,011	21,007	21,010	0	2	0	2	0	21,011	0	0	0	736	12/15/2048
46616M-AA-8	HENDR 2010-3A A		12/15/2023	Paydown		10,446	10,446	10,444	10,445	0	1	0	1	0	10,446	0	0	0	399	12/15/2048
46616M-AB-6	HENDR 2010-3A B		01/15/2023	Paydown		6,203	6,203	6,203	6,203	0	0	0	0	0	6,203	0	0	0	35	12/15/2050
46616M-AB-6	HENDR 2010-3A B		02/15/2023	Paydown		8,380	8,380	8,380	8,380	0	0	0	0	0	8,380	0	0	0	96	12/15/2050
46616M-AB-6	HENDR 2010-3A B		03/15/2023	Paydown		5,937	5,937	5,937	5,937	0	0	0	0	0	5,937	0	0	0	102	12/15/2050
46616M-AB-6	HENDR 2010-3A B		04/15/2023	Paydown		6,762	6,762	6,762	6,762	0	0	0	0	0	6,762	0	0	0	154	12/15/2050
46616M-AB-6	HENDR 2010-3A B		05/15/2023	Paydown		3,778	3,778	3,778	3,778	0	0	0	0	0	3,778	0	0	0	108	12/15/2050
46616M-AB-6	HENDR 2010-3A B		06/15/2023	Paydown		7,260	7,260	7,260	7,260	0	0	0	0	0	7,260	0	0	0	249	12/15/2050
46616M-AB-6	HENDR 2010-3A B		07/15/2023	Paydown		11,840	11,840	11,840	11,840	0	0	0	0	0	11,840	0	0	0	473	12/15/2050
46616M-AB-6	HENDR 2010-3A B		08/15/2023	Paydown		10,712	10,712	10,711	10,712	0	0	0	0	0	10,712	0	0	0	489	12/15/2050
46616M-AB-6	HENDR 2010-3A B		09/15/2023	Paydown		9,713	9,713	9,713	9,713	0	0	0	0	0	9,713	0	0	0	499	12/15/2050
46616M-AB-6	HENDR 2010-3A B		10/15/2023	Paydown		5,739	5,739	5,738	5,738	0	0	0	0	0	5,739	0	0	0	328	12/15/2050
46616M-AB-6	HENDR 2010-3A B		11/15/2023	Paydown		10,814	10,814	10,814	10,814	0	0	0	0	0	10,814	0	0	0	679	12/15/2050
46616M-AB-6	HENDR 2010-3A B		12/15/2023	Paydown		5,377	5,377	5,376	5,376	0	0	0	0	0	5,377	0	0	0	368	12/15/2050
46616P-AA-1	HENDR 2011-1A A		01/15/2023	Paydown		49,442	49,442	49,429	49,432	0	9	0	9	0	49,442	0	0	0	194	10/15/2056
46616P-AA-1	HENDR 2011-1A A		02/15/2023	Paydown		30,349	30,349	30,341	30,343	0	6	0	6	0	30,349	0	0	0	238	10/15/2056
46616P-AA-1	HENDR 2011-1A A		03/15/2023	Paydown		25,431	25,431	25,425	25,426	0	5	0	5	0	25,431	0	0	0	299	10/15/2056
46616P-AA-1	HENDR 2011-1A A		04/15/2023	Paydown		27,113	27,113	27,106	27,108	0	5	0	5	0	27,113	0	0	0	425	10/15/2056
46616P-AA-1	HENDR 2011-1A A		05/15/2023	Paydown		18,971	18,971	18,967	18,968	0	4	0	4	0	18,971	0	0	0	372	10/15/2056
46616P-AA-1	HENDR 2011-1A A		06/15/2023	Paydown		28,598	28,598	28,590	28,592	0	5	0	5	0	28,598	0	0	0	672	10/15/2056
46616P-AA-1	HENDR 2011-1A A		07/15/2023	Paydown		28,698	28,698	28,690	28,692	0	5	0	5	0	28,698	0	0	0	787	10/15/2056

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46616P-AA-1	HENDR 2011-1A A		08/15/2023	Paydown		23,345	23,345	23,339	23,341	0	4	0	4	0	23,345	0	0	0	732	10/15/2056
46616P-AA-1	HENDR 2011-1A A		09/15/2023	Paydown		63,268	63,268	63,252	63,256	0	12	0	12	0	63,268	0	0	0	2,230	10/15/2056
46616P-AA-1	HENDR 2011-1A A		10/15/2023	Paydown		32,255	32,255	32,247	32,249	0	6	0	6	0	32,255	0	0	0	1,263	10/15/2056
46616P-AA-1	HENDR 2011-1A A		11/15/2023	Paydown		47,873	47,873	47,861	47,864	0	9	0	9	0	47,873	0	0	0	2,063	10/15/2056
46616P-AA-1	HENDR 2011-1A A		12/15/2023	Paydown		25,002	25,002	24,995	24,997	0	5	0	5	0	25,002	0	0	0	1,175	10/15/2056
46616Y-AA-2	HENDR 2012-2A A		01/15/2023	Paydown		22,444	22,444	22,436	22,438	0	6	0	6	0	22,444	0	0	0	72	10/15/2059
46616Y-AA-2	HENDR 2012-2A A		01/15/2023	Paydown		22,444	22,444	22,436	22,438	0	6	0	6	0	22,444	0	0	0	72	10/15/2059
46616Y-AA-2	HENDR 2012-2A A		02/15/2023	Paydown		37,503	37,503	37,490	37,494	0	10	0	10	0	37,503	0	0	0	240	10/15/2059
46616Y-AA-2	HENDR 2012-2A A		02/15/2023	Paydown		37,503	37,503	37,490	37,494	0	10	0	10	0	37,503	0	0	0	240	10/15/2059
46616Y-AA-2	HENDR 2012-2A A		03/15/2023	Paydown		35,005	35,005	34,993	34,996	0	9	0	9	0	35,005	0	0	0	336	10/15/2059
46616Y-AA-2	HENDR 2012-2A A		03/15/2023	Paydown		35,005	35,005	34,993	34,996	0	9	0	9	0	35,005	0	0	0	336	10/15/2059
46616Y-AA-2	HENDR 2012-2A A		04/15/2023	Paydown		17,724	17,724	17,718	17,720	0	5	0	5	0	17,724	0	0	0	227	10/15/2059
46616Y-AA-2	HENDR 2012-2A A		04/15/2023	Paydown		17,724	17,724	17,718	17,720	0	5	0	5	0	17,724	0	0	0	227	10/15/2059
46616Y-AA-2	HENDR 2012-2A A		05/15/2023	Paydown		25,160	25,160	25,151	25,154	0	6	0	6	0	25,160	0	0	0	403	10/15/2059
46616Y-AA-2	HENDR 2012-2A A		05/15/2023	Paydown		25,160	25,160	25,151	25,154	0	6	0	6	0	25,160	0	0	0	403	10/15/2059
46616Y-AA-2	HENDR 2012-2A A		06/15/2023	Paydown		49,091	49,091	49,075	49,079	0	13	0	13	0	49,091	0	0	0	943	10/15/2059
46616Y-AA-2	HENDR 2012-2A A		06/15/2023	Paydown		49,091	49,091	49,075	49,079	0	13	0	13	0	49,091	0	0	0	943	10/15/2059
46616Y-AA-2	HENDR 2012-2A A		07/15/2023	Paydown		22,873	22,873	22,865	22,867	0	6	0	6	0	22,873	0	0	0	512	10/15/2059
46616Y-AA-2	HENDR 2012-2A A		07/15/2023	Paydown		22,873	22,873	22,865	22,867	0	6	0	6	0	22,873	0	0	0	512	10/15/2059
46616Y-AA-2	HENDR 2012-2A A		08/15/2023	Paydown		15,278	15,278	15,273	15,274	0	4	0	4	0	15,278	0	0	0	391	10/15/2059
46616Y-AA-2	HENDR 2012-2A A		08/15/2023	Paydown		15,278	15,278	15,273	15,274	0	4	0	4	0	15,278	0	0	0	391	10/15/2059
46616Y-AA-2	HENDR 2012-2A A		09/15/2023	Paydown		12,261	12,261	12,257	12,258	0	3	0	3	0	12,261	0	0	0	353	10/15/2059
46616Y-AA-2	HENDR 2012-2A A		09/15/2023	Paydown		12,261	12,261	12,257	12,258	0	3	0	3	0	12,261	0	0	0	353	10/15/2059
46616Y-AA-2	HENDR 2012-2A A		10/15/2023	Paydown		24,155	24,155	24,147	24,149	0	6	0	6	0	24,155	0	0	0	773	10/15/2059
46616Y-AA-2	HENDR 2012-2A A		10/15/2023	Paydown		24,155	24,155	24,147	24,149	0	6	0	6	0	24,155	0	0	0	773	10/15/2059
46616Y-AA-2	HENDR 2012-2A A		11/15/2023	Paydown		22,388	22,388	22,380	22,382	0	6	0	6	0	22,388	0	0	0	788	10/15/2059
46616Y-AA-2	HENDR 2012-2A A		11/15/2023	Paydown		22,388	22,388	22,380	22,382	0	6	0	6	0	22,388	0	0	0	788	10/15/2059
46616Y-AA-2	HENDR 2012-2A A		12/15/2023	Paydown		38,548	38,548	38,535	38,538	0	10	0	10	0	38,548	0	0	0	1,480	10/15/2059
46616Y-AA-2	HENDR 2012-2A A		12/15/2023	Paydown		38,548	38,548	38,535	38,538	0	10	0	10	0	38,548	0	0	0	1,480	10/15/2059
46616Y-AC-8	HENDR 2012-2A B		01/15/2023	Paydown		16,419	16,419	16,407	16,411	0	8	0	8	0	16,419	0	0	0	93	10/17/2061
46616Y-AC-8	HENDR 2012-2A B		02/15/2023	Paydown		27,435	27,435	27,416	27,423	0	13	0	13	0	27,435	0	0	0	310	10/17/2061
46616Y-AC-8	HENDR 2012-2A B		03/15/2023	Paydown		25,608	25,608	25,590	25,596	0	12	0	12	0	25,608	0	0	0	433	10/17/2061
46616Y-AC-8	HENDR 2012-2A B		04/15/2023	Paydown		12,966	12,966	12,957	12,960	0	6	0	6	0	12,966	0	0	0	293	10/17/2061
46616Y-AC-8	HENDR 2012-2A B		05/15/2023	Paydown		18,406	18,406	18,393	18,397	0	9	0	9	0	18,406	0	0	0	519	10/17/2061
46616Y-AC-8	HENDR 2012-2A B		06/15/2023	Paydown		35,913	35,913	35,888	35,896	0	17	0	17	0	35,913	0	0	0	1,216	10/17/2061
46616Y-AC-8	HENDR 2012-2A B		07/15/2023	Paydown		16,733	16,733	16,721	16,725	0	8	0	8	0	16,733	0	0	0	661	10/17/2061
46616Y-AC-8	HENDR 2012-2A B		08/15/2023	Paydown		11,177	11,177	11,169	11,172	0	5	0	5	0	11,177	0	0	0	504	10/17/2061
46616Y-AC-8	HENDR 2012-2A B		09/15/2023	Paydown		8,969	8,969	8,963	8,965	0	4	0	4	0	8,969	0	0	0	455	10/17/2061
46616Y-AC-8	HENDR 2012-2A B		10/15/2023	Paydown		17,671	17,671	17,659	17,663	0	8	0	8	0	17,671	0	0	0	997	10/17/2061
46616Y-AC-8	HENDR 2012-2A B		11/15/2023	Paydown		16,378	16,378	16,366	16,370	0	8	0	8	0	16,378	0	0	0	1,016	10/17/2061
46616Y-AC-8	HENDR 2012-2A B		12/15/2023	Paydown		28,200	28,200	28,180	28,187	0	13	0	13	0	28,200	0	0	0	1,909	10/17/2061
46617A-AB-1	HENDR 2012-3A B		01/01/2023	Paydown		18,859	18,859	18,859	18,859	0	0	0	0	0	18,859	0	0	0	1	09/15/2067
46617A-AB-1	HENDR 2012-3A B		01/16/2023	Paydown		21,586	21,586	21,586	21,586	0	0	0	0	0	21,586	0	0	0	120	09/15/2067
46617A-AB-1	HENDR 2012-3A B		02/15/2023	Paydown		14,419	14,419	14,419	14,419	0	0	0	0	0	14,419	0	0	0	149	09/15/2067
46617A-AB-1	HENDR 2012-3A B		03/15/2023	Paydown		14,810	14,810	14,810	14,810	0	0	0	0	0	14,810	0	0	0	229	09/15/2067
46617A-AB-1	HENDR 2012-3A B		04/17/2023	Paydown		6,696	6,696	6,696	6,696	0	0	0	0	0	6,696	0	0	0	140	09/15/2067
46617A-AB-1	HENDR 2012-3A B		05/15/2023	Paydown		9,938	9,938	9,938	9,938	0	0	0	0	0	9,938	0	0	0	256	09/15/2067
46617A-AB-1	HENDR 2012-3A B		06/15/2023	Paydown		9,442	9,442	9,442	9,442	0	0	0	0	0	9,442	0	0	0	292	09/15/2067
46617A-AB-1	HENDR 2012-3A B		07/17/2023	Paydown		13,208	13,208	13,208	13,208	0	0	0	0	0	13,208	0	0	0	481	09/15/2067

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46617A-AB-1	HENDR 2012-3A B		08/15/2023	Paydown		18,489	18,489	18,489	18,489	0	0	0	0	0	18,489	0	0	0	762	09/15/2067
46617A-AB-1	HENDR 2012-3A B		09/15/2023	Paydown		11,747	11,747	11,747	11,747	0	0	0	0	0	11,747	0	0	0	544	09/15/2067
46617A-AB-1	HENDR 2012-3A B		10/16/2023	Paydown		24,306	24,306	24,306	24,306	0	0	0	0	0	24,306	0	0	0	1,255	09/15/2067
46617A-AB-1	HENDR 2012-3A B		11/15/2023	Paydown		9,159	9,159	9,159	9,159	0	0	0	0	0	9,159	0	0	0	518	09/15/2067
46617A-AB-1	HENDR 2012-3A B		12/15/2023	Paydown		9,841	9,841	9,841	9,841	0	0	0	0	0	9,841	0	0	0	608	09/15/2067
46617F-AA-2	HENDR 2013-1A A		01/16/2023	Paydown		31,181	31,181	31,159	31,159	0	22	0	22	0	31,181	0	0	0	89	04/15/2067
46617F-AA-2	HENDR 2013-1A A		02/15/2023	Paydown		37,686	37,686	37,660	37,660	0	26	0	26	0	37,686	0	0	0	202	04/15/2067
46617F-AA-2	HENDR 2013-1A A		03/15/2023	Paydown		26,946	26,946	26,927	26,927	0	19	0	19	0	26,946	0	0	0	217	04/15/2067
46617F-AA-2	HENDR 2013-1A A		04/17/2023	Paydown		21,516	21,516	21,501	21,501	0	15	0	15	0	21,516	0	0	0	235	04/15/2067
46617F-AA-2	HENDR 2013-1A A		05/15/2023	Paydown		17,685	17,685	17,673	17,673	0	12	0	12	0	17,685	0	0	0	237	04/15/2067
46617F-AA-2	HENDR 2013-1A A		06/15/2023	Paydown		37,873	37,873	37,847	37,847	0	26	0	26	0	37,873	0	0	0	610	04/15/2067
46617F-AA-2	HENDR 2013-1A A		07/17/2023	Paydown		34,581	34,581	34,557	34,557	0	24	0	24	0	34,581	0	0	0	656	04/15/2067
46617F-AA-2	HENDR 2013-1A A		08/15/2023	Paydown		29,946	29,946	29,925	29,925	0	21	0	21	0	29,946	0	0	0	643	04/15/2067
46617F-AA-2	HENDR 2013-1A A		09/15/2023	Paydown		33,132	33,132	33,109	33,109	0	23	0	23	0	33,132	0	0	0	800	04/15/2067
46617F-AA-2	HENDR 2013-1A A		10/16/2023	Paydown		29,251	29,251	29,231	29,231	0	20	0	20	0	29,251	0	0	0	788	04/15/2067
46617F-AA-2	HENDR 2013-1A A		11/15/2023	Paydown		19,466	19,466	19,453	19,453	0	14	0	14	0	19,466	0	0	0	575	04/15/2067
46617F-AA-2	HENDR 2013-1A A		12/15/2023	Paydown		40,880	40,880	40,851	40,851	0	28	0	28	0	40,880	0	0	0	1,316	04/15/2067
46617J-AA-4	HENDR 2013-2A A		01/16/2023	Paydown		33,136	33,136	33,136	33,136	0	0	0	0	0	33,136	0	0	0	124	03/15/2062
46617J-AA-4	HENDR 2013-2A A		02/15/2023	Paydown		32,491	32,491	32,491	32,491	0	0	0	0	0	32,491	0	0	0	228	03/15/2062
46617J-AA-4	HENDR 2013-2A A		03/15/2023	Paydown		26,636	26,636	26,636	26,636	0	0	0	0	0	26,636	0	0	0	280	03/15/2062
46617J-AA-4	HENDR 2013-2A A		04/17/2023	Paydown		42,393	42,393	42,393	42,393	0	0	0	0	0	42,393	0	0	0	605	03/15/2062
46617J-AA-4	HENDR 2013-2A A		05/15/2023	Paydown		17,969	17,969	17,969	17,969	0	0	0	0	0	17,969	0	0	0	315	03/15/2062
46617J-AA-4	HENDR 2013-2A A		06/15/2023	Paydown		30,864	30,864	30,864	30,864	0	0	0	0	0	30,864	0	0	0	650	03/15/2062
46617J-AA-4	HENDR 2013-2A A		07/17/2023	Paydown		17,200	17,200	17,200	17,200	0	0	0	0	0	17,200	0	0	0	426	03/15/2062
46617J-AA-4	HENDR 2013-2A A		08/15/2023	Paydown		24,895	24,895	24,895	24,895	0	0	0	0	0	24,895	0	0	0	699	03/15/2062
46617J-AA-4	HENDR 2013-2A A		09/15/2023	Paydown		29,227	29,227	29,227	29,227	0	0	0	0	0	29,227	0	0	0	923	03/15/2062
46617J-AA-4	HENDR 2013-2A A		10/16/2023	Paydown		16,287	16,287	16,287	16,287	0	0	0	0	0	16,287	0	0	0	573	03/15/2062
46617J-AA-4	HENDR 2013-2A A		11/15/2023	Paydown		13,340	13,340	13,340	13,340	0	0	0	0	0	13,340	0	0	0	515	03/15/2062
46617J-AA-4	HENDR 2013-2A A		12/15/2023	Paydown		19,714	19,714	19,714	19,714	0	0	0	0	0	19,714	0	0	0	830	03/15/2062
46617J-AB-2	HENDR 2013-2A B		01/01/2023	Paydown		11,614	11,614	11,614	11,614	0	0	0	0	0	11,614	0	0	0	0	03/17/2064
46617J-AB-2	HENDR 2013-2A B		01/15/2023	Paydown		21,598	21,598	21,598	21,598	0	0	0	0	0	21,598	0	0	0	110	03/17/2064
46617J-AB-2	HENDR 2013-2A B		02/15/2023	Paydown		21,178	21,178	21,178	21,178	0	0	0	0	0	21,178	0	0	0	201	03/17/2064
46617J-AB-2	HENDR 2013-2A B		03/15/2023	Paydown		17,361	17,361	17,361	17,361	0	0	0	0	0	17,361	0	0	0	247	03/17/2064
46617J-AB-2	HENDR 2013-2A B		04/15/2023	Paydown		27,632	27,632	27,632	27,632	0	0	0	0	0	27,632	0	0	0	533	03/17/2064
46617J-AB-2	HENDR 2013-2A B		05/15/2023	Paydown		11,712	11,712	11,712	11,712	0	0	0	0	0	11,712	0	0	0	277	03/17/2064
46617J-AB-2	HENDR 2013-2A B		06/15/2023	Paydown		20,117	20,117	20,117	20,117	0	0	0	0	0	20,117	0	0	0	572	03/17/2064
46617J-AB-2	HENDR 2013-2A B		07/15/2023	Paydown		11,211	11,211	11,211	11,211	0	0	0	0	0	11,211	0	0	0	375	03/17/2064
46617J-AB-2	HENDR 2013-2A B		08/15/2023	Paydown		16,226	16,226	16,226	16,226	0	0	0	0	0	16,226	0	0	0	615	03/17/2064
46617J-AB-2	HENDR 2013-2A B		09/15/2023	Paydown		19,050	19,050	19,050	19,050	0	0	0	0	0	19,050	0	0	0	812	03/17/2064
46617J-AB-2	HENDR 2013-2A B		10/15/2023	Paydown		10,616	10,616	10,616	10,616	0	0	0	0	0	10,616	0	0	0	504	03/17/2064
46617J-AB-2	HENDR 2013-2A B		11/15/2023	Paydown		8,695	8,695	8,695	8,695	0	0	0	0	0	8,695	0	0	0	453	03/17/2064
46617J-AB-2	HENDR 2013-2A B		12/15/2023	Paydown		12,849	12,849	12,849	12,849	0	0	0	0	0	12,849	0	0	0	730	03/17/2064
46617L-AA-9	HENDR 2013-3A A		01/16/2023	Paydown		16,566	16,566	16,553	16,565	0	1	0	1	0	16,566	0	0	0	60	01/17/2073
46617L-AA-9	HENDR 2013-3A A		01/16/2023	Paydown		11,369	11,369	11,360	11,368	0	1	0	1	0	11,369	0	0	0	41	01/17/2073
46617L-AA-9	HENDR 2013-3A A		01/16/2023	Paydown		7,796	7,796	7,796	7,796	0	0	0	0	0	7,796	0	0	0	28	01/17/2073
46617L-AA-9	HENDR 2013-3A A		02/15/2023	Paydown		14,645	14,645	14,633	14,644	0	1	0	1	0	14,645	0	0	0	100	01/17/2073
46617L-AA-9	HENDR 2013-3A A		02/15/2023	Paydown		10,050	10,050	10,042	10,050	0	1	0	1	0	10,050	0	0	0	68	01/17/2073
46617L-AA-9	HENDR 2013-3A A		02/15/2023	Paydown		6,892	6,892	6,892	6,892	0	0	0	0	0	6,892	0	0	0	47	01/17/2073
46617L-AA-9	HENDR 2013-3A A		03/15/2023	Paydown		35,358	35,358	35,329	35,356	0	2	0	2	0	35,358	0	0	0	361	01/17/2073

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46617L-AA-9	HENDR 2013-3A A		03/15/2023	Paydown		24,265	24,265	24,246	24,264	0	1	0	1	0	24,265	0	0	0	248	01/17/2073
46617L-AA-9	HENDR 2013-3A A		03/15/2023	Paydown		16,639	16,639	16,639	16,639	0	0	0	0	0	16,639	0	0	0	170	01/17/2073
46617L-AA-9	HENDR 2013-3A A		04/17/2023	Paydown		21,185	21,185	21,167	21,183	0	1	0	1	0	21,185	0	0	0	293	01/17/2073
46617L-AA-9	HENDR 2013-3A A		04/17/2023	Paydown		14,538	14,538	14,527	14,538	0	1	0	1	0	14,538	0	0	0	201	01/17/2073
46617L-AA-9	HENDR 2013-3A A		04/17/2023	Paydown		9,969	9,969	9,969	9,969	0	0	0	0	0	9,969	0	0	0	138	01/17/2073
46617L-AA-9	HENDR 2013-3A A		05/15/2023	Paydown		16,756	16,756	16,742	16,755	0	1	0	1	0	16,756	0	0	0	285	01/17/2073
46617L-AA-9	HENDR 2013-3A A		05/15/2023	Paydown		11,499	11,499	11,490	11,499	0	1	0	1	0	11,499	0	0	0	195	01/17/2073
46617L-AA-9	HENDR 2013-3A A		05/15/2023	Paydown		7,885	7,885	7,885	7,885	0	0	0	0	0	7,885	0	0	0	134	01/17/2073
46617L-AA-9	HENDR 2013-3A A		06/15/2023	Paydown		19,607	19,607	19,591	19,606	0	1	0	1	0	19,607	0	0	0	400	01/17/2073
46617L-AA-9	HENDR 2013-3A A		06/15/2023	Paydown		13,456	13,456	13,445	13,455	0	1	0	1	0	13,456	0	0	0	275	01/17/2073
46617L-AA-9	HENDR 2013-3A A		06/15/2023	Paydown		9,227	9,227	9,227	9,227	0	0	0	0	0	9,227	0	0	0	188	01/17/2073
46617L-AA-9	HENDR 2013-3A A		07/17/2023	Paydown		20,903	20,903	20,886	20,902	0	1	0	1	0	20,903	0	0	0	502	01/17/2073
46617L-AA-9	HENDR 2013-3A A		07/17/2023	Paydown		14,345	14,345	14,334	14,344	0	1	0	1	0	14,345	0	0	0	345	01/17/2073
46617L-AA-9	HENDR 2013-3A A		07/17/2023	Paydown		9,837	9,837	9,837	9,837	0	0	0	0	0	9,837	0	0	0	236	01/17/2073
46617L-AA-9	HENDR 2013-3A A		08/15/2023	Paydown		20,783	20,783	20,766	20,782	0	1	0	1	0	20,783	0	0	0	565	01/17/2073
46617L-AA-9	HENDR 2013-3A A		08/15/2023	Paydown		9,780	9,780	9,780	9,780	0	0	0	0	0	9,780	0	0	0	266	01/17/2073
46617L-AA-9	HENDR 2013-3A A		08/15/2023	Paydown		14,263	14,263	14,252	14,262	0	1	0	1	0	14,263	0	0	0	388	01/17/2073
46617L-AA-9	HENDR 2013-3A A		09/15/2023	Paydown		16,439	16,439	16,426	16,438	0	1	0	1	0	16,439	0	0	0	503	01/17/2073
46617L-AA-9	HENDR 2013-3A A		09/15/2023	Paydown		11,282	11,282	11,273	11,281	0	1	0	1	0	11,282	0	0	0	345	01/17/2073
46617L-AA-9	HENDR 2013-3A A		09/15/2023	Paydown		7,736	7,736	7,736	7,736	0	0	0	0	0	7,736	0	0	0	237	01/17/2073
46617L-AA-9	HENDR 2013-3A A		10/16/2023	Paydown		19,597	19,597	19,581	19,596	0	1	0	1	0	19,597	0	0	0	669	01/17/2073
46617L-AA-9	HENDR 2013-3A A		10/16/2023	Paydown		13,449	13,449	13,438	13,448	0	1	0	1	0	13,449	0	0	0	459	01/17/2073
46617L-AA-9	HENDR 2013-3A A		10/16/2023	Paydown		9,222	9,222	9,222	9,222	0	0	0	0	0	9,222	0	0	0	315	01/17/2073
46617L-AA-9	HENDR 2013-3A A		11/15/2023	Paydown		10,433	10,433	10,424	10,432	0	1	0	1	0	10,433	0	0	0	390	01/17/2073
46617L-AA-9	HENDR 2013-3A A		11/15/2023	Paydown		7,160	7,160	7,154	7,159	0	0	0	0	0	7,160	0	0	0	268	01/17/2073
46617L-AA-9	HENDR 2013-3A A		11/15/2023	Paydown		4,910	4,910	4,910	4,910	0	0	0	0	0	4,910	0	0	0	184	01/17/2073
46617L-AA-9	HENDR 2013-3A A		12/15/2023	Paydown		15,492	15,492	15,479	15,491	0	1	0	1	0	15,492	0	0	0	632	01/17/2073
46617L-AA-9	HENDR 2013-3A A		12/15/2023	Paydown		10,632	10,632	10,623	10,631	0	1	0	1	0	10,632	0	0	0	434	01/17/2073
46617L-AA-9	HENDR 2013-3A A		12/15/2023	Paydown		7,290	7,290	7,290	7,290	0	0	0	0	0	7,290	0	0	0	297	01/17/2073
46617T-AA-2	HENDR 2014-1A A		01/15/2023	Paydown		20,469	20,469	20,457	20,469	0	0	0	0	0	20,469	0	0	0	68	03/15/2063
46617T-AA-2	HENDR 2014-1A A		02/15/2023	Paydown		29,159	29,159	29,142	29,159	0	0	0	0	0	29,159	0	0	0	192	03/15/2063
46617T-AA-2	HENDR 2014-1A A		03/15/2023	Paydown		15,299	15,299	15,291	15,299	0	0	0	0	0	15,299	0	0	0	151	03/15/2063
46617T-AA-2	HENDR 2014-1A A		04/15/2023	Paydown		25,657	25,657	25,642	25,657	0	0	0	0	0	25,657	0	0	0	339	03/15/2063
46617T-AA-2	HENDR 2014-1A A		05/15/2023	Paydown		18,697	18,697	18,686	18,697	0	0	0	0	0	18,697	0	0	0	309	03/15/2063
46617T-AA-2	HENDR 2014-1A A		06/15/2023	Paydown		18,625	18,625	18,614	18,625	0	0	0	0	0	18,625	0	0	0	369	03/15/2063
46617T-AA-2	HENDR 2014-1A A		07/15/2023	Paydown		21,344	21,344	21,332	21,344	0	0	0	0	0	21,344	0	0	0	493	03/15/2063
46617T-AA-2	HENDR 2014-1A A		08/15/2023	Paydown		20,246	20,246	20,235	20,246	0	0	0	0	0	20,246	0	0	0	534	03/15/2063
46617T-AA-2	HENDR 2014-1A A		09/15/2023	Paydown		12,640	12,640	12,633	12,640	0	0	0	0	0	12,640	0	0	0	375	03/15/2063
46617T-AA-2	HENDR 2014-1A A		10/15/2023	Paydown		14,314	14,314	14,306	14,314	0	0	0	0	0	14,314	0	0	0	472	03/15/2063
46617T-AA-2	HENDR 2014-1A A		11/15/2023	Paydown		15,904	15,904	15,895	15,904	0	0	0	0	0	15,904	0	0	0	577	03/15/2063
46617T-AA-2	HENDR 2014-1A A		12/15/2023	Paydown		20,750	20,750	20,739	20,750	0	0	0	0	0	20,750	0	0	0	822	03/15/2063
46617T-AB-0	HENDR 2014-1A B		01/15/2023	Paydown		13,206	13,206	13,195	13,206	0	0	0	0	0	13,206	0	0	0	54	03/16/2065
46617T-AB-0	HENDR 2014-1A B		02/15/2023	Paydown		18,812	18,812	18,797	18,812	0	0	0	0	0	18,812	0	0	0	155	03/16/2065
46617T-AB-0	HENDR 2014-1A B		03/15/2023	Paydown		9,870	9,870	9,863	9,870	0	0	0	0	0	9,870	0	0	0	122	03/16/2065
46617T-AB-0	HENDR 2014-1A B		04/15/2023	Paydown		16,553	16,553	16,540	16,553	0	0	0	0	0	16,553	0	0	0	273	03/16/2065
46617T-AB-0	HENDR 2014-1A B		05/15/2023	Paydown		12,063	12,063	12,053	12,063	0	0	0	0	0	12,063	0	0	0	248	03/16/2065
46617T-AB-0	HENDR 2014-1A B		06/15/2023	Paydown		12,016	12,016	12,007	12,016	0	0	0	0	0	12,016	0	0	0	297	03/16/2065
46617T-AB-0	HENDR 2014-1A B		07/15/2023	Paydown		13,770	13,770	13,759	13,770	0	0	0	0	0	13,770	0	0	0	397	03/16/2065
46617T-AB-0	HENDR 2014-1A B		08/15/2023	Paydown		13,062	13,062	13,052	13,062	0	0	0	0	0	13,062	0	0	0	430	03/16/2065

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46617T-AB-0	HENDR 2014-1A B		09/15/2023	Paydown		8,155	8,155	8,148	8,155	0	0	0	0	0	8,155	0	0	0	302	03/16/2065
46617T-AB-0	HENDR 2014-1A B		10/15/2023	Paydown		9,235	9,235	9,228	9,235	0	0	0	0	0	9,235	0	0	0	380	03/16/2065
46617T-AB-0	HENDR 2014-1A B		11/15/2023	Paydown		10,261	10,261	10,253	10,261	0	0	0	0	0	10,261	0	0	0	465	03/16/2065
46617T-AB-0	HENDR 2014-1A B		12/15/2023	Paydown		13,387	13,387	13,377	13,387	0	0	0	0	0	13,387	0	0	0	661	03/16/2065
46618A-AA-2	HENDR 2014-2A A		01/15/2023	Paydown		132,694	132,694	132,608	132,608	0	86	0	86	0	132,694	0	0	0	399	01/17/2073
46618A-AA-2	HENDR 2014-2A A		01/15/2023	Paydown		88,463	88,463	88,405	88,405	0	57	0	57	0	88,463	0	0	0	266	01/17/2073
46618A-AA-2	HENDR 2014-2A A		02/15/2023	Paydown		17,962	17,962	17,951	17,951	0	12	0	12	0	17,962	0	0	0	108	01/17/2073
46618A-AA-2	HENDR 2014-2A A		02/15/2023	Paydown		11,975	11,975	11,967	11,967	0	8	0	8	0	11,975	0	0	0	72	01/17/2073
46618A-AA-2	HENDR 2014-2A A		03/15/2023	Paydown		20,152	20,152	20,138	20,138	0	13	0	13	0	20,152	0	0	0	182	01/17/2073
46618A-AA-2	HENDR 2014-2A A		03/15/2023	Paydown		13,434	13,434	13,426	13,426	0	9	0	9	0	13,434	0	0	0	121	01/17/2073
46618A-AA-2	HENDR 2014-2A A		04/15/2023	Paydown		30,097	30,097	30,078	30,078	0	20	0	20	0	30,097	0	0	0	362	01/17/2073
46618A-AA-2	HENDR 2014-2A A		04/15/2023	Paydown		20,065	20,065	20,052	20,052	0	13	0	13	0	20,065	0	0	0	241	01/17/2073
46618A-AA-2	HENDR 2014-2A A		05/15/2023	Paydown		20,689	20,689	20,676	20,676	0	13	0	13	0	20,689	0	0	0	311	01/17/2073
46618A-AA-2	HENDR 2014-2A A		05/15/2023	Paydown		13,793	13,793	13,784	13,784	0	9	0	9	0	13,793	0	0	0	207	01/17/2073
46618A-AA-2	HENDR 2014-2A A		06/15/2023	Paydown		14,053	14,053	14,044	14,044	0	9	0	9	0	14,053	0	0	0	254	01/17/2073
46618A-AA-2	HENDR 2014-2A A		06/15/2023	Paydown		9,369	9,369	9,363	9,363	0	6	0	6	0	9,369	0	0	0	169	01/17/2073
46618A-AA-2	HENDR 2014-2A A		07/15/2023	Paydown		14,039	14,039	14,030	14,030	0	9	0	9	0	14,039	0	0	0	296	01/17/2073
46618A-AA-2	HENDR 2014-2A A		07/15/2023	Paydown		9,359	9,359	9,353	9,353	0	6	0	6	0	9,359	0	0	0	197	01/17/2073
46618A-AA-2	HENDR 2014-2A A		08/15/2023	Paydown		13,797	13,797	13,788	13,788	0	9	0	9	0	13,797	0	0	0	332	01/17/2073
46618A-AA-2	HENDR 2014-2A A		08/15/2023	Paydown		9,198	9,198	9,192	9,192	0	6	0	6	0	9,198	0	0	0	221	01/17/2073
46618A-AA-2	HENDR 2014-2A A		09/15/2023	Paydown		9,376	9,376	9,370	9,370	0	6	0	6	0	9,376	0	0	0	254	01/17/2073
46618A-AA-2	HENDR 2014-2A A		09/15/2023	Paydown		6,251	6,251	6,247	6,247	0	4	0	4	0	6,251	0	0	0	169	01/17/2073
46618A-AA-2	HENDR 2014-2A A		10/15/2023	Paydown		9,238	9,238	9,232	9,232	0	6	0	6	0	9,238	0	0	0	278	01/17/2073
46618A-AA-2	HENDR 2014-2A A		10/15/2023	Paydown		6,159	6,159	6,155	6,155	0	4	0	4	0	6,159	0	0	0	185	01/17/2073
46618A-AA-2	HENDR 2014-2A A		11/15/2023	Paydown		11,420	11,420	11,412	11,412	0	7	0	7	0	11,420	0	0	0	378	01/17/2073
46618A-AA-2	HENDR 2014-2A A		11/15/2023	Paydown		7,613	7,613	7,608	7,608	0	5	0	5	0	7,613	0	0	0	252	01/17/2073
46618A-AA-2	HENDR 2014-2A A		12/15/2023	Paydown		22,376	22,376	22,361	22,361	0	15	0	15	0	22,376	0	0	0	808	01/17/2073
46618A-AA-2	HENDR 2014-2A A		12/15/2023	Paydown		14,917	14,917	14,908	14,908	0	10	0	10	0	14,917	0	0	0	539	01/17/2073
46618A-AB-0	HENDR 2014-2A B		01/15/2023	Paydown		74,954	74,954	74,919	74,924	0	31	0	31	0	74,954	0	0	0	280	01/15/2075
46618A-AB-0	HENDR 2014-2A B		02/15/2023	Paydown		10,146	10,146	10,141	10,142	0	4	0	4	0	10,146	0	0	0	76	01/15/2075
46618A-AB-0	HENDR 2014-2A B		03/15/2023	Paydown		11,383	11,383	11,378	11,378	0	5	0	5	0	11,383	0	0	0	128	01/15/2075
46618A-AB-0	HENDR 2014-2A B		04/15/2023	Paydown		17,001	17,001	16,993	16,994	0	7	0	7	0	17,001	0	0	0	254	01/15/2075
46618A-AB-0	HENDR 2014-2A B		05/15/2023	Paydown		11,687	11,687	11,681	11,682	0	5	0	5	0	11,687	0	0	0	218	01/15/2075
46618A-AB-0	HENDR 2014-2A B		06/15/2023	Paydown		7,938	7,938	7,934	7,935	0	3	0	3	0	7,938	0	0	0	178	01/15/2075
46618A-AB-0	HENDR 2014-2A B		07/15/2023	Paydown		7,930	7,930	7,926	7,927	0	3	0	3	0	7,930	0	0	0	207	01/15/2075
46618A-AB-0	HENDR 2014-2A B		08/15/2023	Paydown		7,794	7,794	7,790	7,790	0	3	0	3	0	7,794	0	0	0	233	01/15/2075
46618A-AB-0	HENDR 2014-2A B		09/15/2023	Paydown		5,296	5,296	5,294	5,294	0	2	0	2	0	5,296	0	0	0	178	01/15/2075
46618A-AB-0	HENDR 2014-2A B		10/15/2023	Paydown		5,218	5,218	5,216	5,216	0	2	0	2	0	5,218	0	0	0	195	01/15/2075
46618A-AB-0	HENDR 2014-2A B		11/15/2023	Paydown		6,451	6,451	6,448	6,448	0	3	0	3	0	6,451	0	0	0	265	01/15/2075
46618A-AB-0	HENDR 2014-2A B		12/15/2023	Paydown		12,639	12,639	12,634	12,634	0	5	0	5	0	12,639	0	0	0	566	01/15/2075
466247-AG-8	JPMMT 2003-A1 4A4		01/01/2023	Paydown		1,586	1,586	1,530	1,557	0	29	0	29	0	1,586	0	0	0	4	10/25/2033
466247-AG-8	JPMMT 2003-A1 4A4		02/01/2023	Paydown		1,821	1,821	1,757	1,788	0	33	0	33	0	1,821	0	0	0	10	10/25/2033
466247-AG-8	JPMMT 2003-A1 4A4		03/01/2023	Paydown		1,615	1,615	1,558	1,586	0	29	0	29	0	1,615	0	0	0	14	10/25/2033
466247-AG-8	JPMMT 2003-A1 4A4		04/24/2023	ATHENE ANNUITY & LIFE		226,508	230,428	222,325	226,251	0	257	0	257	0	226,508	0	0	0	2,997	10/25/2033
466247-LX-9	JPMMT 2005-A1 5A2		01/01/2023	Paydown		5,782	5,782	5,574	5,782	0	0	0	0	0	5,782	0	0	0	21	02/25/2035
466247-LX-9	JPMMT 2005-A1 5A2		02/01/2023	Paydown		5,803	5,803	5,594	5,803	0	0	0	0	0	5,803	0	0	0	42	02/25/2035
466247-LX-9	JPMMT 2005-A1 5A2		03/01/2023	Paydown		5,824	5,824	5,615	5,824	0	0	0	0	0	5,824	0	0	0	63	02/25/2035
466247-LX-9	JPMMT 2005-A1 5A2		04/01/2023	Paydown		6,063	6,063	5,845	6,063	0	0	0	0	0	6,063	0	0	0	87	02/25/2035
466247-LX-9	JPMMT 2005-A1 5A2		05/01/2023	Paydown		5,638	5,638	5,435	5,638	0	0	0	0	0	5,638	0	0	0	101	02/25/2035

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
466247-LX-9	JPMMT 2005-A1 5A2		06/01/2023	Paydown		5,883	5,883	5,672	5,883	0	0	0	0	0	5,883	0	0	0	127	02/25/2035
466247-LX-9	JPMMT 2005-A1 5A2		07/01/2023	Paydown		6,127	6,127	5,907	6,127	0	0	0	0	0	6,127	0	0	0	154	02/25/2035
466247-LX-9	JPMMT 2005-A1 5A2		08/01/2023	Paydown		5,703	5,703	5,498	5,703	0	0	0	0	0	5,703	0	0	0	164	02/25/2035
466247-LX-9	JPMMT 2005-A1 5A2		09/01/2023	Paydown		6,009	6,009	5,793	6,009	0	0	0	0	0	6,009	0	0	0	197	02/25/2035
466247-LX-9	JPMMT 2005-A1 5A2		10/01/2023	Paydown		5,587	5,587	5,386	5,587	0	0	0	0	0	5,587	0	0	0	206	02/25/2035
466247-LX-9	JPMMT 2005-A1 5A2		11/01/2023	Paydown		368,504	368,504	355,261	368,504	0	0	0	0	0	368,504	0	0	0	15,272	02/25/2035
466247-LX-9	JPMMT 2005-A1 5A2		12/01/2023	Paydown		3,266	3,266	3,149	3,266	0	0	0	0	0	3,266	0	0	0	153	02/25/2035
466247-NV-1	JPMMT 2005-A2 5A2		01/01/2023	Paydown		568	568	538	568	0	0	0	0	0	568	0	0	0	2	04/25/2035
466247-NV-1	JPMMT 2005-A2 5A2		01/01/2023	Paydown		568	568	538	568	0	0	0	0	0	568	0	0	0	2	04/25/2035
466247-NV-1	JPMMT 2005-A2 5A2		02/01/2023	Paydown		503	503	476	503	0	0	0	0	0	503	0	0	0	3	04/25/2035
466247-NV-1	JPMMT 2005-A2 5A2		02/01/2023	Paydown		503	503	476	503	0	0	0	0	0	503	0	0	0	3	04/25/2035
466247-NV-1	JPMMT 2005-A2 5A2		03/01/2023	Paydown		566	566	536	566	0	0	0	0	0	566	0	0	0	6	04/25/2035
466247-NV-1	JPMMT 2005-A2 5A2		03/01/2023	Paydown		566	566	536	566	0	0	0	0	0	566	0	0	0	6	04/25/2035
466247-NV-1	JPMMT 2005-A2 5A2		04/01/2023	Paydown		565	565	535	565	0	0	0	0	0	565	0	0	0	8	04/25/2035
466247-NV-1	JPMMT 2005-A2 5A2		04/01/2023	Paydown		565	565	535	565	0	0	0	0	0	565	0	0	0	8	04/25/2035
466247-NV-1	JPMMT 2005-A2 5A2		05/01/2023	Paydown		561	561	531	561	0	0	0	0	0	561	0	0	0	10	04/25/2035
466247-NV-1	JPMMT 2005-A2 5A2		05/01/2023	Paydown		561	561	531	561	0	0	0	0	0	561	0	0	0	10	04/25/2035
466247-NV-1	JPMMT 2005-A2 5A2		06/01/2023	Paydown		560	560	530	560	0	0	0	0	0	560	0	0	0	12	04/25/2035
466247-NV-1	JPMMT 2005-A2 5A2		06/01/2023	Paydown		560	560	530	560	0	0	0	0	0	560	0	0	0	12	04/25/2035
466247-NV-1	JPMMT 2005-A2 5A2		07/01/2023	Paydown		696	696	659	696	0	0	0	0	0	696	0	0	0	17	04/25/2035
466247-NV-1	JPMMT 2005-A2 5A2		07/01/2023	Paydown		696	696	659	696	0	0	0	0	0	696	0	0	0	17	04/25/2035
466247-NV-1	JPMMT 2005-A2 5A2		08/01/2023	Paydown		416	416	394	416	0	0	0	0	0	416	0	0	0	12	04/25/2035
466247-NV-1	JPMMT 2005-A2 5A2		08/01/2023	Paydown		416	416	394	416	0	0	0	0	0	416	0	0	0	12	04/25/2035
466247-NV-1	JPMMT 2005-A2 5A2		09/01/2023	Paydown		546	546	517	546	0	0	0	0	0	546	0	0	0	18	04/25/2035
466247-NV-1	JPMMT 2005-A2 5A2		09/01/2023	Paydown		546	546	517	546	0	0	0	0	0	546	0	0	0	18	04/25/2035
466247-NV-1	JPMMT 2005-A2 5A2		10/01/2023	Paydown		535	535	507	535	0	0	0	0	0	535	0	0	0	20	04/25/2035
466247-NV-1	JPMMT 2005-A2 5A2		10/01/2023	Paydown		535	535	507	535	0	0	0	0	0	535	0	0	0	20	04/25/2035
466247-NV-1	JPMMT 2005-A2 5A2		11/01/2023	Paydown		533	533	505	533	0	0	0	0	0	533	0	0	0	23	04/25/2035
466247-NV-1	JPMMT 2005-A2 5A2		11/01/2023	Paydown		533	533	505	533	0	0	0	0	0	533	0	0	0	23	04/25/2035
466247-NV-1	JPMMT 2005-A2 5A2		12/01/2023	Paydown		543	543	514	543	0	0	0	0	0	543	0	0	0	26	04/25/2035
466247-NV-1	JPMMT 2005-A2 5A2		12/01/2023	Paydown		543	543	514	543	0	0	0	0	0	543	0	0	0	26	04/25/2035
466247-UW-1	JPMMT 2005-S2 2A4		01/01/2023	Paydown		2,707	2,707	2,524	1,919	0	788	0	788	0	2,707	0	0	0	12	09/25/2035
466247-UW-1	JPMMT 2005-S2 2A4		02/01/2023	Paydown		2,596	2,596	2,420	1,840	0	755	0	755	0	2,596	0	0	0	24	09/25/2035
466247-UW-1	JPMMT 2005-S2 2A4		03/01/2023	Paydown		2,074	2,074	1,934	1,471	0	604	0	604	0	2,074	0	0	0	29	09/25/2035
466247-UW-1	JPMMT 2005-S2 2A4		04/01/2023	Paydown		19,636	19,636	18,308	13,921	0	5,715	0	5,715	0	19,636	0	0	0	360	09/25/2035
466247-UW-1	JPMMT 2005-S2 2A4		05/01/2023	Paydown		1,410	1,410	1,315	1,000	0	410	0	410	0	1,410	0	0	0	32	09/25/2035
466247-UW-1	JPMMT 2005-S2 2A4		06/01/2023	Paydown		3,024	3,024	2,819	2,144	0	880	0	880	0	3,024	0	0	0	83	09/25/2035
466247-UW-1	JPMMT 2005-S2 2A4		07/01/2023	Paydown		58,908	58,908	54,925	41,764	0	17,144	0	17,144	0	58,908	0	0	0	1,890	09/25/2035
466247-UW-1	JPMMT 2005-S2 2A4		08/01/2023	Paydown		3,031	3,031	2,826	2,149	0	882	0	882	0	3,031	0	0	0	111	09/25/2035
466247-UW-1	JPMMT 2005-S2 2A4		09/01/2023	Paydown		8,726	8,726	8,136	6,186	0	2,539	0	2,539	0	8,726	0	0	0	360	09/25/2035
46629C-AB-3	JPMMT 2006-A5 2A1		01/01/2023	Paydown		5,518	5,518	5,125	5,126	0	392	0	392	0	5,518	0	0	0	0	08/25/2036
46629C-AB-3	JPMMT 2006-A5 2A1		01/01/2023	Paydown		0	(16)	(14)	(14)	0	14	0	14	0	0	0	0	0	0	08/25/2036
46629C-AB-3	JPMMT 2006-A5 2A1		02/01/2023	Paydown		9,524	9,524	8,846	8,848	0	676	0	676	0	9,524	0	0	0	60	08/25/2036
46629C-AB-3	JPMMT 2006-A5 2A1		03/01/2023	Paydown		10,697	10,697	9,934	9,937	0	759	0	759	0	10,697	0	0	0	102	08/25/2036
46629C-AB-3	JPMMT 2006-A5 2A1		04/01/2023	Paydown		9,579	9,579	8,896	8,899	0	680	0	680	0	9,579	0	0	0	124	08/25/2036
46629C-AB-3	JPMMT 2006-A5 2A1		05/01/2023	Paydown		16,994	16,994	15,783	15,787	0	1,206	0	1,206	0	16,994	0	0	0	279	08/25/2036
46629C-AB-3	JPMMT 2006-A5 2A1		06/01/2023	Paydown		29,647	29,647	27,535	27,543	0	2,105	0	2,105	0	29,647	0	0	0	593	08/25/2036
46629C-AB-3	JPMMT 2006-A5 2A1		07/01/2023	Paydown		52,049	73,291	68,069	68,088	0	(16,039)	0	(16,039)	0	52,049	0	0	0	1,730	08/25/2036
46629C-AB-3	JPMMT 2006-A5 2A1		08/01/2023	Paydown		2,251	2,257	2,096	2,097	0	155	0	155	0	2,251	0	0	0	62	08/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46629C-AB-3	JPMMT 2006-A5 2A1		09/01/2023	Paydown		10,863	10,878	10,103	10,106	0	757	0	757	0	10,863	0	0	0	344	08/25/2036
46629C-AB-3	JPMMT 2006-A5 2A1		10/01/2023	Paydown		32,268	32,268	29,969	29,977	0	2,291	0	2,291	0	32,268	0	0	0	1,152	08/25/2036
46629C-AB-3	JPMMT 2006-A5 2A1		11/01/2023	Paydown		3,741	3,741	3,474	3,475	0	266	0	266	0	3,741	0	0	0	149	08/25/2036
46629C-AB-3	JPMMT 2006-A5 2A1		12/01/2023	Paydown		4,980	4,980	4,626	4,627	0	354	0	354	0	4,980	0	0	0	219	08/25/2036
46629C-AB-3	JPMMT 2006-A5 2A1		12/12/2023	ATHENE ANNUITY & LIFE		1,112,069	1,302,513	1,209,709	1,210,047	0	34,423	0	34,423	0	1,244,471	0	(132,401)	(132,401)	59,214	08/25/2036
46629C-AM-9	JPMMT 2006-A5 3A6		01/01/2023	Paydown		0	(8)	(7)	(7)	0	7	0	7	0	0	0	0	0	0	08/25/2036
46629C-AM-9	JPMMT 2006-A5 3A6		02/01/2023	Paydown		4,927	4,927	4,558	4,558	0	370	0	370	0	4,927	0	0	0	30	08/25/2036
46629C-AM-9	JPMMT 2006-A5 3A6		03/01/2023	Paydown		5,534	5,534	5,119	5,119	0	415	0	415	0	5,534	0	0	0	51	08/25/2036
46629C-AM-9	JPMMT 2006-A5 3A6		04/01/2023	Paydown		4,956	4,956	4,584	4,584	0	372	0	372	0	4,956	0	0	0	61	08/25/2036
46629C-AM-9	JPMMT 2006-A5 3A6		05/01/2023	Paydown		8,792	8,792	8,133	8,133	0	659	0	659	0	8,792	0	0	0	136	08/25/2036
46629C-AM-9	JPMMT 2006-A5 3A6		06/01/2023	Paydown		15,338	15,338	14,188	14,188	0	1,150	0	1,150	0	15,338	0	0	0	292	08/25/2036
46629C-AM-9	JPMMT 2006-A5 3A6		07/01/2023	Paydown		26,928	26,928	24,909	24,909	0	2,020	0	2,020	0	26,928	0	0	0	613	08/25/2036
46629C-AM-9	JPMMT 2006-A5 3A6		08/01/2023	Paydown		1,183	1,183	1,094	1,094	0	89	0	89	0	1,183	0	0	0	31	08/25/2036
46629C-AM-9	JPMMT 2006-A5 3A6		09/01/2023	Paydown		5,708	5,708	5,280	5,280	0	428	0	428	0	5,708	0	0	0	173	08/25/2036
46629C-AM-9	JPMMT 2006-A5 3A6		10/01/2023	Paydown		16,957	16,957	15,685	15,685	0	1,272	0	1,272	0	16,957	0	0	0	578	08/25/2036
46629C-AM-9	JPMMT 2006-A5 3A6		11/01/2023	Paydown		1,966	1,966	1,818	1,818	0	147	0	147	0	1,966	0	0	0	74	08/25/2036
46629C-AM-9	JPMMT 2006-A5 3A6		12/01/2023	Paydown		2,617	2,617	2,421	2,421	0	196	0	196	0	2,617	0	0	0	109	08/25/2036
46630G-BB-0	JPMMT 2007-A1 7A1		01/02/2023	Paydown		452	452	451	452	0	0	0	0	0	452	0	0	0	1	07/25/2035
46630G-BB-0	JPMMT 2007-A1 7A1		03/01/2023	Paydown		342	342	341	342	0	0	0	0	0	342	0	0	0	3	07/25/2035
46630G-BB-0	JPMMT 2007-A1 7A1		04/03/2023	Paydown		1,623	1,623	1,619	1,623	0	0	0	0	0	1,623	0	0	0	21	07/25/2035
46630G-BB-0	JPMMT 2007-A1 7A1		05/01/2023	Paydown		413	413	412	413	0	0	0	0	0	413	0	0	0	7	07/25/2035
46630G-BB-0	JPMMT 2007-A1 7A1		06/01/2023	Paydown		6,330	6,330	6,312	6,330	0	0	0	0	0	6,330	0	0	0	124	07/25/2035
46630G-BB-0	JPMMT 2007-A1 7A1		07/03/2023	Paydown		372	372	371	372	0	0	0	0	0	372	0	0	0	9	07/25/2035
46630G-BB-0	JPMMT 2007-A1 7A1		08/01/2023	Paydown		242	242	242	242	0	0	0	0	0	242	0	0	0	7	07/25/2035
46630G-BB-0	JPMMT 2007-A1 7A1		09/01/2023	Paydown		369	369	368	369	0	0	0	0	0	369	0	0	0	11	07/25/2035
46630G-BB-0	JPMMT 2007-A1 7A1		10/02/2023	Paydown		2,876	2,876	2,868	2,876	0	0	0	0	0	2,876	0	0	0	100	07/25/2035
46630G-BB-0	JPMMT 2007-A1 7A1		11/01/2023	Paydown		615	615	613	615	0	0	0	0	0	615	0	0	0	24	07/25/2035
46630G-BB-0	JPMMT 2007-A1 7A1		12/01/2023	Paydown		355	355	354	355	0	0	0	0	0	355	0	0	0	15	07/25/2035
46630G-BD-6	JPMMT 2007-A1 7A3		01/02/2023	Paydown		425	425	424	425	0	0	0	0	0	425	0	0	0	1	07/25/2035
46630G-BD-6	JPMMT 2007-A1 7A3		03/01/2023	Paydown		321	321	320	321	0	0	0	0	0	321	0	0	0	3	07/25/2035
46630G-BD-6	JPMMT 2007-A1 7A3		04/03/2023	Paydown		1,524	1,524	1,520	1,524	0	0	0	0	0	1,524	0	0	0	20	07/25/2035
46630G-BD-6	JPMMT 2007-A1 7A3		05/01/2023	Paydown		388	388	387	388	0	0	0	0	0	388	0	0	0	6	07/25/2035
46630G-BD-6	JPMMT 2007-A1 7A3		06/01/2023	Paydown		5,944	5,944	5,927	5,944	0	0	0	0	0	5,944	0	0	0	117	07/25/2035
46630G-BD-6	JPMMT 2007-A1 7A3		07/03/2023	Paydown		349	349	348	349	0	0	0	0	0	349	0	0	0	8	07/25/2035
46630G-BD-6	JPMMT 2007-A1 7A3		08/01/2023	Paydown		227	227	227	227	0	0	0	0	0	227	0	0	0	6	07/25/2035
46630G-BD-6	JPMMT 2007-A1 7A3		09/01/2023	Paydown		346	346	346	346	0	0	0	0	0	346	0	0	0	11	07/25/2035
46630G-BD-6	JPMMT 2007-A1 7A3		10/02/2023	Paydown		2,701	2,701	2,693	2,701	0	0	0	0	0	2,701	0	0	0	94	07/25/2035
46630G-BD-6	JPMMT 2007-A1 7A3		11/01/2023	Paydown		577	577	576	577	0	0	0	0	0	577	0	0	0	23	07/25/2035
46630G-BD-6	JPMMT 2007-A1 7A3		12/01/2023	Paydown		333	333	332	333	0	0	0	0	0	333	0	0	0	14	07/25/2035
46630K-AC-0	JPMAC 2007-HE1 AF3		01/01/2023	Paydown		48,197	48,197	36,106	27,681	0	20,516	0	20,516	0	48,197	0	0	0	125	05/25/2035
46630K-AC-0	JPMAC 2007-HE1 AF3		02/22/2023	ATHENE ANNUITY & LIFE		2,147,019	3,112,898	2,331,959	1,787,809	0	(10,250)	0	(10,250)	0	1,777,558	0	369,461	369,461	26,322	05/25/2035
46630P-AE-5	JPMMT 2007-A2 2A1		01/02/2023	Paydown		2,014	2,014	1,751	1,751	0	264	0	264	0	2,014	0	0	0	6	04/25/2037
46630P-AE-5	JPMMT 2007-A2 2A1		02/01/2023	Paydown		534	534	464	464	0	70	0	70	0	534	0	0	0	3	04/25/2037
46630P-AE-5	JPMMT 2007-A2 2A1		03/01/2023	Paydown		558	558	485	485	0	73	0	73	0	558	0	0	0	5	04/25/2037
46630P-AE-5	JPMMT 2007-A2 2A1		04/03/2023	Paydown		2,709	2,709	2,355	2,355	0	355	0	355	0	2,709	0	0	0	35	04/25/2037
46630P-AE-5	JPMMT 2007-A2 2A1		05/01/2023	Paydown		2,475	2,475	2,151	2,151	0	324	0	324	0	2,475	0	0	0	41	04/25/2037
46630P-AE-5	JPMMT 2007-A2 2A1		06/01/2023	Paydown		54	54	47	47	0	7	0	7	0	54	0	0	0	1	04/25/2037
46630P-AE-5	JPMMT 2007-A2 2A1		07/03/2023	Paydown		447	447	388	388	0	58	0	58	0	447	0	0	0	11	04/25/2037
46630P-AE-5	JPMMT 2007-A2 2A1		08/01/2023	Paydown		425	425	370	370	0	56	0	56	0	425	0	0	0	12	04/25/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46630P-AE-5	JPMMT 2007-A2 2A1		09/01/2023	Paydown		3,408	3,408	2,962	2,962	0	446	0	446	0	3,408	0	0	0	105	04/25/2037
46630P-AE-5	JPMMT 2007-A2 2A1		10/02/2023	Paydown		364	364	316	316	0	48	0	48	0	364	0	0	0	13	04/25/2037
46630P-AE-5	JPMMT 2007-A2 2A1		11/01/2023	Paydown		428	428	372	372	0	56	0	56	0	428	0	0	0	17	04/25/2037
46630P-AE-5	JPMMT 2007-A2 2A1		12/01/2023	Paydown		320	320	278	278	0	42	0	42	0	320	0	0	0	14	04/25/2037
466313-AJ-2	JABIL CIRCUIT		12/18/2023	JANE STREET ES		5,406,720	6,000,000	5,989,980	5,992,513	0	867	0	867	0	5,993,380	0	(586,660)	(586,660)	309,000	01/15/2030
466365-AC-7	JACK		02/25/2023	Paydown		27,500	27,500	28,750	28,454	0	(954)	0	(954)	0	27,500	0	0	0	342	08/25/2049
466365-AC-7	JACK		05/25/2023	Paydown		27,500	27,500	28,750	28,454	0	(954)	0	(954)	0	27,500	0	0	0	683	08/25/2049
466365-AC-7	JACK		08/25/2023	Paydown		27,500	27,500	28,750	28,454	0	(954)	0	(954)	0	27,500	0	0	0	1,025	08/25/2049
466365-AC-7	JACK		11/25/2023	Paydown		27,500	27,500	28,750	28,454	0	(954)	0	(954)	0	27,500	0	0	0	1,367	08/25/2049
46640J-AR-8	JPMCC 2013-C13 A4		01/01/2023	Paydown		45,926	45,926	45,926	45,926	0	0	0	0	0	45,926	0	0	0	153	01/15/2046
46640J-AR-8	JPMCC 2013-C13 A4		01/01/2023	Paydown		91,851	91,851	92,769	91,851	0	0	0	0	0	91,851	0	0	0	306	01/15/2046
46640J-AR-8	JPMCC 2013-C13 A4		02/01/2023	Paydown		264,735	264,735	264,735	264,735	0	0	0	0	0	264,735	0	0	0	1,762	01/15/2046
46640J-AR-8	JPMCC 2013-C13 A4		02/01/2023	Paydown		529,469	529,469	534,763	529,469	0	0	0	0	0	529,469	0	0	0	3,524	01/15/2046
46640J-AR-8	JPMCC 2013-C13 A4		03/01/2023	Paydown		269,360	269,360	269,360	269,360	0	0	0	0	0	269,360	0	0	0	2,689	01/15/2046
46640J-AR-8	JPMCC 2013-C13 A4		03/01/2023	Paydown		538,721	538,721	544,107	538,721	0	0	0	0	0	538,721	0	0	0	5,379	01/15/2046
46640J-AR-8	JPMCC 2013-C13 A4		04/01/2023	Paydown		541,044	541,044	546,454	541,044	0	0	0	0	0	541,044	0	0	0	7,202	01/15/2046
46640J-AR-8	JPMCC 2013-C13 A4		04/01/2023	Paydown		270,522	270,522	270,522	270,522	0	0	0	0	0	270,522	0	0	0	3,601	01/15/2046
46640J-AR-8	JPMCC 2013-C13 A4		05/01/2023	Paydown		410,430	410,430	410,430	410,430	0	0	0	0	0	410,430	0	0	0	6,830	01/15/2046
46640J-AR-8	JPMCC 2013-C13 A4		05/01/2023	Paydown		820,860	820,860	829,067	820,860	0	0	0	0	0	820,860	0	0	0	13,659	01/15/2046
46640J-AR-8	JPMCC 2013-C13 A4		06/01/2023	Paydown		136,874	136,874	136,874	136,874	0	0	0	0	0	136,874	0	0	0	2,733	01/15/2046
46640J-AR-8	JPMCC 2013-C13 A4		06/01/2023	Paydown		273,748	273,748	276,485	273,748	0	0	0	0	0	273,748	0	0	0	5,466	01/15/2046
46643T-BB-7	JPMBB 2014-C26		01/01/2023	Paydown		67,018	67,018	69,011	67,683	0	(665)	0	(665)	0	67,018	0	0	0	184	01/15/2048
46643T-BB-7	JPMBB 2014-C26		02/01/2023	Paydown		67,278	67,278	69,278	67,945	0	(667)	0	(667)	0	67,278	0	0	0	369	01/15/2048
46643T-BB-7	JPMBB 2014-C26		03/01/2023	Paydown		107,126	107,126	110,311	108,189	0	(1,063)	0	(1,063)	0	107,126	0	0	0	881	01/15/2048
46643T-BB-7	JPMBB 2014-C26		04/01/2023	Paydown		67,317	67,317	69,318	67,985	0	(668)	0	(668)	0	67,317	0	0	0	738	01/15/2048
46643T-BB-7	JPMBB 2014-C26		05/01/2023	Paydown		68,327	68,327	70,358	69,004	0	(678)	0	(678)	0	68,327	0	0	0	936	01/15/2048
46643T-BB-7	JPMBB 2014-C26		06/01/2023	Paydown		64,584	64,584	66,504	65,225	0	(641)	0	(641)	0	64,584	0	0	0	1,062	01/15/2048
46643T-BB-7	JPMBB 2014-C26		07/01/2023	Paydown		68,825	68,825	70,871	69,508	0	(683)	0	(683)	0	68,825	0	0	0	1,320	01/15/2048
46643T-BB-7	JPMBB 2014-C26		08/01/2023	Paydown		65,100	65,100	67,035	65,746	0	(646)	0	(646)	0	65,100	0	0	0	1,427	01/15/2048
46643T-BB-7	JPMBB 2014-C26		09/01/2023	Paydown		65,352	65,352	67,295	66,000	0	(648)	0	(648)	0	65,352	0	0	0	1,612	01/15/2048
46643T-BB-7	JPMBB 2014-C26		10/01/2023	Paydown		131,195	131,195	135,095	132,497	0	(1,302)	0	(1,302)	0	131,195	0	0	0	3,595	01/15/2048
46643T-BB-7	JPMBB 2014-C26		11/01/2023	Paydown		65,874	65,874	67,832	66,527	0	(654)	0	(654)	0	65,874	0	0	0	1,986	01/15/2048
46643T-BB-7	JPMBB 2014-C26		12/01/2023	Paydown		70,080	70,080	72,163	70,775	0	(695)	0	(695)	0	70,080	0	0	0	2,304	01/15/2048
46647P-AR-7	JPMORGAN CHASE		11/15/2023	GOLDMAN SACHS		930,930	1,000,000	942,410	942,724	0	6,947	0	6,947	0	949,671	0	(18,741)	(18,741)	42,720	04/23/2029
46647P-AV-8	JPMORGAN CHASE		12/18/2023	JANE STREET ES		29,993,713	31,051,000	30,713,561	30,827,192	0	28,844	0	28,844	0	30,856,037	0	(862,323)	(862,323)	1,837,979	07/23/2029
46647P-BD-7	JPMORGAN CHASE		12/18/2023	JANE STREET ES		4,643,996	4,967,000	4,967,000	4,967,000	0	0	0	0	0	4,967,000	0	(323,004)	(323,004)	206,352	05/06/2030
46647P-BM-7	JPMORGAN CHASE		12/14/2023	ATHENE ANNUITY & LIFE		1,477,369	1,900,000	1,958,121	1,955,452	0	(2,384)	0	(2,384)	0	1,953,068	0	(475,699)	(475,699)	67,603	04/22/2041
46647P-CJ-3	JPMORGAN CHASE		11/16/2023	MORGAN STANLEY		1,111,487	1,300,000	1,300,000	1,300,000	0	0	0	0	0	1,300,000	0	(188,513)	(188,513)	26,075	06/01/2029
46647P-DK-9	JPMORGAN CHASE		01/17/2023	TRUIST		1,028,450	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	28,450	28,450	19,851	09/14/2033
46647P-DM-5	JPMORGAN CHASE		03/02/2023	GOLDMAN SACHS		1,995,240	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(4,760)	(4,760)	24,957	12/15/2025
46649Y-AC-9	JPMMT 2018-9 A3		01/01/2023	Paydown		10,904	10,904	10,953	10,953	0	(49)	0	(49)	0	10,904	0	0	0	36	02/25/2049
46649Y-AC-9	JPMMT 2018-9 A3		02/01/2023	Paydown		1,407	1,407	1,413	1,413	0	(6)	0	(6)	0	1,407	0	0	0	9	02/25/2049
46649Y-AC-9	JPMMT 2018-9 A3		03/01/2023	Paydown		856	856	860	860	0	(4)	0	(4)	0	856	0	0	0	9	02/25/2049
46649Y-AC-9	JPMMT 2018-9 A3		04/01/2023	Paydown		9,008	9,008	9,049	9,049	0	(41)	0	(41)	0	9,008	0	0	0	120	02/25/2049
46649Y-AC-9	JPMMT 2018-9 A3		05/01/2023	Paydown		1,206	1,206	1,211	1,211	0	(5)	0	(5)	0	1,206	0	0	0	20	02/25/2049
46649Y-AC-9	JPMMT 2018-9 A3		06/01/2023	Paydown		1,014	1,014	1,019	1,019	0	(5)	0	(5)	0	1,014	0	0	0	20	02/25/2049
46649Y-AC-9	JPMMT 2018-9 A3		07/01/2023	Paydown		9,224	9,224	9,266	9,266	0	(42)	0	(42)	0	9,224	0	0	0	215	02/25/2049
46649Y-AC-9	JPMMT 2018-9 A3		08/01/2023	Paydown		890	890	894	894	0	(4)	0	(4)	0	890	0	0	0	24	02/25/2049
46649Y-AC-9	JPMMT 2018-9 A3		09/01/2023	Paydown		1,272	1,272	1,277	1,277	0	(6)	0	(6)	0	1,272	0	0	0	38	02/25/2049

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46649Y-AC-9	JPMMT 2018-9 A3		10/01/2023	Paydown		13,856	13,856	13,919	13,919	0	(63)	0	(63)	0	13,856	0	0	0	462	02/25/2049
46649Y-AC-9	JPMMT 2018-9 A3		11/01/2023	Paydown		1,588	1,588	1,595	1,595	0	(7)	0	(7)	0	1,588	0	0	0	58	02/25/2049
46649Y-AC-9	JPMMT 2018-9 A3		12/01/2023	Paydown		766	766	769	769	0	(3)	0	(3)	0	766	0	0	0	31	02/25/2049
46650X-AA-1	HENDR 2019-1A A		01/16/2023	Paydown		20,164	20,164	20,150	20,150	0	14	0	14	0	20,164	0	0	0	68	08/17/2071
46650X-AA-1	HENDR 2019-1A A		01/16/2023	Paydown		17,284	17,284	17,272	17,272	0	12	0	12	0	17,284	0	0	0	59	08/17/2071
46650X-AA-1	HENDR 2019-1A A		01/16/2023	Paydown		20,164	20,164	20,150	20,150	0	14	0	14	0	20,164	0	0	0	68	08/17/2071
46650X-AA-1	HENDR 2019-1A A		02/15/2023	Paydown		27,283	27,283	27,264	27,264	0	19	0	19	0	27,283	0	0	0	174	08/17/2071
46650X-AA-1	HENDR 2019-1A A		02/15/2023	Paydown		23,385	23,385	23,369	23,369	0	17	0	17	0	23,385	0	0	0	149	08/17/2071
46650X-AA-1	HENDR 2019-1A A		02/15/2023	Paydown		27,283	27,283	27,264	27,264	0	19	0	19	0	27,283	0	0	0	174	08/17/2071
46650X-AA-1	HENDR 2019-1A A		03/15/2023	Paydown		10,333	10,333	10,326	10,326	0	7	0	7	0	10,333	0	0	0	99	08/17/2071
46650X-AA-1	HENDR 2019-1A A		03/15/2023	Paydown		8,857	8,857	8,851	8,851	0	6	0	6	0	8,857	0	0	0	85	08/17/2071
46650X-AA-1	HENDR 2019-1A A		03/15/2023	Paydown		10,333	10,333	10,326	10,326	0	7	0	7	0	10,333	0	0	0	99	08/17/2071
46650X-AA-1	HENDR 2019-1A A		04/17/2023	Paydown		20,462	20,462	20,447	20,447	0	14	0	14	0	20,462	0	0	0	265	08/17/2071
46650X-AA-1	HENDR 2019-1A A		04/17/2023	Paydown		17,539	17,539	17,526	17,526	0	12	0	12	0	17,539	0	0	0	227	08/17/2071
46650X-AA-1	HENDR 2019-1A A		04/17/2023	Paydown		20,462	20,462	20,447	20,447	0	14	0	14	0	20,462	0	0	0	265	08/17/2071
46650X-AA-1	HENDR 2019-1A A		05/15/2023	Paydown		10,527	10,527	10,520	10,520	0	7	0	7	0	10,527	0	0	0	168	08/17/2071
46650X-AA-1	HENDR 2019-1A A		05/15/2023	Paydown		9,023	9,023	9,017	9,017	0	6	0	6	0	9,023	0	0	0	144	08/17/2071
46650X-AA-1	HENDR 2019-1A A		05/15/2023	Paydown		10,527	10,527	10,520	10,520	0	7	0	7	0	10,527	0	0	0	168	08/17/2071
46650X-AA-1	HENDR 2019-1A A		06/15/2023	Paydown		9,911	9,911	9,904	9,904	0	7	0	7	0	9,911	0	0	0	189	08/17/2071
46650X-AA-1	HENDR 2019-1A A		06/15/2023	Paydown		8,495	8,495	8,489	8,489	0	6	0	6	0	8,495	0	0	0	162	08/17/2071
46650X-AA-1	HENDR 2019-1A A		06/15/2023	Paydown		9,911	9,911	9,904	9,904	0	7	0	7	0	9,911	0	0	0	189	08/17/2071
46650X-AA-1	HENDR 2019-1A A		07/17/2023	Paydown		12,512	12,512	12,503	12,503	0	9	0	9	0	12,512	0	0	0	281	08/17/2071
46650X-AA-1	HENDR 2019-1A A		07/17/2023	Paydown		10,725	10,725	10,717	10,717	0	8	0	8	0	10,725	0	0	0	241	08/17/2071
46650X-AA-1	HENDR 2019-1A A		07/17/2023	Paydown		12,512	12,512	12,503	12,503	0	9	0	9	0	12,512	0	0	0	281	08/17/2071
46650X-AA-1	HENDR 2019-1A A		08/15/2023	Paydown		19,881	19,881	19,867	19,867	0	14	0	14	0	19,881	0	0	0	506	08/17/2071
46650X-AA-1	HENDR 2019-1A A		08/15/2023	Paydown		17,041	17,041	17,029	17,029	0	12	0	12	0	17,041	0	0	0	434	08/17/2071
46650X-AA-1	HENDR 2019-1A A		08/15/2023	Paydown		19,881	19,881	19,867	19,867	0	14	0	14	0	19,881	0	0	0	506	08/17/2071
46650X-AA-1	HENDR 2019-1A A		09/15/2023	Paydown		12,738	12,738	12,729	12,729	0	9	0	9	0	12,738	0	0	0	365	08/17/2071
46650X-AA-1	HENDR 2019-1A A		09/15/2023	Paydown		10,918	10,918	10,910	10,910	0	8	0	8	0	10,918	0	0	0	313	08/17/2071
46650X-AA-1	HENDR 2019-1A A		09/15/2023	Paydown		12,738	12,738	12,729	12,729	0	9	0	9	0	12,738	0	0	0	365	08/17/2071
46650X-AA-1	HENDR 2019-1A A		10/16/2023	Paydown		17,145	17,145	17,133	17,133	0	12	0	12	0	17,145	0	0	0	548	08/17/2071
46650X-AA-1	HENDR 2019-1A A		10/16/2023	Paydown		14,696	14,696	14,686	14,686	0	10	0	10	0	14,696	0	0	0	469	08/17/2071
46650X-AA-1	HENDR 2019-1A A		10/16/2023	Paydown		17,145	17,145	17,133	17,133	0	12	0	12	0	17,145	0	0	0	548	08/17/2071
46650X-AA-1	HENDR 2019-1A A		11/15/2023	Paydown		18,247	18,247	18,234	18,234	0	13	0	13	0	18,247	0	0	0	639	08/17/2071
46650X-AA-1	HENDR 2019-1A A		11/15/2023	Paydown		15,640	15,640	15,629	15,629	0	11	0	11	0	15,640	0	0	0	548	08/17/2071
46650X-AA-1	HENDR 2019-1A A		11/15/2023	Paydown		18,247	18,247	18,234	18,234	0	13	0	13	0	18,247	0	0	0	639	08/17/2071
46650X-AA-1	HENDR 2019-1A A		12/15/2023	Paydown		15,695	15,695	15,684	15,684	0	11	0	11	0	15,695	0	0	0	600	08/17/2071
46650X-AA-1	HENDR 2019-1A A		12/15/2023	Paydown		13,453	13,453	13,443	13,443	0	10	0	10	0	13,453	0	0	0	514	08/17/2071
46650X-AA-1	HENDR 2019-1A A		12/15/2023	Paydown		15,695	15,695	15,684	15,684	0	11	0	11	0	15,695	0	0	0	600	08/17/2071
46650X-AB-9	HENDR 2019-1A B		04/15/2023	Paydown		22,900	22,900	22,882	22,882	0	18	0	18	0	22,900	0	0	0	350	08/15/2073
46650X-AB-9	HENDR 2019-1A B		05/15/2023	Paydown		11,781	11,781	11,772	11,772	0	10	0	10	0	11,781	0	0	0	221	08/15/2073
46650X-AB-9	HENDR 2019-1A B		06/15/2023	Paydown		11,092	11,092	11,083	11,083	0	9	0	9	0	11,092	0	0	0	250	08/15/2073
46650X-AB-9	HENDR 2019-1A B		07/15/2023	Paydown		14,003	14,003	13,992	13,992	0	11	0	11	0	14,003	0	0	0	372	08/15/2073
46650X-AB-9	HENDR 2019-1A B		08/15/2023	Paydown		22,250	22,250	22,233	22,233	0	18	0	18	0	22,250	0	0	0	669	08/15/2073
46650X-AB-9	HENDR 2019-1A B		09/15/2023	Paydown		14,255	14,255	14,244	14,244	0	11	0	11	0	14,255	0	0	0	482	08/15/2073
46650X-AB-9	HENDR 2019-1A B		10/15/2023	Paydown		19,188	19,188	19,173	19,173	0	15	0	15	0	19,188	0	0	0	724	08/15/2073
46650X-AB-9	HENDR 2019-1A B		11/15/2023	Paydown		20,421	20,421	20,405	20,405	0	16	0	16	0	20,421	0	0	0	844	08/15/2073
46650X-AB-9	HENDR 2019-1A B		12/15/2023	Paydown		17,565	17,565	17,551	17,551	0	14	0	14	0	17,565	0	0	0	792	08/15/2073
46651T-AB-7	HENDR 2018-1A B		01/16/2023	Paydown		6,835	6,835	6,832	6,832	0	2	0	2	0	6,835	0	0	0	29	10/15/2074

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46651T-AB-7	HENDR 2018-1A B		02/15/2023	Paydown		8,092	8,092	8,089	8,089	0	3	0	3	0	8,092	0	0	0	63	10/15/2074
46651T-AB-7	HENDR 2018-1A B		03/15/2023	Paydown		12,803	12,803	12,798	12,798	0	5	0	5	0	12,803	0	0	0	150	10/15/2074
46651T-AB-7	HENDR 2018-1A B		04/17/2023	Paydown		14,288	14,288	14,283	14,283	0	5	0	5	0	14,288	0	0	0	228	10/15/2074
46651T-AB-7	HENDR 2018-1A B		05/15/2023	Paydown		10,747	10,747	10,743	10,743	0	4	0	4	0	10,747	0	0	0	210	10/15/2074
46651T-AB-7	HENDR 2018-1A B		06/15/2023	Paydown		6,022	6,022	6,020	6,020	0	2	0	2	0	6,022	0	0	0	142	10/15/2074
46651T-AB-7	HENDR 2018-1A B		07/17/2023	Paydown		8,502	8,502	8,499	8,499	0	3	0	3	0	8,502	0	0	0	235	10/15/2074
46651T-AB-7	HENDR 2018-1A B		08/15/2023	Paydown		18,001	18,001	17,995	17,995	0	6	0	6	0	18,001	0	0	0	564	10/15/2074
46651T-AB-7	HENDR 2018-1A B		09/15/2023	Paydown		7,349	7,349	7,346	7,346	0	3	0	3	0	7,349	0	0	0	259	10/15/2074
46651T-AB-7	HENDR 2018-1A B		10/16/2023	Paydown		9,377	9,377	9,373	9,373	0	3	0	3	0	9,377	0	0	0	368	10/15/2074
46651T-AB-7	HENDR 2018-1A B		11/15/2023	Paydown		3,843	3,843	3,842	3,842	0	1	0	1	0	3,843	0	0	0	166	10/15/2074
46651T-AB-7	HENDR 2018-1A B		12/15/2023	Paydown		6,679	6,679	6,676	6,676	0	2	0	2	0	6,679	0	0	0	314	10/15/2074
46651T-AB-7	HENDR 2018-1A B		12/27/2023	ATHENE ANNUITY & LIFE		1,523,745	1,816,293	1,815,646	1,815,646	0	0	0	0	0	1,815,646	0	(291,901)	(291,901)	88,211	10/15/2074
46655B-AA-4	HENDR 2021-A1 A 2021-A1 A		01/15/2023	Paydown		70,944	70,944	67,809	67,933	0	3,012	0	3,012	0	70,944	0	0	0	202	02/15/2079
46655B-AA-4	HENDR 2021-A1 A 2021-A1 A		01/15/2023	Paydown		105,861	105,861	101,182	101,367	0	4,494	0	4,494	0	105,861	0	0	0	302	02/15/2079
46655B-AA-4	HENDR 2021-A1 A 2021-A1 A		02/15/2023	Paydown		74,129	74,129	70,853	70,982	0	3,147	0	3,147	0	74,129	0	0	0	397	02/15/2079
46655B-AA-4	HENDR 2021-A1 A 2021-A1 A		02/15/2023	Paydown		110,613	110,613	105,724	105,917	0	4,696	0	4,696	0	110,613	0	0	0	592	02/15/2079
46655B-AA-4	HENDR 2021-A1 A 2021-A1 A		03/15/2023	Paydown		39,047	39,047	37,321	37,389	0	1,658	0	1,658	0	39,047	0	0	0	313	02/15/2079
46655B-AA-4	HENDR 2021-A1 A 2021-A1 A		03/15/2023	Paydown		58,264	58,264	55,689	55,791	0	2,474	0	2,474	0	58,264	0	0	0	468	02/15/2079
46655B-AA-4	HENDR 2021-A1 A 2021-A1 A		04/15/2023	Paydown		52,184	52,184	49,877	49,968	0	2,215	0	2,215	0	52,184	0	0	0	568	02/15/2079
46655B-AA-4	HENDR 2021-A1 A 2021-A1 A		04/15/2023	Paydown		77,867	77,867	74,425	74,561	0	3,306	0	3,306	0	77,867	0	0	0	847	02/15/2079
46655B-AA-4	HENDR 2021-A1 A 2021-A1 A		05/15/2023	Paydown		37,900	37,900	36,225	36,291	0	1,609	0	1,609	0	37,900	0	0	0	507	02/15/2079
46655B-AA-4	HENDR 2021-A1 A 2021-A1 A		05/15/2023	Paydown		56,553	56,553	54,053	54,152	0	2,401	0	2,401	0	56,553	0	0	0	756	02/15/2079
46655B-AA-4	HENDR 2021-A1 A 2021-A1 A		06/15/2023	Paydown		64,464	64,464	61,614	61,727	0	2,737	0	2,737	0	64,464	0	0	0	1,035	02/15/2079
46655B-AA-4	HENDR 2021-A1 A 2021-A1 A		06/15/2023	Paydown		96,190	96,190	91,939	92,107	0	4,084	0	4,084	0	96,190	0	0	0	1,544	02/15/2079
46655B-AA-4	HENDR 2021-A1 A 2021-A1 A		07/15/2023	Paydown		84,762	84,762	81,016	81,164	0	3,598	0	3,598	0	84,762	0	0	0	1,602	02/15/2079
46655B-AA-4	HENDR 2021-A1 A 2021-A1 A		07/15/2023	Paydown		126,479	126,479	120,889	121,110	0	5,369	0	5,369	0	126,479	0	0	0	2,391	02/15/2079
46655B-AA-4	HENDR 2021-A1 A 2021-A1 A		08/15/2023	Paydown		109,960	109,960	105,100	105,292	0	4,668	0	4,668	0	109,960	0	0	0	2,353	02/15/2079
46655B-AA-4	HENDR 2021-A1 A 2021-A1 A		08/15/2023	Paydown		164,079	164,079	156,827	157,113	0	6,966	0	6,966	0	164,079	0	0	0	3,511	02/15/2079
46655B-AA-4	HENDR 2021-A1 A 2021-A1 A		09/15/2023	Paydown		59,890	59,890	57,243	57,347	0	2,543	0	2,543	0	59,890	0	0	0	1,442	02/15/2079
46655B-AA-4	HENDR 2021-A1 A 2021-A1 A		09/15/2023	Paydown		89,366	89,366	85,416	85,572	0	3,794	0	3,794	0	89,366	0	0	0	2,151	02/15/2079
46655B-AA-4	HENDR 2021-A1 A 2021-A1 A		10/15/2023	Paydown		83,905	83,905	80,196	80,343	0	3,562	0	3,562	0	83,905	0	0	0	2,252	02/15/2079
46655B-AA-4	HENDR 2021-A1 A 2021-A1 A		10/15/2023	Paydown		125,200	125,200	119,666	119,885	0	5,315	0	5,315	0	125,200	0	0	0	3,360	02/15/2079
46655B-AA-4	HENDR 2021-A1 A 2021-A1 A		11/15/2023	Paydown		85,363	85,363	81,590	81,739	0	3,624	0	3,624	0	85,363	0	0	0	2,512	02/15/2079
46655B-AA-4	HENDR 2021-A1 A 2021-A1 A		11/15/2023	Paydown		127,376	127,376	121,746	121,969	0	5,408	0	5,408	0	127,376	0	0	0	3,748	02/15/2079
46655B-AA-4	HENDR 2021-A1 A 2021-A1 A		12/15/2023	Paydown		87,464	87,464	83,598	83,751	0	3,713	0	3,713	0	87,464	0	0	0	2,808	02/15/2079
46655B-AA-4	HENDR 2021-A1 A 2021-A1 A		12/15/2023	Paydown		130,511	130,511	124,743	124,971	0	5,541	0	5,541	0	130,511	0	0	0	4,189	02/15/2079
46655N-CP-3	JPMMT 2022-7 2A3A 2022-7 2A3A		01/01/2023	Paydown		535,629	535,629	504,831	504,831	0	30,799	0	30,799	0	535,629	0	0	0	1,785	12/25/2052
46655N-CP-3	JPMMT 2022-7 2A3A 2022-7 2A3A		02/01/2023	Paydown		42,830	42,830	40,367	40,367	0	2,463	0	2,463	0	42,830	0	0	0	286	12/25/2052
46655N-CP-3	JPMMT 2022-7 2A3A 2022-7 2A3A		03/01/2023	Paydown		216,159	216,159	203,730	203,730	0	12,429	0	12,429	0	216,159	0	0	0	2,162	12/25/2052
46655N-CP-3	JPMMT 2022-7 2A3A 2022-7 2A3A		04/01/2023	Paydown		318,397	318,397	300,089	300,089	0	18,308	0	18,308	0	318,397	0	0	0	4,245	12/25/2052
46655N-CP-3	JPMMT 2022-7 2A3A 2022-7 2A3A		05/01/2023	Paydown		424,165	424,165	399,775	399,775	0	24,389	0	24,389	0	424,165	0	0	0	7,069	12/25/2052
46655N-CP-3	JPMMT 2022-7 2A3A 2022-7 2A3A		06/01/2023	Paydown		43,505	43,505	41,004	41,004	0	2,502	0	2,502	0	43,505	0	0	0	870	12/25/2052
46655N-CP-3	JPMMT 2022-7 2A3A 2022-7 2A3A		07/01/2023	Paydown		304,308	304,308	286,810	286,810	0	17,498	0	17,498	0	304,308	0	0	0	7,101	12/25/2052
46655N-CP-3	JPMMT 2022-7 2A3A 2022-7 2A3A		08/01/2023	Paydown		169,279	169,279	159,546	159,546	0	9,734	0	9,734	0	169,279	0	0	0	4,514	12/25/2052
46655N-CP-3	JPMMT 2022-7 2A3A 2022-7 2A3A		09/01/2023	Paydown		175,416	175,416	165,329	165,329	0	10,086	0	10,086	0	175,416	0	0	0	5,262	12/25/2052
46655N-CP-3	JPMMT 2022-7 2A3A 2022-7 2A3A		10/01/2023	Paydown		48,720	48,720	45,919	45,919	0	2,801	0	2,801	0	48,720	0	0	0	1,624	12/25/2052
46655N-CP-3	JPMMT 2022-7 2A3A 2022-7 2A3A		11/01/2023	Paydown		47,484	47,484	44,753	44,753	0	2,730	0	2,730	0	47,484	0	0	0	1,741	12/25/2052
46655N-CP-3	JPMMT 2022-7 2A3A 2022-7 2A3A		12/01/2023	Paydown		180,841	180,841	170,443	170,443	0	10,398	0	10,398	0	180,841	0	0	0	7,234	12/25/2052
46655V-AC-6	JPMMT 2022-8 A3 2022-8 A3		01/01/2023	Paydown		22,905	22,905	22,150	22,150	0	755	0	755	0	22,905	0	0	0	76	01/25/2053

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46655V-AC-6	JPMMT 2022-8 A3 2022-8 A3		02/01/2023	Paydown		21,991	21,991	21,266	21,266	0	725	0	725	0	21,991	0	0	0	147	01/25/2053
46655V-AC-6	JPMMT 2022-8 A3 2022-8 A3		03/01/2023	Paydown		22,952	22,952	22,195	22,195	0	757	0	757	0	22,952	0	0	0	230	01/25/2053
46655V-AC-6	JPMMT 2022-8 A3 2022-8 A3		04/01/2023	Paydown		108,662	108,662	105,079	105,079	0	3,582	0	3,582	0	108,662	0	0	0	1,449	01/25/2053
46655V-AC-6	JPMMT 2022-8 A3 2022-8 A3		05/01/2023	Paydown		51,418	51,418	49,722	49,722	0	1,695	0	1,695	0	51,418	0	0	0	857	01/25/2053
46655V-AC-6	JPMMT 2022-8 A3 2022-8 A3		06/01/2023	Paydown		128,515	128,515	124,278	124,278	0	4,237	0	4,237	0	128,515	0	0	0	2,570	01/25/2053
46655V-AC-6	JPMMT 2022-8 A3 2022-8 A3		07/01/2023	Paydown		54,462	54,462	52,667	52,667	0	1,796	0	1,796	0	54,462	0	0	0	1,271	01/25/2053
46655V-AC-6	JPMMT 2022-8 A3 2022-8 A3		08/01/2023	Paydown		23,770	23,770	22,987	22,987	0	784	0	784	0	23,770	0	0	0	634	01/25/2053
46655V-AC-6	JPMMT 2022-8 A3 2022-8 A3		09/01/2023	Paydown		86,718	86,718	83,859	83,859	0	2,859	0	2,859	0	86,718	0	0	0	2,602	01/25/2053
46655V-AC-6	JPMMT 2022-8 A3 2022-8 A3		10/01/2023	Paydown		62,144	62,144	60,095	60,095	0	2,049	0	2,049	0	62,144	0	0	0	2,072	01/25/2053
46655V-AC-6	JPMMT 2022-8 A3 2022-8 A3		11/01/2023	Paydown		54,959	54,959	53,147	53,147	0	1,812	0	1,812	0	54,959	0	0	0	2,015	01/25/2053
46655V-AC-6	JPMMT 2022-8 A3 2022-8 A3		12/01/2023	Paydown		157,942	157,942	152,735	152,735	0	5,207	0	5,207	0	157,942	0	0	0	6,318	01/25/2053
46655X-AA-6	HENDR 2021-A2 A 2021-A2 A		04/15/2023	Paydown		7,132	7,132	6,446	6,446	0	686	0	686	0	7,132	0	0	0	109	02/15/2070
46655X-AA-6	HENDR 2021-A2 A 2021-A2 A		05/15/2023	Paydown		91,067	91,067	82,301	82,307	0	8,759	0	8,759	0	91,067	0	0	0	1,715	02/15/2070
46655X-AA-6	HENDR 2021-A2 A 2021-A2 A		06/15/2023	Paydown		89,465	89,465	80,854	80,860	0	8,605	0	8,605	0	89,465	0	0	0	2,024	02/15/2070
46655X-AA-6	HENDR 2021-A2 A 2021-A2 A		07/15/2023	Paydown		182,509	182,509	164,942	164,954	0	17,555	0	17,555	0	182,509	0	0	0	4,867	02/15/2070
46655X-AA-6	HENDR 2021-A2 A 2021-A2 A		08/15/2023	Paydown		183,525	183,525	165,861	165,873	0	17,652	0	17,652	0	183,525	0	0	0	5,544	02/15/2070
46655X-AA-6	HENDR 2021-A2 A 2021-A2 A		09/15/2023	Paydown		198,193	198,193	179,117	179,130	0	19,063	0	19,063	0	198,193	0	0	0	6,738	02/15/2070
46655X-AA-6	HENDR 2021-A2 A 2021-A2 A		10/15/2023	Paydown		170,381	170,381	153,982	153,993	0	16,388	0	16,388	0	170,381	0	0	0	6,460	02/15/2070
46655X-AA-6	HENDR 2021-A2 A 2021-A2 A		11/15/2023	Paydown		86,335	86,335	78,025	78,031	0	8,304	0	8,304	0	86,335	0	0	0	3,590	02/15/2070
46655X-AA-6	HENDR 2021-A2 A 2021-A2 A		12/15/2023	Paydown		124,856	124,856	112,839	112,847	0	12,009	0	12,009	0	124,856	0	0	0	5,665	02/15/2070
46661#-AA-7	JFK FUEL INFRASTRUCTURE		01/13/2023	Redemption		63,409	63,409	63,409	63,409	0	0	0	0	0	63,409	0	0	0	182	04/13/2027
46661#-AA-7	JFK FUEL INFRASTRUCTURE		01/13/2023	Redemption		63,409	63,409	63,409	63,409	0	0	0	0	0	63,409	0	0	0	182	04/13/2027
46661#-AA-7	JFK FUEL INFRASTRUCTURE		02/13/2023	Redemption		63,591	63,591	63,591	63,591	0	0	0	0	0	63,591	0	0	0	365	04/13/2027
46661#-AA-7	JFK FUEL INFRASTRUCTURE		02/13/2023	Redemption		63,591	63,591	63,591	63,591	0	0	0	0	0	63,591	0	0	0	365	04/13/2027
46661#-AA-7	JFK FUEL INFRASTRUCTURE		03/13/2023	Redemption		63,773	63,773	63,773	63,773	0	0	0	0	0	63,773	0	0	0	548	04/13/2027
46661#-AA-7	JFK FUEL INFRASTRUCTURE		03/13/2023	Redemption		63,773	63,773	63,773	63,773	0	0	0	0	0	63,773	0	0	0	548	04/13/2027
46661#-AA-7	JFK FUEL INFRASTRUCTURE		04/13/2023	Redemption		63,956	63,956	63,956	63,956	0	0	0	0	0	63,956	0	0	0	733	04/13/2027
46661#-AA-7	JFK FUEL INFRASTRUCTURE		04/13/2023	Redemption		63,956	63,956	63,956	63,956	0	0	0	0	0	63,956	0	0	0	733	04/13/2027
46661#-AA-7	JFK FUEL INFRASTRUCTURE		05/13/2023	Redemption		64,139	64,139	64,139	64,139	0	0	0	0	0	64,139	0	0	0	919	04/13/2027
46661#-AA-7	JFK FUEL INFRASTRUCTURE		05/13/2023	Redemption		64,139	64,139	64,139	64,139	0	0	0	0	0	64,139	0	0	0	919	04/13/2027
46661#-AA-7	JFK FUEL INFRASTRUCTURE		06/13/2023	Redemption		64,323	64,323	64,323	64,323	0	0	0	0	0	64,323	0	0	0	1,106	04/13/2027
46661#-AA-7	JFK FUEL INFRASTRUCTURE		06/13/2023	Redemption		64,323	64,323	64,323	64,323	0	0	0	0	0	64,323	0	0	0	1,106	04/13/2027
46661#-AA-7	JFK FUEL INFRASTRUCTURE		07/13/2023	Redemption		64,507	64,507	64,507	64,507	0	0	0	0	0	64,507	0	0	0	1,294	04/13/2027
46661#-AA-7	JFK FUEL INFRASTRUCTURE		07/13/2023	Redemption		64,507	64,507	64,507	64,507	0	0	0	0	0	64,507	0	0	0	1,294	04/13/2027
46661#-AA-7	JFK FUEL INFRASTRUCTURE		08/13/2023	Redemption		64,692	64,692	64,692	64,692	0	0	0	0	0	64,692	0	0	0	1,484	04/13/2027
46661#-AA-7	JFK FUEL INFRASTRUCTURE		08/13/2023	Redemption		64,692	64,692	64,692	64,692	0	0	0	0	0	64,692	0	0	0	1,484	04/13/2027
46661#-AA-7	JFK FUEL INFRASTRUCTURE		09/13/2023	Redemption		64,878	64,878	64,878	64,878	0	0	0	0	0	64,878	0	0	0	1,674	04/13/2027
46661#-AA-7	JFK FUEL INFRASTRUCTURE		09/13/2023	Redemption		64,878	64,878	64,878	64,878	0	0	0	0	0	64,878	0	0	0	1,674	04/13/2027
46661#-AA-7	JFK FUEL INFRASTRUCTURE		10/13/2023	Redemption		65,064	65,064	65,064	65,064	0	0	0	0	0	65,064	0	0	0	1,865	04/13/2027
46661#-AA-7	JFK FUEL INFRASTRUCTURE		10/13/2023	Redemption		65,064	65,064	65,064	65,064	0	0	0	0	0	65,064	0	0	0	1,865	04/13/2027
46661#-AA-7	JFK FUEL INFRASTRUCTURE		11/13/2023	Redemption		65,250	65,250	65,250	65,250	0	0	0	0	0	65,250	0	0	0	2,058	04/13/2027
46661#-AA-7	JFK FUEL INFRASTRUCTURE		11/13/2023	Redemption		65,250	65,250	65,250	65,250	0	0	0	0	0	65,250	0	0	0	2,058	04/13/2027
46661#-AA-7	JFK FUEL INFRASTRUCTURE		12/13/2023	Redemption		65,437	65,437	65,437	65,437	0	0	0	0	0	65,437	0	0	0	2,251	04/13/2027
46661#-AA-7	JFK FUEL INFRASTRUCTURE		12/13/2023	Redemption		65,437	65,437	65,437	65,437	0	0	0	0	0	65,437	0	0	0	2,251	04/13/2027
46661#-AB-5	JFK FUEL INFRASTRUCTURE		01/13/2023	Redemption		69,849	69,849	69,849	69,849	0	0	0	0	0	69,849	0	0	0	158	04/13/2027
46661#-AB-5	JFK FUEL INFRASTRUCTURE		01/13/2023	Redemption		69,849	69,849	69,849	69,849	0	0	0	0	0	69,849	0	0	0	158	04/13/2027
46661#-AB-5	JFK FUEL INFRASTRUCTURE		02/13/2023	Redemption		70,006	70,006	70,006	70,006	0	0	0	0	0	70,006	0	0	0	316	04/13/2027
46661#-AB-5	JFK FUEL INFRASTRUCTURE		02/13/2023	Redemption		70,006	70,006	70,006	70,006	0	0	0	0	0	70,006	0	0	0	316	04/13/2027
46661#-AB-5	JFK FUEL INFRASTRUCTURE		03/13/2023	Redemption		70,164	70,164	70,164	70,164	0	0	0	0	0	70,164	0	0	0	475	04/13/2027

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46661#-AB-5	JFK FUEL INFRASTRUCTURE		03/13/2023	Redemption		70,164	70,164	70,164	70,164	0	0	0	0	0	70,164	0	0	0	475	04/13/2027
46661#-AB-5	JFK FUEL INFRASTRUCTURE		04/13/2023	Redemption		70,323	70,323	70,323	70,323	0	0	0	0	0	70,323	0	0	0	635	04/13/2027
46661#-AB-5	JFK FUEL INFRASTRUCTURE		04/13/2023	Redemption		70,323	70,323	70,323	70,323	0	0	0	0	0	70,323	0	0	0	635	04/13/2027
46661#-AB-5	JFK FUEL INFRASTRUCTURE		05/13/2023	Redemption		70,482	70,482	70,482	70,482	0	0	0	0	0	70,482	0	0	0	796	04/13/2027
46661#-AB-5	JFK FUEL INFRASTRUCTURE		05/13/2023	Redemption		70,482	70,482	70,482	70,482	0	0	0	0	0	70,482	0	0	0	796	04/13/2027
46661#-AB-5	JFK FUEL INFRASTRUCTURE		06/13/2023	Redemption		70,641	70,641	70,641	70,641	0	0	0	0	0	70,641	0	0	0	957	04/13/2027
46661#-AB-5	JFK FUEL INFRASTRUCTURE		06/13/2023	Redemption		70,641	70,641	70,641	70,641	0	0	0	0	0	70,641	0	0	0	957	04/13/2027
46661#-AB-5	JFK FUEL INFRASTRUCTURE		07/13/2023	Redemption		70,800	70,800	70,800	70,800	0	0	0	0	0	70,800	0	0	0	1,119	04/13/2027
46661#-AB-5	JFK FUEL INFRASTRUCTURE		07/13/2023	Redemption		70,800	70,800	70,800	70,800	0	0	0	0	0	70,800	0	0	0	1,119	04/13/2027
46661#-AB-5	JFK FUEL INFRASTRUCTURE		08/13/2023	Redemption		70,960	70,960	70,960	70,960	0	0	0	0	0	70,960	0	0	0	1,282	04/13/2027
46661#-AB-5	JFK FUEL INFRASTRUCTURE		08/13/2023	Redemption		70,960	70,960	70,960	70,960	0	0	0	0	0	70,960	0	0	0	1,282	04/13/2027
46661#-AB-5	JFK FUEL INFRASTRUCTURE		09/13/2023	Redemption		71,121	71,121	71,121	71,121	0	0	0	0	0	71,121	0	0	0	1,445	04/13/2027
46661#-AB-5	JFK FUEL INFRASTRUCTURE		09/13/2023	Redemption		71,121	71,121	71,121	71,121	0	0	0	0	0	71,121	0	0	0	1,445	04/13/2027
46661#-AB-5	JFK FUEL INFRASTRUCTURE		10/13/2023	Redemption		71,281	71,281	71,281	71,281	0	0	0	0	0	71,281	0	0	0	1,610	04/13/2027
46661#-AB-5	JFK FUEL INFRASTRUCTURE		10/13/2023	Redemption		71,281	71,281	71,281	71,281	0	0	0	0	0	71,281	0	0	0	1,610	04/13/2027
46661#-AB-5	JFK FUEL INFRASTRUCTURE		11/13/2023	Redemption		71,442	71,442	71,442	71,442	0	0	0	0	0	71,442	0	0	0	1,775	04/13/2027
46661#-AB-5	JFK FUEL INFRASTRUCTURE		11/13/2023	Redemption		71,442	71,442	71,442	71,442	0	0	0	0	0	71,442	0	0	0	1,775	04/13/2027
46661#-AB-5	JFK FUEL INFRASTRUCTURE		12/13/2023	Redemption		71,604	71,604	71,604	71,604	0	0	0	0	0	71,604	0	0	0	1,940	04/13/2027
46661#-AB-5	JFK FUEL INFRASTRUCTURE		12/13/2023	Redemption		71,604	71,604	71,604	71,604	0	0	0	0	0	71,604	0	0	0	1,940	04/13/2027
46670*-AA-0	HENDR 2020-F		01/15/2023	Paydown		75,240	75,240	75,240	75,240	0	0	0	0	0	75,240	0	0	0	326	10/15/2077
46670*-AA-0	HENDR 2020-F		02/15/2023	Paydown		159,802	159,802	159,802	159,802	0	0	0	0	0	159,802	0	0	0	1,113	10/15/2077
46670*-AA-0	HENDR 2020-F		03/15/2023	Paydown		107,820	107,820	107,820	107,820	0	0	0	0	0	107,820	0	0	0	1,016	10/15/2077
46670*-AA-0	HENDR 2020-F		04/15/2023	Paydown		79,238	79,238	79,238	79,238	0	0	0	0	0	79,238	0	0	0	956	10/15/2077
46670*-AA-0	HENDR 2020-F		05/15/2023	Paydown		115,110	115,110	115,110	115,110	0	0	0	0	0	115,110	0	0	0	1,692	10/15/2077
46670*-AA-0	HENDR 2020-F		06/15/2023	Paydown		45,563	45,563	45,563	45,563	0	0	0	0	0	45,563	0	0	0	790	10/15/2077
46670*-AA-0	HENDR 2020-F		07/15/2023	Paydown		214,320	214,320	214,320	214,320	0	0	0	0	0	214,320	0	0	0	4,282	10/15/2077
46670*-AA-0	HENDR 2020-F		08/15/2023	Paydown		114,759	114,759	114,759	114,759	0	0	0	0	0	114,759	0	0	0	2,595	10/15/2077
46670*-AA-0	HENDR 2020-F		10/15/2023	Paydown		140,169	140,169	140,169	140,169	0	0	0	0	0	140,169	0	0	0	3,909	10/15/2077
46670*-AA-0	HENDR 2020-F		11/15/2023	Paydown		24,881	24,881	24,881	24,881	0	0	0	0	0	24,881	0	0	0	760	10/15/2077
46670*-AA-0	HENDR 2020-F		12/15/2023	Paydown		106,133	106,133	106,133	106,133	0	0	0	0	0	106,133	0	0	0	3,520	10/15/2077
46671*-AA-9	ORLANDO HEALTH		04/18/2023	Redemption		786,651	786,651	806,688	804,258	0	(17,607)	0	(17,607)	0	786,651	0	0	0	8,763	04/15/2043
46671*-AA-9	ORLANDO HEALTH		05/15/2023	Redemption		37,713	37,713	38,673	38,557	0	(844)	0	(844)	0	37,713	0	0	0	517	04/15/2043
46671*-AA-9	ORLANDO HEALTH		06/15/2023	Redemption		37,816	37,816	38,779	38,663	0	(846)	0	(846)	0	37,816	0	0	0	621	04/15/2043
46671*-AA-9	ORLANDO HEALTH		07/15/2023	Redemption		37,920	37,920	38,886	38,768	0	(849)	0	(849)	0	37,920	0	0	0	727	04/15/2043
46671*-AA-9	ORLANDO HEALTH		08/15/2023	Redemption		38,024	38,024	38,992	38,875	0	(851)	0	(851)	0	38,024	0	0	0	833	04/15/2043
46671*-AA-9	ORLANDO HEALTH		09/15/2023	Redemption		38,128	38,128	39,099	38,981	0	(853)	0	(853)	0	38,128	0	0	0	940	04/15/2043
46671*-AA-9	ORLANDO HEALTH		10/15/2023	Redemption		38,232	38,232	39,206	39,088	0	(856)	0	(856)	0	38,232	0	0	0	1,047	04/15/2043
46671*-AA-9	ORLANDO HEALTH		11/15/2023	Redemption		38,337	38,337	39,313	39,195	0	(858)	0	(858)	0	38,337	0	0	0	1,155	04/15/2043
46671*-AA-9	ORLANDO HEALTH		12/15/2023	Redemption		38,442	38,442	39,421	39,302	0	(860)	0	(860)	0	38,442	0	0	0	1,264	04/15/2043
46671@-AA-7	JRD HOLDINGS		01/15/2023	Redemption		365	365	365	365	0	0	0	0	0	365	0	0	0	1	01/15/2041
46671@-AA-7	JRD HOLDINGS		02/15/2023	Redemption		581	581	581	581	0	0	0	0	0	581	0	0	0	4	01/15/2041
46671@-AA-7	JRD HOLDINGS		03/15/2023	Redemption		583	583	583	583	0	0	0	0	0	583	0	0	0	5	01/15/2041
46671@-AA-7	JRD HOLDINGS		04/15/2023	Redemption		585	585	585	585	0	0	0	0	0	585	0	0	0	7	01/15/2041
46671@-AA-7	JRD HOLDINGS		05/15/2023	Redemption		588	588	588	588	0	0	0	0	0	588	0	0	0	9	01/15/2041
46671@-AA-7	JRD HOLDINGS		06/15/2023	Redemption		590	590	590	590	0	0	0	0	0	590	0	0	0	11	01/15/2041
46671@-AA-7	JRD HOLDINGS		07/15/2023	Redemption		593	593	593	593	0	0	0	0	0	593	0	0	0	13	01/15/2041
46671@-AA-7	JRD HOLDINGS		08/15/2023	Redemption		595	595	595	595	0	0	0	0	0	595	0	0	0	14	01/15/2041
46671@-AA-7	JRD HOLDINGS		09/15/2023	Redemption		598	598	598	598	0	0	0	0	0	598	0	0	0	16	01/15/2041
46671@-AA-7	JRD HOLDINGS		10/15/2023	Redemption		600	600	600	600	0	0	0	0	0	600	0	0	0	18	01/15/2041

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46671@-AA-7	JRD HOLDINGS		11/15/2023	Redemption		603	603	603	603	0	0	0	0	0	603	0	0	0	20	01/15/2041
46671@-AA-7	JRD HOLDINGS		12/15/2023	Redemption		605	605	605	605	0	0	0	0	0	605	0	0	0	22	01/15/2041
475795-AE-0	JELD-WEN		03/06/2023	ATHENE ANNUITY & LIFE		2,963,438	3,000,000	3,147,000	3,075,040	0	(5,472)	0	(5,472)	0	3,069,568	0	(106,131)	(106,131)	57,813	05/15/2025
47715*-AA-5	JETBLUE AIRWAYS		03/05/2023	Redemption		1,692,671	1,692,671	1,657,353	1,690,267	0	2,404	0	2,404	0	1,692,671	0	0	0	37,408	03/05/2023
47987E-AC-1	JONAH 2022-1 A1 2022-1 A1		01/10/2023	Paydown		759,038	759,038	748,630	749,059	0	9,979	0	9,979	0	759,038	0	0	0	4,554	12/10/2037
47987E-AC-1	JONAH 2022-1 A1 2022-1 A1		02/10/2023	Paydown		351,769	351,769	346,945	347,144	0	4,625	0	4,625	0	351,769	0	0	0	4,221	12/10/2037
47987E-AC-1	JONAH 2022-1 A1 2022-1 A1		03/10/2023	Paydown		119,974	119,974	118,329	118,397	0	1,577	0	1,577	0	119,974	0	0	0	2,160	12/10/2037
47987E-AC-1	JONAH 2022-1 A1 2022-1 A1		04/10/2023	Paydown		122,705	122,705	121,023	121,092	0	1,613	0	1,613	0	122,705	0	0	0	2,945	12/10/2037
47987E-AC-1	JONAH 2022-1 A1 2022-1 A1		05/10/2023	Paydown		152,904	152,904	150,807	150,894	0	2,010	0	2,010	0	152,904	0	0	0	4,587	12/10/2037
47987E-AC-1	JONAH 2022-1 A1 2022-1 A1		06/10/2023	Paydown		148,437	148,437	146,402	146,486	0	1,951	0	1,951	0	148,437	0	0	0	5,344	12/10/2037
47987E-AC-1	JONAH 2022-1 A1 2022-1 A1		07/10/2023	Paydown		151,949	151,949	149,865	149,951	0	1,998	0	1,998	0	151,949	0	0	0	6,382	12/10/2037
47987E-AC-1	JONAH 2022-1 A1 2022-1 A1		08/10/2023	Paydown		101,219	101,219	99,831	99,888	0	1,331	0	1,331	0	101,219	0	0	0	4,858	12/10/2037
47987E-AC-1	JONAH 2022-1 A1 2022-1 A1		09/10/2023	Paydown		89,069	89,069	87,848	87,898	0	1,171	0	1,171	0	89,069	0	0	0	4,810	12/10/2037
47987E-AC-1	JONAH 2022-1 A1 2022-1 A1		10/10/2023	Paydown		124,468	124,468	122,761	122,832	0	1,636	0	1,636	0	124,468	0	0	0	7,468	12/10/2037
47987E-AC-1	JONAH 2022-1 A1 2022-1 A1		11/10/2023	Paydown		118,279	118,279	116,657	116,724	0	1,555	0	1,555	0	118,279	0	0	0	7,806	12/10/2037
47987E-AC-1	JONAH 2022-1 A1 2022-1 A1		12/10/2023	Paydown		125,094	125,094	123,378	123,449	0	1,645	0	1,645	0	125,094	0	0	0	9,007	12/10/2037
48259*-AA-5	KDP LICENSING		01/17/2023	Redemption		6,020	6,020	6,020	6,020	0	0	0	0	0	6,020	0	0	0	16	12/31/2035
48259*-AA-5	KDP LICENSING		04/15/2023	Redemption		18,153	18,153	18,153	18,153	0	0	0	0	0	18,153	0	0	0	226	12/31/2035
48259*-AA-5	KDP LICENSING		05/16/2023	Redemption		6,082	6,082	6,082	6,082	0	0	0	0	0	6,082	0	0	0	79	12/31/2035
48259*-AA-5	KDP LICENSING		06/15/2023	Redemption		6,098	6,098	6,098	6,098	0	0	0	0	0	6,098	0	0	0	95	12/31/2035
48259*-AA-5	KDP LICENSING		07/15/2023	Redemption		6,114	6,114	6,114	6,114	0	0	0	0	0	6,114	0	0	0	111	12/31/2035
48259*-AA-5	KDP LICENSING		10/16/2023	Redemption		6,162	6,162	6,162	6,162	0	0	0	0	0	6,162	0	0	0	169	12/31/2035
48259*-AA-5	KDP LICENSING		12/01/2023	Redemption		18,454	18,454	18,454	18,454	0	0	0	0	0	18,454	0	0	0	528	12/31/2035
48259*-AA-5	KDP LICENSING		12/15/2023	Redemption		6,194	6,194	6,194	6,194	0	0	0	0	0	6,194	0	0	0	193	12/31/2035
48262#-AA-6	KEURIG DR. PEPPER		01/15/2023	Redemption		14,261	14,261	14,261	14,261	0	0	0	0	0	14,261	0	0	0	53	03/31/2037
48262#-AA-6	KEURIG DR. PEPPER		02/15/2023	Redemption		14,314	14,314	14,314	14,314	0	0	0	0	0	14,314	0	0	0	106	03/31/2037
48262#-AA-6	KEURIG DR. PEPPER		03/15/2023	Redemption		14,367	14,367	14,367	14,367	0	0	0	0	0	14,367	0	0	0	159	03/31/2037
48262#-AA-6	KEURIG DR. PEPPER		04/15/2023	Redemption		15,876	15,876	15,876	15,876	0	0	0	0	0	15,876	0	0	0	234	03/31/2037
48262#-AA-6	KEURIG DR. PEPPER		05/15/2023	Redemption		15,934	15,934	15,934	15,934	0	0	0	0	0	15,934	0	0	0	294	03/31/2037
48262#-AA-6	KEURIG DR. PEPPER		06/15/2023	Redemption		15,993	15,993	15,993	15,993	0	0	0	0	0	15,993	0	0	0	354	03/31/2037
48262#-AA-6	KEURIG DR. PEPPER		07/15/2023	Redemption		16,052	16,052	16,052	16,052	0	0	0	0	0	16,052	0	0	0	415	03/31/2037
48262#-AA-6	KEURIG DR. PEPPER		08/15/2023	Redemption		16,111	16,111	16,111	16,111	0	0	0	0	0	16,111	0	0	0	476	03/31/2037
48262#-AA-6	KEURIG DR. PEPPER		09/15/2023	Redemption		16,171	16,171	16,171	16,171	0	0	0	0	0	16,171	0	0	0	537	03/31/2037
48262#-AA-6	KEURIG DR. PEPPER		10/15/2023	Redemption		16,231	16,231	16,231	16,231	0	0	0	0	0	16,231	0	0	0	599	03/31/2037
48262#-AA-6	KEURIG DR. PEPPER		11/15/2023	Redemption		16,290	16,290	16,290	16,290	0	0	0	0	0	16,290	0	0	0	662	03/31/2037
48262#-AA-6	KEURIG DR. PEPPER		12/15/2023	Redemption		16,351	16,351	16,351	16,351	0	0	0	0	0	16,351	0	0	0	724	03/31/2037
48262*-AA-0	KEURIG DR. PEPPER		01/15/2023	Redemption		95,866	95,866	95,866	95,866	0	0	0	0	0	95,866	0	0	0	297	12/31/2034
48262*-AA-0	KEURIG DR. PEPPER		02/15/2023	Redemption		96,163	96,163	96,163	96,163	0	0	0	0	0	96,163	0	0	0	596	12/31/2034
48262*-AA-0	KEURIG DR. PEPPER		03/15/2023	Redemption		96,461	96,461	96,461	96,461	0	0	0	0	0	96,461	0	0	0	897	12/31/2034
48262*-AA-0	KEURIG DR. PEPPER		04/15/2023	Redemption		96,760	96,760	96,760	96,760	0	0	0	0	0	96,760	0	0	0	1,200	12/31/2034
48262*-AA-0	KEURIG DR. PEPPER		05/15/2023	Redemption		97,060	97,060	97,060	97,060	0	0	0	0	0	97,060	0	0	0	1,504	12/31/2034
48262*-AA-0	KEURIG DR. PEPPER		06/15/2023	Redemption		97,361	97,361	97,361	97,361	0	0	0	0	0	97,361	0	0	0	1,811	12/31/2034
48262*-AA-0	KEURIG DR. PEPPER		07/15/2023	Redemption		97,663	97,663	97,663	97,663	0	0	0	0	0	97,663	0	0	0	2,119	12/31/2034
48262*-AA-0	KEURIG DR. PEPPER		08/15/2023	Redemption		97,966	97,966	97,966	97,966	0	0	0	0	0	97,966	0	0	0	2,430	12/31/2034
48262*-AA-0	KEURIG DR. PEPPER		09/15/2023	Redemption		98,270	98,270	98,270	98,270	0	0	0	0	0	98,270	0	0	0	2,742	12/31/2034
48262*-AA-0	KEURIG DR. PEPPER		10/15/2023	Redemption		98,574	98,574	98,574	98,574	0	0	0	0	0	98,574	0	0	0	3,056	12/31/2034
48262*-AA-0	KEURIG DR. PEPPER		11/15/2023	Redemption		98,880	98,880	98,880	98,880	0	0	0	0	0	98,880	0	0	0	3,372	12/31/2034
48262*-AA-0	KEURIG DR. PEPPER		12/15/2023	Redemption		99,186	99,186	99,186	99,186	0	0	0	0	0	99,186	0	0	0	3,690	12/31/2034
48262@-AA-8	KEURIG DR. PEPPER		01/15/2023	Redemption		8,952	8,952	8,952	8,952	0	0	0	0	0	8,952	0	0	0	23	01/30/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
48262@-AA-8	KEURIG DR. PEPPER		01/15/2023	Redemption		3,941	3,941	3,941	3,941	0	0	0	0	0	3,941	0	0	0	10	01/30/2037
48262@-AA-8	KEURIG DR. PEPPER		01/15/2023	Redemption		13,428	13,428	13,428	13,428	0	0	0	0	0	13,428	0	0	0	35	01/30/2037
48262@-AA-8	KEURIG DR. PEPPER		02/15/2023	Redemption		8,976	8,976	8,976	8,976	0	0	0	0	0	8,976	0	0	0	47	01/30/2037
48262@-AA-8	KEURIG DR. PEPPER		02/15/2023	Redemption		3,952	3,952	3,952	3,952	0	0	0	0	0	3,952	0	0	0	21	01/30/2037
48262@-AA-8	KEURIG DR. PEPPER		02/15/2023	Redemption		13,464	13,464	13,464	13,464	0	0	0	0	0	13,464	0	0	0	71	01/30/2037
48262@-AA-8	KEURIG DR. PEPPER		03/15/2023	Redemption		8,999	8,999	8,999	8,999	0	0	0	0	0	8,999	0	0	0	71	01/30/2037
48262@-AA-8	KEURIG DR. PEPPER		03/15/2023	Redemption		3,962	3,962	3,962	3,962	0	0	0	0	0	3,962	0	0	0	31	01/30/2037
48262@-AA-8	KEURIG DR. PEPPER		03/15/2023	Redemption		13,499	13,499	13,499	13,499	0	0	0	0	0	13,499	0	0	0	106	01/30/2037
48262@-AA-8	KEURIG DR. PEPPER		04/15/2023	Redemption		9,023	9,023	9,023	9,023	0	0	0	0	0	9,023	0	0	0	95	01/30/2037
48262@-AA-8	KEURIG DR. PEPPER		04/15/2023	Redemption		3,972	3,972	3,972	3,972	0	0	0	0	0	3,972	0	0	0	42	01/30/2037
48262@-AA-8	KEURIG DR. PEPPER		04/15/2023	Redemption		13,534	13,534	13,534	13,534	0	0	0	0	0	13,534	0	0	0	142	01/30/2037
48262@-AA-8	KEURIG DR. PEPPER		05/15/2023	Redemption		9,046	9,046	9,046	9,046	0	0	0	0	0	9,046	0	0	0	119	01/30/2037
48262@-AA-8	KEURIG DR. PEPPER		05/15/2023	Redemption		3,983	3,983	3,983	3,983	0	0	0	0	0	3,983	0	0	0	52	01/30/2037
48262@-AA-8	KEURIG DR. PEPPER		05/15/2023	Redemption		13,570	13,570	13,570	13,570	0	0	0	0	0	13,570	0	0	0	178	01/30/2037
48262@-AA-8	KEURIG DR. PEPPER		06/15/2023	Redemption		9,070	9,070	9,070	9,070	0	0	0	0	0	9,070	0	0	0	143	01/30/2037
48262@-AA-8	KEURIG DR. PEPPER		06/15/2023	Redemption		3,993	3,993	3,993	3,993	0	0	0	0	0	3,993	0	0	0	63	01/30/2037
48262@-AA-8	KEURIG DR. PEPPER		06/15/2023	Redemption		13,605	13,605	13,605	13,605	0	0	0	0	0	13,605	0	0	0	214	01/30/2037
48262@-AA-8	KEURIG DR. PEPPER		07/15/2023	Redemption		9,094	9,094	9,094	9,094	0	0	0	0	0	9,094	0	0	0	167	01/30/2037
48262@-AA-8	KEURIG DR. PEPPER		07/15/2023	Redemption		4,004	4,004	4,004	4,004	0	0	0	0	0	4,004	0	0	0	73	01/30/2037
48262@-AA-8	KEURIG DR. PEPPER		07/15/2023	Redemption		13,641	13,641	13,641	13,641	0	0	0	0	0	13,641	0	0	0	250	01/30/2037
48262@-AA-8	KEURIG DR. PEPPER		08/15/2023	Redemption		9,118	9,118	9,118	9,118	0	0	0	0	0	9,118	0	0	0	191	01/30/2037
48262@-AA-8	KEURIG DR. PEPPER		08/15/2023	Redemption		4,014	4,014	4,014	4,014	0	0	0	0	0	4,014	0	0	0	84	01/30/2037
48262@-AA-8	KEURIG DR. PEPPER		08/15/2023	Redemption		13,677	13,677	13,677	13,677	0	0	0	0	0	13,677	0	0	0	287	01/30/2037
48262@-AA-8	KEURIG DR. PEPPER		09/15/2023	Redemption		9,142	9,142	9,142	9,142	0	0	0	0	0	9,142	0	0	0	216	01/30/2037
48262@-AA-8	KEURIG DR. PEPPER		09/15/2023	Redemption		4,025	4,025	4,025	4,025	0	0	0	0	0	4,025	0	0	0	95	01/30/2037
48262@-AA-8	KEURIG DR. PEPPER		09/15/2023	Redemption		13,712	13,712	13,712	13,712	0	0	0	0	0	13,712	0	0	0	323	01/30/2037
48262@-AA-8	KEURIG DR. PEPPER		10/15/2023	Redemption		9,166	9,166	9,166	9,166	0	0	0	0	0	9,166	0	0	0	240	01/30/2037
48262@-AA-8	KEURIG DR. PEPPER		10/15/2023	Redemption		4,035	4,035	4,035	4,035	0	0	0	0	0	4,035	0	0	0	106	01/30/2037
48262@-AA-8	KEURIG DR. PEPPER		10/15/2023	Redemption		13,748	13,748	13,748	13,748	0	0	0	0	0	13,748	0	0	0	360	01/30/2037
48262@-AA-8	KEURIG DR. PEPPER		11/15/2023	Redemption		9,190	9,190	9,190	9,190	0	0	0	0	0	9,190	0	0	0	265	01/30/2037
48262@-AA-8	KEURIG DR. PEPPER		11/15/2023	Redemption		13,784	13,784	13,784	13,784	0	0	0	0	0	13,784	0	0	0	397	01/30/2037
48262@-AA-8	KEURIG DR. PEPPER		11/15/2023	Redemption		4,046	4,046	4,046	4,046	0	0	0	0	0	4,046	0	0	0	117	01/30/2037
48262@-AA-8	KEURIG DR. PEPPER		12/15/2023	Redemption		9,214	9,214	9,214	9,214	0	0	0	0	0	9,214	0	0	0	290	01/30/2037
48262@-AA-8	KEURIG DR. PEPPER		12/15/2023	Redemption		4,056	4,056	4,056	4,056	0	0	0	0	0	4,056	0	0	0	128	01/30/2037
48262@-AA-8	KEURIG DR. PEPPER		12/15/2023	Redemption		13,821	13,821	13,821	13,821	0	0	0	0	0	13,821	0	0	0	435	01/30/2037
48517@-BD-5	KANSAS CITY SOUTHERN		04/18/2023	Taxable Exchange		9,011,104	10,000,000	9,991,400	9,993,618	0	314	0	314	0	9,993,932	0	(982,828)	(982,828)	122,986	11/15/2029
48517@-BE-3	KANSAS CITY SOUTHERN		04/18/2023	Taxable Exchange		831,330	1,100,000	1,274,075	1,264,476	0	(1,204)	0	(1,204)	0	1,263,272	0	(431,942)	(431,942)	17,967	05/01/2050
48660@-J8-6	KAYNE ANDERSON MLP		04/16/2023	Maturity		1,083,658	1,083,658	1,083,658	1,083,658	0	0	0	0	0	1,083,658	0	0	0	0	04/16/2023
48666K-AX-7	KB HOME 6.875% 06/15/27		04/24/2023	ATHENE ANNUITY & LIFE		3,176,795	3,000,000	3,293,250	3,190,755	0	(13,960)	0	(13,960)	0	3,176,795	0	0	0	73,906	06/15/2027
48666K-AY-5	KB HOME 4.800% 11/15/29		05/10/2023	SUMRIDGE		463,125	500,000	530,625	524,714	0	(1,234)	0	(1,234)	0	523,480	0	(60,355)	(60,355)	11,800	11/15/2029
49326E-EG-4	KEYCORP 4.100% 04/30/28		09/08/2023	GOLDMAN SACHS		9,768,110	11,000,000	10,981,190	10,988,511	0	1,368	0	1,368	0	10,989,879	0	(1,221,769)	(1,221,769)	390,867	04/30/2028
49427R-AN-2	KILROY REALTY		04/19/2023	TRUIST		4,387,500	5,000,000	4,981,700	4,988,091	0	345	0	345	0	4,988,437	0	(600,937)	(600,937)	83,125	12/15/2028
49427R-AR-3	KILROY REALTY		12/27/2023	ATHENE ANNUITY & LIFE		2,267,397	3,000,000	2,998,710	2,998,834	0	92	0	92	0	2,998,926	0	(731,529)	(731,529)	88,775	11/15/2033
494550-BM-7	KINDER MORGAN		02/15/2023	Maturity		8,980,000	8,980,000	8,943,900	8,978,999	0	1,001	0	1,001	0	8,980,000	0	0	0	154,905	02/15/2023
494550-BM-7	KINDER MORGAN		02/15/2023	Maturity		2,598,000	2,598,000	2,538,008	2,596,000	0	2,000	0	2,000	0	2,598,000	0	0	0	44,816	02/15/2023
497266-B*-6	KIRBY		02/27/2023	Maturity		28,000,000	28,000,000	28,000,000	28,000,000	0	0	0	0	0	28,000,000	0	0	0	460,600	02/27/2023
49727@-AB-3	KIRBY		01/15/2023	Redemption		25,407	25,407	25,407	25,407	0	0	0	0	0	25,407	0	0	0	93	03/15/2042
49727@-AB-3	KIRBY		02/15/2023	Redemption		25,500	25,500	25,500	25,500	0	0	0	0	0	25,500	0	0	0	187	03/15/2042
49727@-AB-3	KIRBY		03/15/2023	Redemption		25,594	25,594	25,594	25,594	0	0	0	0	0	25,594	0	0	0	282	03/15/2042

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
49727@-AB-3	KIRBY		04/15/2023	Redemption		25,688	25,688	25,688	25,688	0	0	0	0	0	25,688	0	0	0	378	03/15/2042
49727@-AB-3	KIRBY		05/15/2023	Redemption		25,782	25,782	25,782	25,782	0	0	0	0	0	25,782	0	0	0	474	03/15/2042
49727@-AB-3	KIRBY		06/15/2023	Redemption		25,877	25,877	25,877	25,877	0	0	0	0	0	25,877	0	0	0	571	03/15/2042
49727@-AB-3	KIRBY		07/15/2023	Redemption		25,972	25,972	25,972	25,972	0	0	0	0	0	25,972	0	0	0	668	03/15/2042
49727@-AB-3	KIRBY		08/15/2023	Redemption		26,068	26,068	26,068	26,068	0	0	0	0	0	26,068	0	0	0	766	03/15/2042
49727@-AB-3	KIRBY		09/15/2023	Redemption		26,163	26,163	26,163	26,163	0	0	0	0	0	26,163	0	0	0	865	03/15/2042
49727@-AB-3	KIRBY		10/15/2023	Redemption		26,260	26,260	20,861	26,260	0	5,399	5,399	0	0	26,260	0	0	0	965	03/15/2042
49727@-AB-3	KIRBY		11/15/2023	Redemption		26,356	26,356	20,938	26,356	0	5,419	5,419	0	0	26,356	0	0	0	1,065	03/15/2042
49727@-AB-3	KIRBY		12/15/2023	Redemption		26,453	26,453	21,015	26,453	0	5,438	5,438	0	0	26,453	0	0	0	1,167	03/15/2042
500255-AX-2	KOHL'S		03/01/2023	GOLDMAN SACHS		1,244,325	1,765,000	1,793,805	1,790,477	0	(479)	0	(479)	0	1,789,998	0	(545,673)	(545,673)	21,683	05/01/2031
500255-AX-2	KOHL'S		03/01/2023	GOLDMAN SACHS		1,037,055	1,471,000	1,437,417	1,440,311	0	539	0	539	0	1,440,849	0	(403,794)	(403,794)	18,071	05/01/2031
500255-AX-2	KOHL'S		03/02/2023	BARCLAYS CAPITAL		864,500	1,235,000	1,255,155	1,252,827	0	(350)	0	(350)	0	1,252,477	0	(387,977)	(387,977)	15,545	05/01/2031
500255-AX-2	KOHL'S		03/02/2023	BARCLAYS CAPITAL		720,300	1,029,000	1,005,508	1,007,532	0	396	0	396	0	1,007,928	0	(287,628)	(287,628)	12,952	05/01/2031
50067P-AA-7	KORN FERRY		04/24/2023	ATHENE ANNUITY & LIFE		4,913,274	5,000,000	4,870,000	4,908,296	0	4,978	0	4,978	0	4,913,274	0	0	0	82,865	12/15/2027
50077L-AT-3	KRAFT HEINZ FOOD		04/24/2023	ATHENE ANNUITY & LIFE		1,978,978	2,000,000	1,970,000	1,978,060	0	917	0	917	0	1,978,978	0	0	0	67,833	01/30/2029
50117T-AC-5	KCOT 2021-1A A3 2021-1A A3		04/15/2023	Paydown		29,365	29,365	29,359	29,363	0	2	0	2	0	29,365	0	0	0	61	08/15/2025
50117T-AC-5	KCOT 2021-1A A3 2021-1A A3		05/15/2023	Paydown		48,185	48,185	48,175	48,181	0	4	0	4	0	48,185	0	0	0	125	08/15/2025
50117T-AC-5	KCOT 2021-1A A3 2021-1A A3		06/15/2023	Paydown		51,844	51,844	51,833	51,839	0	4	0	4	0	51,844	0	0	0	161	08/15/2025
50117T-AC-5	KCOT 2021-1A A3 2021-1A A3		07/15/2023	Paydown		48,574	48,574	48,564	48,571	0	4	0	4	0	48,574	0	0	0	176	08/15/2025
50117T-AC-5	KCOT 2021-1A A3 2021-1A A3		08/15/2023	Paydown		49,453	49,453	49,443	49,449	0	4	0	4	0	49,453	0	0	0	204	08/15/2025
50117T-AC-5	KCOT 2021-1A A3 2021-1A A3		09/15/2023	Paydown		51,264	51,264	51,253	51,260	0	4	0	4	0	51,264	0	0	0	238	08/15/2025
50117T-AC-5	KCOT 2021-1A A3 2021-1A A3		10/15/2023	Paydown		45,922	45,922	45,913	45,919	0	4	0	4	0	45,922	0	0	0	237	08/15/2025
50117T-AC-5	KCOT 2021-1A A3 2021-1A A3		11/15/2023	Paydown		47,822	47,822	47,812	47,818	0	4	0	4	0	47,822	0	0	0	272	08/15/2025
50117T-AC-5	KCOT 2021-1A A3 2021-1A A3		12/15/2023	Paydown		46,269	46,269	46,260	46,266	0	4	0	4	0	46,269	0	0	0	287	08/15/2025
501797-AL-8	L BRANDS		02/07/2023	MORGAN STANLEY		687,188	750,000	825,040	818,007	0	(389)	0	(389)	0	817,618	0	(130,430)	(130,430)	14,036	11/01/2035
501797-AR-5	L BRANDS		06/07/2023	SUMRIDGE		488,580	479,000	470,790	472,980	0	337	0	337	0	473,317	0	15,263	15,263	17,364	06/15/2029
501797-AR-5	L BRANDS		06/07/2023	CITICORP		343,915	338,000	332,207	333,752	0	238	0	238	0	333,990	0	9,925	9,925	12,253	06/15/2029
50197#-AA-2	LGAFUEL		10/05/2023	Redemption		33,790	33,790	33,790	33,790	0	0	0	0	0	33,790	0	0	0	935	12/30/2050
50197#-AA-2	LGAFUEL		10/05/2023	Redemption		39,422	39,422	39,422	39,422	0	0	0	0	0	39,422	0	0	0	1,091	12/30/2050
50197#-AA-2	LGAFUEL		10/05/2023	Redemption		39,422	39,422	39,422	39,422	0	0	0	0	0	39,422	0	0	0	1,091	12/30/2050
50197#-AA-2	LGAFUEL		11/05/2023	Redemption		33,884	33,884	33,884	33,884	0	0	0	0	0	33,884	0	0	0	1,031	12/30/2050
50197#-AA-2	LGAFUEL		11/05/2023	Redemption		39,531	39,531	39,531	39,531	0	0	0	0	0	39,531	0	0	0	1,203	12/30/2050
50197#-AA-2	LGAFUEL		11/05/2023	Redemption		39,531	39,531	39,531	39,531	0	0	0	0	0	39,531	0	0	0	1,203	12/30/2050
50197#-AA-2	LGAFUEL		12/05/2023	Redemption		33,978	33,978	33,978	33,978	0	0	0	0	0	33,978	0	0	0	1,128	12/30/2050
50197#-AA-2	LGAFUEL		12/05/2023	Redemption		39,640	39,640	39,640	39,640	0	0	0	0	0	39,640	0	0	0	1,316	12/30/2050
50197#-AA-2	LGAFUEL		12/05/2023	Redemption		39,640	39,640	39,640	39,640	0	0	0	0	0	39,640	0	0	0	1,316	12/30/2050
50247@-AA-4	LV STADIUM EVENTS		06/30/2023	Redemption		304,728	304,728	304,728	304,728	0	0	0	0	0	304,728	0	0	0	5,119	06/30/2045
50247@-AA-4	LV STADIUM EVENTS		06/30/2023	Redemption		101,576	101,576	101,576	101,576	0	0	0	0	0	101,576	0	0	0	1,706	06/30/2045
50247@-AA-4	LV STADIUM EVENTS		12/30/2023	Redemption		103,282	103,282	103,282	103,282	0	0	0	0	0	103,282	0	0	0	3,470	06/30/2045
50247@-AA-4	LV STADIUM EVENTS		12/30/2023	Redemption		309,847	309,847	309,847	309,847	0	0	0	0	0	309,847	0	0	0	10,411	06/30/2045
50540R-AN-2	LAB CORP OF AMERICA		11/01/2023	Maturity		8,900,000	8,900,000	8,786,614	8,888,263	0	11,737	0	11,737	0	8,900,000	0	0	0	356,000	11/01/2023
50587K-AA-9	LAFARGEHOLCIM FINANCE		12/18/2023	JANE STREET ES		1,842,291	1,916,000	1,914,391	1,915,262	0	164	0	164	0	1,915,426	0	(73,135)	(73,135)	83,452	09/22/2026
52110@-AA-4	LAXFUEL CORP		01/28/2023	Redemption		29,578	29,578	29,578	29,578	0	0	0	0	0	29,578	0	0	0	76	12/28/2051
52110@-AA-4	LAXFUEL CORP		02/28/2023	Redemption		29,654	29,654	29,654	29,654	0	0	0	0	0	29,654	0	0	0	153	12/28/2051
52110@-AA-4	LAXFUEL CORP		03/28/2023	Redemption		29,731	29,731	29,731	29,731	0	0	0	0	0	29,731	0	0	0	230	12/28/2051
52110@-AA-4	LAXFUEL CORP		04/28/2023	Redemption		29,808	29,808	29,808	29,808	0	0	0	0	0	29,808	0	0	0	308	12/28/2051
52110@-AA-4	LAXFUEL CORP		05/28/2023	Redemption		29,885	29,885	29,885	29,885	0	0	0	0	0	29,885	0	0	0	386	12/28/2051
52110@-AA-4	LAXFUEL CORP		06/28/2023	Redemption		29,962	29,962	29,962	29,962	0	0	0	0	0	29,962	0	0	0	464	12/28/2051
52110@-AA-4	LAXFUEL CORP		07/28/2023	Redemption		30,039	30,039	30,039	30,039	0	0	0	0	0	30,039	0	0	0	543	12/28/2051

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
52110@-AA-4	LAXFUEL CORP		08/28/2023	Redemption		30,117	30,117	30,117	30,117	0	0	0	0	0	30,117	0	0	0	622	12/28/2051
52110@-AA-4	LAXFUEL CORP		09/28/2023	Redemption		30,195	30,195	30,195	30,195	0	0	0	0	0	30,195	0	0	0	702	12/28/2051
52110@-AA-4	LAXFUEL CORP		10/28/2023	Redemption		30,273	30,273	30,273	30,273	0	0	0	0	0	30,273	0	0	0	782	12/28/2051
52110@-AA-4	LAXFUEL CORP		11/28/2023	Redemption		30,351	30,351	30,351	30,351	0	0	0	0	0	30,351	0	0	0	863	12/28/2051
52110@-AA-4	LAXFUEL CORP		12/28/2023	Redemption		30,429	30,429	30,429	30,429	0	0	0	0	0	30,429	0	0	0	943	12/28/2051
521865-AY-1	LEAR		07/26/2023	RILA		1,939,623	2,035,000	1,852,115	1,927,962	0	11,661	0	11,661	0	1,939,623	0	0	0	66,805	09/15/2027
521865-AY-1	LEAR		12/18/2023	JANE STREET ES		780,773	814,000	740,846	771,185	0	8,005	0	8,005	0	779,190	0	1,582	1,582	39,095	09/15/2027
52465#-BC-8	HOME DEPOT		01/15/2023	Redemption		29,416	29,416	33,041	30,810	0	(1,394)	0	(1,394)	0	29,416	0	0	0	181	01/15/2032
52465#-BC-8	HOME DEPOT		02/15/2023	Redemption		29,598	29,598	33,246	31,001	0	(1,403)	0	(1,403)	0	29,598	0	0	0	365	01/15/2032
52465#-BC-8	HOME DEPOT		03/15/2023	Redemption		29,781	29,781	33,452	31,193	0	(1,411)	0	(1,411)	0	29,781	0	0	0	551	01/15/2032
52465#-BC-8	HOME DEPOT		04/15/2023	Redemption		29,966	29,966	33,659	31,386	0	(1,420)	0	(1,420)	0	29,966	0	0	0	739	01/15/2032
52465#-BC-8	HOME DEPOT		05/15/2023	Redemption		30,151	30,151	33,867	31,580	0	(1,429)	0	(1,429)	0	30,151	0	0	0	929	01/15/2032
52465#-BC-8	HOME DEPOT		06/15/2023	Redemption		30,338	30,338	34,077	31,776	0	(1,438)	0	(1,438)	0	30,338	0	0	0	1,122	01/15/2032
52465#-BC-8	HOME DEPOT		07/15/2023	Redemption		30,526	30,526	34,288	31,973	0	(1,447)	0	(1,447)	0	30,526	0	0	0	1,317	01/15/2032
52465#-BC-8	HOME DEPOT		08/15/2023	Redemption		30,715	30,715	34,500	32,171	0	(1,456)	0	(1,456)	0	30,715	0	0	0	1,515	01/15/2032
52465#-BC-8	HOME DEPOT		09/15/2023	Redemption		30,905	30,905	34,714	32,370	0	(1,465)	0	(1,465)	0	30,905	0	0	0	1,714	01/15/2032
52465#-BC-8	HOME DEPOT		10/15/2023	Redemption		31,097	31,097	34,929	32,570	0	(1,474)	0	(1,474)	0	31,097	0	0	0	1,917	01/15/2032
52465#-BC-8	HOME DEPOT		11/15/2023	Redemption		31,289	31,289	35,145	32,772	0	(1,483)	0	(1,483)	0	31,289	0	0	0	2,121	01/15/2032
52465#-BC-8	HOME DEPOT		12/15/2023	Redemption		31,483	31,483	35,362	32,975	0	(1,492)	0	(1,492)	0	31,483	0	0	0	2,328	01/15/2032
52465#-BD-6	HOME DEPOT		01/15/2023	Redemption		29,664	29,664	31,627	30,434	0	(770)	0	(770)	0	29,664	0	0	0	183	12/15/2031
52465#-BD-6	HOME DEPOT		02/15/2023	Redemption		29,848	29,848	31,823	30,622	0	(775)	0	(775)	0	29,848	0	0	0	368	12/15/2031
52465#-BD-6	HOME DEPOT		03/15/2023	Redemption		30,033	30,033	32,020	30,812	0	(779)	0	(779)	0	30,033	0	0	0	555	12/15/2031
52465#-BD-6	HOME DEPOT		04/15/2023	Redemption		30,219	30,219	32,218	31,003	0	(784)	0	(784)	0	30,219	0	0	0	745	12/15/2031
52465#-BD-6	HOME DEPOT		05/15/2023	Redemption		30,406	30,406	32,417	31,195	0	(789)	0	(789)	0	30,406	0	0	0	937	12/15/2031
52465#-BD-6	HOME DEPOT		06/15/2023	Redemption		30,594	30,594	32,618	31,388	0	(794)	0	(794)	0	30,594	0	0	0	1,131	12/15/2031
52465#-BD-6	HOME DEPOT		07/15/2023	Redemption		30,783	30,783	32,820	31,582	0	(799)	0	(799)	0	30,783	0	0	0	1,328	12/15/2031
52465#-BD-6	HOME DEPOT		08/15/2023	Redemption		30,974	30,974	33,023	31,778	0	(804)	0	(804)	0	30,974	0	0	0	1,527	12/15/2031
52465#-BD-6	HOME DEPOT		09/15/2023	Redemption		31,166	31,166	33,228	31,975	0	(809)	0	(809)	0	31,166	0	0	0	1,729	12/15/2031
52465#-BD-6	HOME DEPOT		10/15/2023	Redemption		31,359	31,359	33,433	32,173	0	(814)	0	(814)	0	31,359	0	0	0	1,933	12/15/2031
52465#-BD-6	HOME DEPOT		11/15/2023	Redemption		31,553	31,553	33,640	32,372	0	(819)	0	(819)	0	31,553	0	0	0	2,139	12/15/2031
52465#-BD-6	HOME DEPOT		12/15/2023	Redemption		31,748	31,748	33,849	32,572	0	(824)	0	(824)	0	31,748	0	0	0	2,348	12/15/2031
52467@-BF-1	WAL-MART		01/15/2023	Redemption		51,704	51,704	53,790	51,874	0	(170)	0	(170)	0	51,704	0	0	0	268	11/15/2023
52467@-BF-1	WAL-MART		02/15/2023	Redemption		51,973	51,973	54,070	52,145	0	(171)	0	(171)	0	51,973	0	0	0	539	11/15/2023
52467@-BF-1	WAL-MART		03/15/2023	Redemption		52,244	52,244	54,352	52,417	0	(172)	0	(172)	0	52,244	0	0	0	812	11/15/2023
52467@-BF-1	WAL-MART		04/15/2023	Redemption		52,517	52,517	54,636	52,690	0	(173)	0	(173)	0	52,517	0	0	0	1,088	11/15/2023
52467@-BF-1	WAL-MART		05/15/2023	Redemption		52,791	52,791	54,921	52,965	0	(174)	0	(174)	0	52,791	0	0	0	1,368	11/15/2023
52467@-BF-1	WAL-MART		06/15/2023	Redemption		53,066	53,066	55,208	53,241	0	(175)	0	(175)	0	53,066	0	0	0	1,650	11/15/2023
52467@-BF-1	WAL-MART		07/15/2023	Redemption		53,343	53,343	55,496	53,519	0	(176)	0	(176)	0	53,343	0	0	0	1,935	11/15/2023
52467@-BF-1	WAL-MART		08/15/2023	Redemption		53,621	53,621	55,785	53,798	0	(177)	0	(177)	0	53,621	0	0	0	2,222	11/15/2023
52467@-BF-1	WAL-MART		09/15/2023	Redemption		53,901	53,901	56,076	54,079	0	(178)	0	(178)	0	53,901	0	0	0	2,513	11/15/2023
52467@-BF-1	WAL-MART		10/15/2023	Redemption		54,182	54,182	56,369	54,361	0	(179)	0	(179)	0	54,182	0	0	0	2,807	11/15/2023
52467@-BF-1	WAL-MART		11/15/2023	Redemption		5,485,782	5,485,782	5,707,125	5,503,857	0	(18,075)	0	(18,075)	0	5,485,782	0	0	0	338,535	11/15/2023
52467@-BR-5	LOWES		01/25/2023	Redemption		86,731	86,731	91,010	88,032	0	(1,300)	0	(1,300)	0	86,731	0	0	0	459	06/25/2029
52467@-BR-5	LOWES		02/25/2023	Redemption		87,652	87,652	91,976	88,966	0	(1,314)	0	(1,314)	0	87,652	0	0	0	924	06/25/2029
52467@-BR-5	LOWES		03/25/2023	Redemption		88,562	88,562	92,931	89,890	0	(1,328)	0	(1,328)	0	88,562	0	0	0	1,395	06/25/2029
52467@-BR-5	LOWES		04/25/2023	Redemption		88,576	88,576	92,946	89,904	0	(1,328)	0	(1,328)	0	88,576	0	0	0	1,861	06/25/2029
52467@-BR-5	LOWES		05/25/2023	Redemption		89,044	89,044	93,437	90,379	0	(1,335)	0	(1,335)	0	89,044	0	0	0	2,340	06/25/2029
52467@-BR-5	LOWES		06/25/2023	Redemption		89,515	89,515	93,930	90,857	0	(1,342)	0	(1,342)	0	89,515	0	0	0	2,823	06/25/2029
52467@-BR-5	LOWES		07/25/2023	Redemption		89,988	89,988	94,427	91,337	0	(1,349)	0	(1,349)	0	89,988	0	0	0	3,311	06/25/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
52467@-BR-5	LOWES		08/25/2023	Redemption		90,463	90,463	94,926	91,819	0	(1,356)	0	(1,356)	0	90,463	0	0	0	3,804	06/25/2029
52467@-BR-5	LOWES		09/25/2023	Redemption		90,941	90,941	95,427	92,304	0	(1,364)	0	(1,364)	0	90,941	0	0	0	4,302	06/25/2029
52467@-BR-5	LOWES		10/25/2023	Redemption		91,421	91,421	95,931	92,792	0	(1,371)	0	(1,371)	0	91,421	0	0	0	4,806	06/25/2029
52467@-BR-5	LOWES		11/25/2023	Redemption		91,904	91,904	96,438	93,282	0	(1,378)	0	(1,378)	0	91,904	0	0	0	5,314	06/25/2029
52467@-BR-5	LOWES		12/25/2023	Redemption		92,390	92,390	96,948	93,775	0	(1,385)	0	(1,385)	0	92,390	0	0	0	5,828	06/25/2029
52467@-BT-1	LOWES		01/25/2023	Redemption		43,999	43,999	43,886	43,992	0	7	0	7	0	43,999	0	0	0	215	08/25/2023
52467@-BT-1	LOWES		02/25/2023	Redemption		44,648	44,648	44,534	44,641	0	7	0	7	0	44,648	0	0	0	434	08/25/2023
52467@-BT-1	LOWES		03/25/2023	Redemption		44,650	44,650	44,535	44,643	0	7	0	7	0	44,650	0	0	0	652	08/25/2023
52467@-BT-1	LOWES		04/25/2023	Redemption		44,869	44,869	44,754	44,862	0	7	0	7	0	44,869	0	0	0	873	08/25/2023
52467@-BT-1	LOWES		05/25/2023	Redemption		45,089	45,089	44,974	45,082	0	7	0	7	0	45,089	0	0	0	1,098	08/25/2023
52467@-BT-1	LOWES		06/25/2023	Redemption		45,311	45,311	45,194	45,303	0	7	0	7	0	45,311	0	0	0	1,324	08/25/2023
52467@-BT-1	LOWES		07/25/2023	Redemption		45,533	45,533	45,416	45,526	0	7	0	7	0	45,533	0	0	0	1,552	08/25/2023
52467@-BT-1	LOWES		08/25/2023	Redemption		6,045,756	6,045,756	6,030,259	6,044,792	0	964	0	964	0	6,045,756	0	0	0	235,766	08/25/2023
52467@-BV-6	TARGET		01/15/2023	Redemption		58,421	58,421	60,948	59,635	0	(1,215)	0	(1,215)	0	58,421	0	0	0	311	11/15/2034
52467@-BV-6	TARGET		02/15/2023	Redemption		58,732	58,732	61,273	59,953	0	(1,221)	0	(1,221)	0	58,732	0	0	0	625	11/15/2034
52467@-BV-6	TARGET		03/15/2023	Redemption		59,046	59,046	61,600	60,273	0	(1,228)	0	(1,228)	0	59,046	0	0	0	942	11/15/2034
52467@-BV-6	TARGET		04/15/2023	Redemption		59,361	59,361	61,928	60,595	0	(1,234)	0	(1,234)	0	59,361	0	0	0	1,262	11/15/2034
52467@-BV-6	TARGET		05/15/2023	Redemption		59,677	59,677	62,259	60,918	0	(1,241)	0	(1,241)	0	59,677	0	0	0	1,586	11/15/2034
52467@-BV-6	TARGET		06/15/2023	Redemption		59,995	59,995	62,591	61,243	0	(1,247)	0	(1,247)	0	59,995	0	0	0	1,914	11/15/2034
52467@-BV-6	TARGET		07/15/2023	Redemption		60,315	60,315	62,925	61,569	0	(1,254)	0	(1,254)	0	60,315	0	0	0	2,245	11/15/2034
52467@-BV-6	TARGET		08/15/2023	Redemption		60,637	60,637	63,260	61,898	0	(1,261)	0	(1,261)	0	60,637	0	0	0	2,579	11/15/2034
52467@-BV-6	TARGET		09/15/2023	Redemption		60,961	60,961	63,598	62,228	0	(1,267)	0	(1,267)	0	60,961	0	0	0	2,917	11/15/2034
52467@-BV-6	TARGET		10/15/2023	Redemption		61,286	61,286	63,937	62,560	0	(1,274)	0	(1,274)	0	61,286	0	0	0	3,258	11/15/2034
52467@-BV-6	TARGET		11/15/2023	Redemption		61,613	61,613	64,278	62,893	0	(1,281)	0	(1,281)	0	61,613	0	0	0	3,603	11/15/2034
52467@-BV-6	TARGET		12/15/2023	Redemption		61,941	61,941	64,621	63,229	0	(1,288)	0	(1,288)	0	61,941	0	0	0	3,951	11/15/2034
52523K-AH-7	LXS 2006-17 WF42		01/01/2023	Paydown		799	3,335	2,724	2,518	0	(1,719)	0	(1,719)	0	799	0	0	0	13	11/25/2036
52523K-AH-7	LXS 2006-17 WF42		01/01/2023	Paydown		1,597	6,669	5,447	4,957	0	(3,360)	0	(3,360)	0	1,597	0	0	0	25	11/25/2036
52523K-AH-7	LXS 2006-17 WF42		02/01/2023	Paydown		7,651	7,871	6,429	5,943	0	1,708	0	1,708	0	7,651	0	0	0	60	11/25/2036
52523K-AH-7	LXS 2006-17 WF42		02/01/2023	Paydown		15,302	15,742	12,858	11,702	0	3,601	0	3,601	0	15,302	0	0	0	120	11/25/2036
52523K-AH-7	LXS 2006-17 WF42		03/01/2023	Paydown		8,038	8,038	6,565	6,069	0	1,969	0	1,969	0	8,038	0	0	0	93	11/25/2036
52523K-AH-7	LXS 2006-17 WF42		03/01/2023	Paydown		16,075	16,075	13,129	11,949	0	4,126	0	4,126	0	16,075	0	0	0	185	11/25/2036
52523K-AH-7	LXS 2006-17 WF42		04/01/2023	Paydown		43,540	42,814	34,968	32,326	0	11,214	0	11,214	0	43,540	0	0	0	678	11/25/2036
52523K-AH-7	LXS 2006-17 WF42		04/01/2023	Paydown		87,080	85,627	69,936	63,649	0	23,431	0	23,431	0	87,080	0	0	0	1,357	11/25/2036
52523K-AH-7	LXS 2006-17 WF42		05/01/2023	Paydown		15,340	15,340	12,529	11,582	0	3,758	0	3,758	0	15,340	0	0	0	295	11/25/2036
52523K-AH-7	LXS 2006-17 WF42		05/01/2023	Paydown		30,679	30,679	25,057	22,805	0	7,874	0	7,874	0	30,679	0	0	0	591	11/25/2036
52523K-AH-7	LXS 2006-17 WF42		06/01/2023	Paydown		8,217	8,346	6,817	6,302	0	1,915	0	1,915	0	8,217	0	0	0	193	11/25/2036
52523K-AH-7	LXS 2006-17 WF42		06/01/2023	Paydown		16,435	16,693	13,634	12,408	0	4,026	0	4,026	0	16,435	0	0	0	386	11/25/2036
52523K-AH-7	LXS 2006-17 WF42		07/01/2023	Paydown		21,850	21,850	17,846	16,498	0	5,352	0	5,352	0	21,850	0	0	0	590	11/25/2036
52523K-AH-7	LXS 2006-17 WF42		07/01/2023	Paydown		43,700	43,700	35,692	32,483	0	11,216	0	11,216	0	43,700	0	0	0	1,179	11/25/2036
52523K-AH-7	LXS 2006-17 WF42		08/01/2023	Paydown		17,347	17,488	14,284	13,204	0	4,143	0	4,143	0	17,347	0	0	0	537	11/25/2036
52523K-AH-7	LXS 2006-17 WF42		08/01/2023	Paydown		34,694	34,977	28,567	25,999	0	8,695	0	8,695	0	34,694	0	0	0	1,074	11/25/2036
52523K-AH-7	LXS 2006-17 WF42		09/01/2023	Paydown		14,977	14,713	12,017	11,109	0	3,868	0	3,868	0	14,977	0	0	0	526	11/25/2036
52523K-AH-7	LXS 2006-17 WF42		09/01/2023	Paydown		29,954	29,426	24,034	21,873	0	8,081	0	8,081	0	29,954	0	0	0	1,052	11/25/2036
52523K-AH-7	LXS 2006-17 WF42		10/01/2023	Paydown		33,565	32,110	26,226	24,244	0	9,321	0	9,321	0	33,565	0	0	0	1,337	11/25/2036
52523K-AH-7	LXS 2006-17 WF42		10/01/2023	Paydown		67,131	64,219	52,451	47,736	0	19,395	0	19,395	0	67,131	0	0	0	2,674	11/25/2036
52523K-AH-7	LXS 2006-17 WF42		11/01/2023	Paydown		23,927	20,559	16,791	15,523	0	8,405	0	8,405	0	23,927	0	0	0	1,132	11/25/2036
52523K-AH-7	LXS 2006-17 WF42		11/01/2023	Paydown		47,855	41,118	33,583	30,564	0	17,291	0	17,291	0	47,855	0	0	0	2,265	11/25/2036
52523K-AH-7	LXS 2006-17 WF42		12/01/2023	Paydown		6,601	8,424	6,880	6,360	0	241	0	241	0	6,601	0	0	0	385	11/25/2036
52523K-AH-7	LXS 2006-17 WF42		12/01/2023	Paydown		13,203	16,848	13,761	12,524	0	679	0	679	0	13,203	0	0	0	770	11/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
52523K-AH-7	LXS 2006-17 WF42		12/27/2023	ATHENE ANNUITY & LIFE		1,868,012	1,930,136	1,576,438	1,434,730	0	(117,021)	0	(117,021)	0	1,317,709	0	550,303	550,303	96,974	11/25/2036
526057-BZ-6	LENNAR		01/23/2023	ATHENE ANNUITY & LIFE		2,983,393	3,000,000	2,928,750	2,981,574	0	791	0	791	0	2,982,365	0	1,027	1,027	31,125	04/30/2024
52678@-AA-8	LERADO		01/01/2023	Redemption		461,488	461,488	461,488	461,488	0	0	0	0	0	461,488	0	0	0	(296)	03/31/2036
52678@-AA-8	LERADO		03/31/2023	Redemption		460,996	460,996	460,996	460,996	0	0	0	0	0	460,996	0	0	0	4,090	03/31/2036
52678@-AA-8	LERADO		04/01/2023	Redemption		457,077	457,077	457,077	457,077	0	0	0	0	0	457,077	0	0	0	(2,247)	03/31/2036
52678@-AA-8	LERADO		06/30/2023	Redemption		470,312	470,312	470,312	470,312	0	0	0	0	0	470,312	0	0	0	301,668	03/31/2036
52678@-AA-8	LERADO		10/02/2023	Redemption		474,850	474,850	474,850	474,850	0	0	0	0	0	474,850	0	0	0	2,716	03/31/2036
52678@-AA-8	LERADO		12/31/2023	Redemption		479,432	479,432	479,432	479,432	0	0	0	0	0	479,432	0	0	0	7,369	03/31/2036
527298-BN-2	LEVEL 3 FINANCING		07/21/2023	BARCLAYS CAPITAL		1,360,625	1,750,000	1,051,750	1,752,089	0	33,373	700,049	(666,676)	0	1,085,413	0	275,212	275,212	69,696	09/15/2027
527298-BP-7	LEVEL 3 FINANCING		07/14/2023	BARCLAYS CAPITAL		6,107,500	7,000,000	6,984,600	6,990,317	0	1,208	0	1,208	0	6,991,525	0	(884,025)	(884,025)	209,572	03/01/2027
527298-BP-7	LEVEL 3 FINANCING		07/14/2023	BARCLAYS CAPITAL		2,617,500	3,000,000	2,993,400	2,995,850	0	518	0	518	0	2,996,368	0	(378,868)	(378,868)	89,817	03/01/2027
527298-BR-3	LEVEL 3 FINANCING		07/20/2023	BARCLAYS CAPITAL		3,612,500	5,000,000	2,821,000	5,005,561	0	84,187	2,184,057	(2,099,870)	0	2,905,691	0	706,809	706,809	226,076	07/01/2028
527298-BR-3	LEVEL 3 FINANCING		07/21/2023	BARCLAYS CAPITAL		3,600,000	5,000,000	2,821,000	5,005,561	0	84,933	2,184,057	(2,099,124)	0	2,906,437	0	693,563	693,563	226,667	07/01/2028
527298-BT-9	LEVEL 3 FINANCING		12/20/2023	GOLDMAN SACHS		587,705	1,443,000	1,443,000	1,443,000	0	0	0	0	0	1,443,000	0	(855,295)	(855,295)	77,712	07/15/2029
530715-AD-3	LIBERTY MEDIA		12/15/2023	MARKET AXESS		210,330	500,000	547,685	538,466	0	(4,677)	0	(4,677)	0	533,789	0	(323,459)	(323,459)	60,681	07/15/2029
530715-AJ-0	LIBERTY MEDIA		12/15/2023	SUMRIDGE		104,845	250,000	181,563	184,475	0	5,631	0	5,631	0	190,106	0	(85,261)	(85,261)	28,531	02/01/2030
53079E-BE-3	LIBERTY MUTUAL GROUP		06/15/2023	Maturity		1,103,000	1,103,000	1,176,702	1,107,533	0	(4,533)	0	(4,533)	0	1,103,000	0	0	0	23,439	06/15/2023
53079E-BE-3	LIBERTY MUTUAL GROUP		06/15/2023	Maturity		441,000	441,000	440,709	440,968	0	32	0	32	0	441,000	0	0	0	9,371	06/15/2023
53079E-BE-3	LIBERTY MUTUAL GROUP		06/15/2023	Maturity		67	67	67	67	0	0	0	0	0	67	0	0	0	1	06/15/2023
53079E-BJ-2	LIBERTY MUTUAL GROUP		02/08/2023	SANTANDER		153,724	200,000	213,894	213,100	0	(30)	0	(30)	0	213,070	0	(59,346)	(59,346)	2,524	10/15/2050
53079E-BJ-2	LIBERTY MUTUAL GROUP		09/20/2023	WELLS FARGO		279,032	400,000	427,788	426,201	0	(409)	0	(409)	0	425,791	0	(146,759)	(146,759)	14,794	10/15/2050
53227J-AC-8	LIFE STORAGE LP		07/25/2023	Tax Free Exchange		3,614,999	4,500,000	4,504,831	4,503,786	0	(262)	0	(262)	0	4,503,524	0	(888,525)	(888,525)	77,000	10/15/2030
534187-BF-5	LINCOLN NATIONAL		03/13/2023	SUMRIDGE		237,465	250,000	249,705	249,862	0	16	0	16	0	249,878	0	(12,413)	(12,413)	4,607	12/12/2026
534187-BF-5	LINCOLN NATIONAL		03/14/2023	WELLS FARGO		1,649,218	1,750,000	1,747,935	1,749,036	0	110	0	110	0	1,749,146	0	(99,928)	(99,928)	32,424	12/12/2026
534187-BF-5	LINCOLN NATIONAL		03/28/2023	RBS SECURITIES		918,310	1,000,000	998,820	999,449	0	57	0	57	0	999,506	0	(81,196)	(81,196)	19,938	12/12/2026
534187-BF-5	LINCOLN NATIONAL		03/29/2023	BANK OF AMERICA		729,616	800,000	799,056	799,559	0	(35)	0	(35)	0	799,524	0	(69,908)	(69,908)	16,031	12/12/2026
534187-BF-5	LINCOLN NATIONAL		03/30/2023	WELLS FARGO		1,313,630	1,441,000	1,448,532	1,445,161	0	(245)	0	(245)	0	1,444,916	0	(131,286)	(131,286)	29,165	12/12/2026
534187-BF-5	LINCOLN NATIONAL		03/30/2023	WELLS FARGO		911,580	1,000,000	1,037,130	1,020,008	0	(1,292)	0	(1,292)	0	1,018,715	0	(107,135)	(107,135)	20,240	12/12/2026
534187-BF-5	LINCOLN NATIONAL		04/03/2023	RBS SECURITIES		700,405	759,000	694,165	774,186	0	(788)	79,063	(79,851)	0	694,335	0	6,071	6,071	15,515	12/12/2026
534187-BH-1	LINCOLN NATIONAL		03/29/2023	WELLS FARGO		1,785,420	2,000,000	2,080,840	2,049,666	0	(2,368)	0	(2,368)	0	2,047,298	0	(261,878)	(261,878)	25,333	03/01/2028
534187-BK-4	LINCOLN NATIONAL		03/17/2023	WELLS FARGO		676,368	800,000	798,248	798,594	0	15	0	15	0	798,610	0	(122,242)	(122,242)	18,587	01/15/2031
534187-BK-4	LINCOLN NATIONAL		03/17/2023	WELLS FARGO		2,029,104	2,400,000	2,394,744	2,395,783	0	46	0	46	0	2,395,829	0	(366,725)	(366,725)	55,760	01/15/2031
534187-BK-4	LINCOLN NATIONAL		03/20/2023	WELLS FARGO		207,393	250,000	249,453	249,561	0	5	0	5	0	249,566	0	(42,173)	(42,173)	5,832	01/15/2031
534187-BK-4	LINCOLN NATIONAL		03/20/2023	WELLS FARGO		622,178	750,000	748,358	748,682	0	15	0	15	0	748,697	0	(126,519)	(126,519)	17,496	01/15/2031
534187-BK-4	LINCOLN NATIONAL		03/28/2023	JEFFERIES & COMPANY		204,058	250,000	249,453	249,561	0	6	0	6	0	249,566	0	(45,509)	(45,509)	6,021	01/15/2031
534187-BK-4	LINCOLN NATIONAL		03/28/2023	JEFFERIES & COMPANY		612,173	750,000	748,358	748,682	0	17	0	17	0	748,699	0	(136,526)	(136,526)	18,063	01/15/2031
534187-BK-4	LINCOLN NATIONAL		03/29/2023	BANK OF AMERICA		253,154	313,000	312,315	312,450	0	7	0	7	0	312,457	0	(59,303)	(59,303)	7,568	01/15/2031
534187-BK-4	LINCOLN NATIONAL		03/29/2023	BANK OF AMERICA		757,846	937,000	934,948	935,354	0	21	0	21	0	935,375	0	(177,529)	(177,529)	22,655	01/15/2031
534187-BK-4	LINCOLN NATIONAL		03/30/2023	WELLS FARGO		130,878	162,000	161,645	161,715	0	4	0	4	0	161,719	0	(30,841)	(30,841)	3,947	01/15/2031
534187-BK-4	LINCOLN NATIONAL		03/30/2023	WELLS FARGO		394,250	488,000	486,931	487,143	0	11	0	11	0	487,154	0	(92,904)	(92,904)	11,891	01/15/2031
534187-BK-4	LINCOLN NATIONAL		04/05/2023	BARCLAYS CAPITAL		31,355	38,000	31,061	37,933	0	18	6,873	(6,855)	0	31,078	0	277	277	951	01/15/2031
534187-BK-4	LINCOLN NATIONAL		04/05/2023	BARCLAYS CAPITAL		92,416	112,000	91,549	111,803	0	53	20,257	(20,204)	0	91,599	0	816	816	2,803	01/15/2031
534187-BK-4	LINCOLN NATIONAL		04/10/2023	MORGAN STANLEY		178,711	225,000	183,915	224,605	0	130	40,695	(40,565)	0	184,039	0	(5,328)	(5,328)	5,674	01/15/2031
534187-BK-4	LINCOLN NATIONAL		04/10/2023	MORGAN STANLEY		149,063	187,000	152,854	186,671	0	108	33,822	(33,714)	0	152,957	0	(3,894)	(3,894)	4,716	01/15/2031
534187-BK-4	LINCOLN NATIONAL		04/10/2023	MORGAN STANLEY		536,132	675,000	551,744	673,814	0	389	122,085	(121,696)	0	552,118	0	(15,985)	(15,985)	17,021	01/15/2031
534187-BK-4	LINCOLN NATIONAL		04/10/2023	MORGAN STANLEY		448,784	563,000	460,196	562,011	0	324	101,828	(101,504)	0	460,507	0	(11,723)	(11,723)	14,197	01/15/2031
534187-BK-4	LINCOLN NATIONAL		04/11/2023	MORGAN STANLEY		198,335	250,000	204,350	249,561	0	157	45,217	(45,060)	0	204,501	0	(6,166)	(6,166)	6,328	01/15/2031
534187-BK-4	LINCOLN NATIONAL		04/11/2023	MORGAN STANLEY		198,375	250,000	204,350	249,561	0	157	45,217	(45,060)	0	204,501	0	(6,126)	(6,126)	6,328	01/15/2031
534187-BK-4	LINCOLN NATIONAL		04/11/2023	BARCLAYS CAPITAL		119,711	150,000	122,610	149,736	0	94	27,130	(27,036)	0	122,700	0	(2,990)	(2,990)	3,797	01/15/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
534187-BK-4	LINCOLN NATIONAL		04/11/2023	MORGAN STANLEY		595,005	750,000	613,049	748,682	0	470	135,650	(135,180)	0	613,502	0	(18,497)	(18,497)	18,983	01/15/2031
534187-BK-4	LINCOLN NATIONAL		04/11/2023	MORGAN STANLEY		595,125	750,000	613,049	748,682	0	470	135,650	(135,180)	0	613,502	0	(18,377)	(18,377)	18,983	01/15/2031
534187-BK-4	LINCOLN NATIONAL		04/11/2023	BARCLAYS CAPITAL		359,132	450,000	367,829	449,209	0	282	81,390	(81,108)	0	368,101	0	(8,970)	(8,970)	11,390	01/15/2031
534187-BK-4	LINCOLN NATIONAL		04/12/2023	RBS SECURITIES		149,236	188,000	153,671	187,670	0	127	34,003	(33,876)	0	153,794	0	(4,558)	(4,558)	4,776	01/15/2031
534187-BK-4	LINCOLN NATIONAL		04/12/2023	RBS SECURITIES		446,121	562,000	459,378	561,012	0	380	101,647	(101,267)	0	459,746	0	(13,625)	(13,625)	14,278	01/15/2031
534187-BK-4	LINCOLN NATIONAL		04/13/2023	MORGAN STANLEY		198,638	250,000	204,350	249,561	0	207	45,217	(45,010)	0	204,551	0	(5,914)	(5,914)	6,422	01/15/2031
534187-BK-4	LINCOLN NATIONAL		04/13/2023	MORGAN STANLEY		595,913	750,000	613,049	748,682	0	621	135,650	(135,029)	0	613,653	0	(17,741)	(17,741)	19,267	01/15/2031
534187-BK-4	LINCOLN NATIONAL		04/14/2023	BARCLAYS CAPITAL		148,254	187,000	152,854	186,671	0	164	33,822	(33,658)	0	153,014	0	(4,760)	(4,760)	4,821	01/15/2031
534187-BK-4	LINCOLN NATIONAL		04/14/2023	BARCLAYS CAPITAL		446,346	563,000	460,196	562,011	0	495	101,828	(101,333)	0	460,678	0	(14,331)	(14,331)	14,516	01/15/2031
534187-BK-4	LINCOLN NATIONAL		04/19/2023	WELLS FARGO		817,552	1,031,000	842,738	1,029,188	0	1,063	186,474	(185,411)	0	843,778	0	(26,226)	(26,226)	26,875	01/15/2031
534187-BK-4	LINCOLN NATIONAL		04/19/2023	WELLS FARGO		371,153	469,000	383,360	468,176	0	484	84,826	(84,342)	0	383,833	0	(12,680)	(12,680)	12,225	01/15/2031
534187-BK-4	LINCOLN NATIONAL		04/19/2023	WELLS FARGO		2,453,449	3,094,000	2,529,032	3,088,563	0	3,190	559,602	(556,412)	0	2,532,152	0	(78,702)	(78,702)	80,650	01/15/2031
534187-BK-4	LINCOLN NATIONAL		04/19/2023	WELLS FARGO		1,112,666	1,406,000	1,149,263	1,403,529	0	1,450	254,299	(252,849)	0	1,150,680	0	(38,014)	(38,014)	36,650	01/15/2031
534187-BQ-1	LINCOLN NATIONAL		04/17/2023	SUMRIDGE		594,825	750,000	748,613	748,687	0	39	0	39	0	748,726	0	(153,901)	(153,901)	16,150	03/01/2032
534187-BQ-1	LINCOLN NATIONAL		04/18/2023	JANE STREET ES		441,400	562,000	560,960	561,016	0	29	0	29	0	561,045	0	(119,645)	(119,645)	12,155	03/01/2032
534187-BQ-1	LINCOLN NATIONAL		04/18/2023	MORGAN STANLEY		263,883	338,000	337,375	337,408	0	18	0	18	0	337,426	0	(73,543)	(73,543)	7,310	03/01/2032
534187-BQ-1	LINCOLN NATIONAL		04/19/2023	WELLS FARGO		1,778,600	2,279,000	2,274,784	2,275,010	0	119	0	119	0	2,275,129	0	(496,529)	(496,529)	49,505	03/01/2032
534187-BQ-1	LINCOLN NATIONAL		04/21/2023	SANTANDER		1,614,448	2,071,000	2,067,169	2,067,374	0	109	0	109	0	2,067,483	0	(453,035)	(453,035)	45,769	03/01/2032
541056-AA-5	LOGAN MERGER SUB		03/23/2023	JP MORGAN		792,975	1,635,000	1,635,000	1,635,000	0	0	0	0	0	1,635,000	0	842,025	842,025	51,457	09/01/2027
54143M-AA-4	LOGISTICS 1 MI TN VA SR		01/10/2023	Redemption		42,552	42,552	41,956	41,991	0	561	0	561	0	42,552	0	0	0	94	10/10/2042
54143M-AA-4	LOGISTICS 1 MI TN VA SR		01/10/2023	Redemption		29,504	29,504	29,090	29,115	0	389	0	389	0	29,504	0	0	0	65	10/10/2042
54143M-AA-4	LOGISTICS 1 MI TN VA SR		02/10/2023	Redemption		42,646	42,646	42,048	42,084	0	563	0	563	0	42,646	0	0	0	189	10/10/2042
54143M-AA-4	LOGISTICS 1 MI TN VA SR		02/10/2023	Redemption		29,569	29,569	29,155	29,179	0	390	0	390	0	29,569	0	0	0	131	10/10/2042
54143M-AA-4	LOGISTICS 1 MI TN VA SR		03/10/2023	Redemption		42,741	42,741	42,141	42,177	0	564	0	564	0	42,741	0	0	0	284	10/10/2042
54143M-AA-4	LOGISTICS 1 MI TN VA SR		03/10/2023	Redemption		29,635	29,635	29,219	29,244	0	391	0	391	0	29,635	0	0	0	197	10/10/2042
54143M-AA-4	LOGISTICS 1 MI TN VA SR		04/10/2023	Redemption		42,835	42,835	42,235	42,270	0	565	0	565	0	42,835	0	0	0	379	10/10/2042
54143M-AA-4	LOGISTICS 1 MI TN VA SR		04/10/2023	Redemption		29,700	29,700	29,284	29,308	0	392	0	392	0	29,700	0	0	0	263	10/10/2042
54143M-AA-4	LOGISTICS 1 MI TN VA SR		05/10/2023	Redemption		42,930	42,930	42,328	42,364	0	566	0	566	0	42,930	0	0	0	475	10/10/2042
54143M-AA-4	LOGISTICS 1 MI TN VA SR		05/10/2023	Redemption		29,766	29,766	29,349	29,373	0	393	0	393	0	29,766	0	0	0	329	10/10/2042
54143M-AA-4	LOGISTICS 1 MI TN VA SR		06/10/2023	Redemption		43,025	43,025	42,422	42,457	0	568	0	568	0	43,025	0	0	0	571	10/10/2042
54143M-AA-4	LOGISTICS 1 MI TN VA SR		06/10/2023	Redemption		29,832	29,832	29,414	29,438	0	393	0	393	0	29,832	0	0	0	396	10/10/2042
54143M-AA-4	LOGISTICS 1 MI TN VA SR		07/10/2023	Redemption		43,120	43,120	42,515	42,551	0	569	0	569	0	43,120	0	0	0	668	10/10/2042
54143M-AA-4	LOGISTICS 1 MI TN VA SR		07/10/2023	Redemption		29,898	29,898	29,479	29,503	0	394	0	394	0	29,898	0	0	0	463	10/10/2042
54143M-AA-4	LOGISTICS 1 MI TN VA SR		08/10/2023	Redemption		43,668	43,668	43,056	43,092	0	576	0	576	0	43,668	0	0	0	773	10/10/2042
54143M-AA-4	LOGISTICS 1 MI TN VA SR		08/10/2023	Redemption		30,278	30,278	29,853	29,878	0	399	0	399	0	30,278	0	0	0	536	10/10/2042
54143M-AA-4	LOGISTICS 1 MI TN VA SR		09/10/2023	Redemption		44,146	44,146	43,527	43,564	0	582	0	582	0	44,146	0	0	0	879	10/10/2042
54143M-AA-4	LOGISTICS 1 MI TN VA SR		09/10/2023	Redemption		30,609	30,609	30,180	30,206	0	404	0	404	0	30,609	0	0	0	609	10/10/2042
54143M-AA-4	LOGISTICS 1 MI TN VA SR		10/10/2023	Redemption		44,244	44,244	43,624	43,660	0	584	0	584	0	44,244	0	0	0	979	10/10/2042
54143M-AA-4	LOGISTICS 1 MI TN VA SR		10/10/2023	Redemption		30,677	30,677	30,247	30,272	0	405	0	405	0	30,677	0	0	0	679	10/10/2042
54143M-AA-4	LOGISTICS 1 MI TN VA SR		11/10/2023	Redemption		44,745	44,745	44,118	44,155	0	590	0	590	0	44,745	0	0	0	1,089	10/10/2042
54143M-AA-4	LOGISTICS 1 MI TN VA SR		11/10/2023	Redemption		31,024	31,024	30,589	30,615	0	409	0	409	0	31,024	0	0	0	755	10/10/2042
54143M-AA-4	LOGISTICS 1 MI TN VA SR		12/10/2023	Redemption		44,844	44,844	44,215	44,252	0	592	0	592	0	44,844	0	0	0	1,190	10/10/2042
54143M-AA-4	LOGISTICS 1 MI TN VA SR		12/10/2023	Redemption		31,093	31,093	30,657	30,683	0	410	0	410	0	31,093	0	0	0	825	10/10/2042
546268-AG-8	LOUISIANA LAND		12/01/2023	Maturity		1,472,000	1,472,000	1,466,806	1,471,400	0	600	0	600	0	1,472,000	0	0	0	112,608	12/01/2023
54627R-AK-6	LCDA 2014-ELL A2		02/01/2023	Paydown		77,674	77,674	77,416	77,562	0	112	0	112	0	77,674	0	0	0	1,258	08/01/2028
54627R-AK-6	LCDA 2014-ELL A2		08/01/2023	Paydown		67,334	67,334	67,109	67,236	0	97	0	97	0	67,334	0	0	0	2,182	08/01/2028
54864@-AA-8	LOWES BROOKLYN NEW YORK		01/15/2023	Redemption		123,250	123,250	126,239	124,091	0	(841)	0	(841)	0	123,250	0	0	0	632	05/15/2029
54864@-AA-8	LOWES BROOKLYN NEW YORK		02/15/2023	Redemption		123,887	123,887	126,891	124,732	0	(845)	0	(845)	0	123,887	0	0	0	1,270	05/15/2029
54864@-AA-8	LOWES BROOKLYN NEW YORK		03/15/2023	Redemption		124,527	124,527	127,547	125,376	0	(849)	0	(849)	0	124,527	0	0	0	1,915	05/15/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
54864@-AA-8	LOWES BROOKLYN NEW YORK		04/15/2023	Redemption		125,170	125,170	128,206	126,024	0	(854)	0	(854)	0	125,170	0	0	0	2,566	05/15/2029
54864@-AA-8	LOWES BROOKLYN NEW YORK		05/15/2023	Redemption		125,817	125,817	128,868	126,675	0	(858)	0	(858)	0	125,817	0	0	0	3,224	05/15/2029
54864@-AA-8	LOWES BROOKLYN NEW YORK		06/15/2023	Redemption		126,467	126,467	129,534	127,329	0	(862)	0	(862)	0	126,467	0	0	0	3,889	05/15/2029
54864@-AA-8	LOWES BROOKLYN NEW YORK		07/15/2023	Redemption		127,120	127,120	130,203	127,987	0	(867)	0	(867)	0	127,120	0	0	0	4,560	05/15/2029
54864@-AA-8	LOWES BROOKLYN NEW YORK		08/15/2023	Redemption		127,777	127,777	130,876	128,649	0	(871)	0	(871)	0	127,777	0	0	0	5,239	05/15/2029
54864@-AA-8	LOWES BROOKLYN NEW YORK		09/15/2023	Redemption		128,437	128,437	131,552	129,313	0	(876)	0	(876)	0	128,437	0	0	0	5,924	05/15/2029
54864@-AA-8	LOWES BROOKLYN NEW YORK		10/15/2023	Redemption		129,101	129,101	132,232	129,981	0	(880)	0	(880)	0	129,101	0	0	0	6,616	05/15/2029
54864@-AA-8	LOWES BROOKLYN NEW YORK		11/15/2023	Redemption		129,768	129,768	132,915	130,653	0	(885)	0	(885)	0	129,768	0	0	0	7,316	05/15/2029
54864@-AA-8	LOWES BROOKLYN NEW YORK		12/15/2023	Redemption		130,439	130,439	133,602	131,328	0	(890)	0	(890)	0	130,439	0	0	0	8,022	05/15/2029
54868#-AA-2	LOWES		01/15/2023	Redemption		29,160	29,160	29,449	29,388	0	(228)	0	(228)	0	29,160	0	0	0	85	06/15/2042
54868#-AA-2	LOWES		02/15/2023	Redemption		29,244	29,244	29,535	29,473	0	(228)	0	(228)	0	29,244	0	0	0	170	06/15/2042
54868#-AA-2	LOWES		03/15/2023	Redemption		29,329	29,329	29,620	29,558	0	(229)	0	(229)	0	29,329	0	0	0	255	06/15/2042
54868#-AA-2	LOWES		04/15/2023	Redemption		29,414	29,414	29,706	29,644	0	(230)	0	(230)	0	29,414	0	0	0	341	06/15/2042
54868#-AA-2	LOWES		05/15/2023	Redemption		29,500	29,500	29,792	29,730	0	(230)	0	(230)	0	29,500	0	0	0	428	06/15/2042
54868#-AA-2	LOWES		06/15/2023	Redemption		29,585	29,585	29,879	29,816	0	(231)	0	(231)	0	29,585	0	0	0	515	06/15/2042
54868#-AA-2	LOWES		07/15/2023	Redemption		29,671	29,671	29,966	29,903	0	(232)	0	(232)	0	29,671	0	0	0	602	06/15/2042
54868#-AA-2	LOWES		08/15/2023	Redemption		29,757	29,757	30,052	29,989	0	(232)	0	(232)	0	29,757	0	0	0	690	06/15/2042
54868#-AA-2	LOWES		09/15/2023	Redemption		29,843	29,843	30,140	30,076	0	(233)	0	(233)	0	29,843	0	0	0	779	06/15/2042
54868#-AA-2	LOWES		10/15/2023	Redemption		29,930	29,930	30,227	30,164	0	(234)	0	(234)	0	29,930	0	0	0	868	06/15/2042
54868#-AA-2	LOWES		11/15/2023	Redemption		30,017	30,017	30,315	30,251	0	(234)	0	(234)	0	30,017	0	0	0	958	06/15/2042
54868#-AA-2	LOWES		12/15/2023	Redemption		30,104	30,104	30,403	30,339	0	(235)	0	(235)	0	30,104	0	0	0	1,048	06/15/2042
55056*-AA-5	LUTHER VILLAGE		01/15/2023	Redemption		9,337	9,337	9,337	9,337	0	0	0	0	0	9,337	0	0	0	36	11/15/2049
55056*-AA-5	LUTHER VILLAGE		01/15/2023	Redemption		9,337	9,337	9,337	9,337	0	0	0	0	0	9,337	0	0	0	36	11/15/2049
55056*-AA-5	LUTHER VILLAGE		02/15/2023	Redemption		9,372	9,372	9,372	9,372	0	0	0	0	0	9,372	0	0	0	71	11/15/2049
55056*-AA-5	LUTHER VILLAGE		02/15/2023	Redemption		9,372	9,372	9,372	9,372	0	0	0	0	0	9,372	0	0	0	71	11/15/2049
55056*-AA-5	LUTHER VILLAGE		03/15/2023	Redemption		9,408	9,408	9,408	9,408	0	0	0	0	0	9,408	0	0	0	107	11/15/2049
55056*-AA-5	LUTHER VILLAGE		03/15/2023	Redemption		9,408	9,408	9,408	9,408	0	0	0	0	0	9,408	0	0	0	107	11/15/2049
55056*-AA-5	LUTHER VILLAGE		04/15/2023	Redemption		9,444	9,444	9,444	9,444	0	0	0	0	0	9,444	0	0	0	144	11/15/2049
55056*-AA-5	LUTHER VILLAGE		04/15/2023	Redemption		9,444	9,444	9,444	9,444	0	0	0	0	0	9,444	0	0	0	144	11/15/2049
55056*-AA-5	LUTHER VILLAGE		05/15/2023	Redemption		9,480	9,480	9,480	9,480	0	0	0	0	0	9,480	0	0	0	181	11/15/2049
55056*-AA-5	LUTHER VILLAGE		05/15/2023	Redemption		9,480	9,480	9,480	9,480	0	0	0	0	0	9,480	0	0	0	181	11/15/2049
55056*-AA-5	LUTHER VILLAGE		06/15/2023	Redemption		9,516	9,516	9,516	9,516	0	0	0	0	0	9,516	0	0	0	217	11/15/2049
55056*-AA-5	LUTHER VILLAGE		06/15/2023	Redemption		9,516	9,516	9,516	9,516	0	0	0	0	0	9,516	0	0	0	217	11/15/2049
55056*-AA-5	LUTHER VILLAGE		07/15/2023	Redemption		9,552	9,552	9,552	9,552	0	0	0	0	0	9,552	0	0	0	255	11/15/2049
55056*-AA-5	LUTHER VILLAGE		07/15/2023	Redemption		9,552	9,552	9,552	9,552	0	0	0	0	0	9,552	0	0	0	255	11/15/2049
55056*-AA-5	LUTHER VILLAGE		08/15/2023	Redemption		9,589	9,589	9,589	9,589	0	0	0	0	0	9,589	0	0	0	292	11/15/2049
55056*-AA-5	LUTHER VILLAGE		08/15/2023	Redemption		9,589	9,589	9,589	9,589	0	0	0	0	0	9,589	0	0	0	292	11/15/2049
55056*-AA-5	LUTHER VILLAGE		09/15/2023	Redemption		9,625	9,625	9,625	9,625	0	0	0	0	0	9,625	0	0	0	330	11/15/2049
55056*-AA-5	LUTHER VILLAGE		09/15/2023	Redemption		9,625	9,625	9,625	9,625	0	0	0	0	0	9,625	0	0	0	330	11/15/2049
55056*-AA-5	LUTHER VILLAGE		10/15/2023	Redemption		9,662	9,662	9,662	9,662	0	0	0	0	0	9,662	0	0	0	368	11/15/2049
55056*-AA-5	LUTHER VILLAGE		10/15/2023	Redemption		9,662	9,662	9,662	9,662	0	0	0	0	0	9,662	0	0	0	368	11/15/2049
55056*-AA-5	LUTHER VILLAGE		11/15/2023	Redemption		9,698	9,698	9,698	9,698	0	0	0	0	0	9,698	0	0	0	406	11/15/2049
55056*-AA-5	LUTHER VILLAGE		11/15/2023	Redemption		9,698	9,698	9,698	9,698	0	0	0	0	0	9,698	0	0	0	406	11/15/2049
55056*-AA-5	LUTHER VILLAGE		12/15/2023	Redemption		9,735	9,735	9,735	9,735	0	0	0	0	0	9,735	0	0	0	445	11/15/2049
55056*-AA-5	LUTHER VILLAGE		12/15/2023	Redemption		9,735	9,723	9,723	9,723	0	12	0	12	0	9,735	0	0	0	444	11/15/2049
55056*-AB-3	LUTHER VILLAGE		01/15/2023	Redemption		6,392	6,392	6,392	6,392	0	0	0	0	0	6,392	0	0	0	19	11/15/2049
55056*-AB-3	LUTHER VILLAGE		01/15/2023	Redemption		6,392	6,392	6,392	6,392	0	0	0	0	0	6,392	0	0	0	19	11/15/2049
55056*-AB-3	LUTHER VILLAGE		02/15/2023	Redemption		6,411	6,411	6,411	6,411	0	0	0	0	0	6,411	0	0	0	39	11/15/2049
55056*-AB-3	LUTHER VILLAGE		02/15/2023	Redemption		6,411	6,411	6,411	6,411	0	0	0	0	0	6,411	0	0	0	39	11/15/2049

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
55056*-AB-3	LUTHER VILLAGE		03/15/2023	Redemption		6,431	6,431	6,431	6,431	0	0	0	0	0	6,431	0	0	0	58	11/15/2049
55056*-AB-3	LUTHER VILLAGE		03/15/2023	Redemption		6,431	6,431	6,431	6,431	0	0	0	0	0	6,431	0	0	0	58	11/15/2049
55056*-AB-3	LUTHER VILLAGE		04/15/2023	Redemption		6,450	6,450	6,450	6,450	0	0	0	0	0	6,450	0	0	0	78	11/15/2049
55056*-AB-3	LUTHER VILLAGE		04/15/2023	Redemption		6,450	6,450	6,450	6,450	0	0	0	0	0	6,450	0	0	0	78	11/15/2049
55056*-AB-3	LUTHER VILLAGE		05/15/2023	Redemption		6,469	6,469	6,469	6,469	0	0	0	0	0	6,469	0	0	0	97	11/15/2049
55056*-AB-3	LUTHER VILLAGE		05/15/2023	Redemption		6,469	6,469	6,469	6,469	0	0	0	0	0	6,469	0	0	0	97	11/15/2049
55056*-AB-3	LUTHER VILLAGE		06/15/2023	Redemption		6,489	6,489	6,489	6,489	0	0	0	0	0	6,489	0	0	0	117	11/15/2049
55056*-AB-3	LUTHER VILLAGE		06/15/2023	Redemption		6,489	6,489	6,489	6,489	0	0	0	0	0	6,489	0	0	0	117	11/15/2049
55056*-AB-3	LUTHER VILLAGE		07/15/2023	Redemption		6,508	6,508	6,508	6,508	0	0	0	0	0	6,508	0	0	0	137	11/15/2049
55056*-AB-3	LUTHER VILLAGE		07/15/2023	Redemption		6,508	6,508	6,508	6,508	0	0	0	0	0	6,508	0	0	0	137	11/15/2049
55056*-AB-3	LUTHER VILLAGE		08/15/2023	Redemption		6,528	6,528	6,528	6,528	0	0	0	0	0	6,528	0	0	0	157	11/15/2049
55056*-AB-3	LUTHER VILLAGE		08/15/2023	Redemption		6,528	6,528	6,528	6,528	0	0	0	0	0	6,528	0	0	0	157	11/15/2049
55056*-AB-3	LUTHER VILLAGE		09/15/2023	Redemption		6,548	6,548	6,548	6,548	0	0	0	0	0	6,548	0	0	0	177	11/15/2049
55056*-AB-3	LUTHER VILLAGE		09/15/2023	Redemption		6,548	6,548	6,548	6,548	0	0	0	0	0	6,548	0	0	0	177	11/15/2049
55056*-AB-3	LUTHER VILLAGE		10/15/2023	Redemption		6,567	6,567	6,567	6,567	0	0	0	0	0	6,567	0	0	0	198	11/15/2049
55056*-AB-3	LUTHER VILLAGE		10/15/2023	Redemption		6,567	6,567	6,567	6,567	0	0	0	0	0	6,567	0	0	0	198	11/15/2049
55056*-AB-3	LUTHER VILLAGE		11/15/2023	Redemption		6,587	6,587	6,587	6,587	0	0	0	0	0	6,587	0	0	0	218	11/15/2049
55056*-AB-3	LUTHER VILLAGE		11/15/2023	Redemption		6,587	6,587	6,587	6,587	0	0	0	0	0	6,587	0	0	0	218	11/15/2049
55056*-AB-3	LUTHER VILLAGE		12/15/2023	Redemption		6,607	6,607	6,607	6,607	0	0	0	0	0	6,607	0	0	0	239	11/15/2049
55056*-AB-3	LUTHER VILLAGE		12/15/2023	Redemption		6,607	6,607	6,607	6,607	0	0	0	0	0	6,607	0	0	0	239	11/15/2049
55292R-AA-9	MAPSL 2021-1A A		01/15/2023	Paydown		67,766	67,766	67,764	67,764	0	2	0	2	0	67,766	0	0	0	142	06/15/2046
55292R-AA-9	MAPSL 2021-1A A		02/15/2023	Paydown		81,959	81,959	81,956	81,957	0	2	0	2	0	81,959	0	0	0	344	06/15/2046
55292R-AA-9	MAPSL 2021-1A A		03/15/2023	Paydown		62,050	62,050	62,048	62,048	0	2	0	2	0	62,050	0	0	0	391	06/15/2046
55292R-AA-9	MAPSL 2021-1A A		04/15/2023	Paydown		50,900	50,900	50,898	50,898	0	1	0	1	0	50,900	0	0	0	428	06/15/2046
55292R-AA-9	MAPSL 2021-1A A		05/15/2023	Paydown		71,033	71,033	71,030	71,031	0	2	0	2	0	71,033	0	0	0	746	06/15/2046
55292R-AA-9	MAPSL 2021-1A A		06/15/2023	Paydown		55,133	55,133	55,131	55,131	0	2	0	2	0	55,133	0	0	0	695	06/15/2046
55292R-AA-9	MAPSL 2021-1A A		07/15/2023	Paydown		275,399	275,399	275,390	275,391	0	8	0	8	0	275,399	0	0	0	4,050	06/15/2046
55292R-AA-9	MAPSL 2021-1A A		08/15/2023	Paydown		623,738	623,738	623,717	623,720	0	18	0	18	0	623,738	0	0	0	10,483	06/15/2046
55292R-AA-9	MAPSL 2021-1A A		09/15/2023	Paydown		383,532	383,532	383,520	383,522	0	11	0	11	0	383,532	0	0	0	7,252	06/15/2046
55292R-AA-9	MAPSL 2021-1A A		10/15/2023	Paydown		32,076	32,076	32,075	32,075	0	1	0	1	0	32,076	0	0	0	674	06/15/2046
55292R-AA-9	MAPSL 2021-1A A		11/15/2023	Paydown		581,285	581,285	581,266	581,269	0	16	0	16	0	581,285	0	0	0	13,433	06/15/2046
55292R-AA-9	MAPSL 2021-1A A		12/15/2023	Paydown		28,343	28,343	28,342	28,342	0	1	0	1	0	28,343	0	0	0	714	06/15/2046
55292R-AB-7	MAPSL 2021-1A B		09/15/2023	Paydown		5,152,842	5,152,842	5,152,737	5,152,737	0	106	0	106	0	5,152,842	0	0	0	132,364	06/15/2046
55292R-AB-7	MAPSL 2021-1A B		10/15/2023	Paydown		970,637	970,637	970,617	970,617	0	20	0	20	0	970,637	0	0	0	27,704	06/15/2046
55292R-AB-7	MAPSL 2021-1A B		11/15/2023	Paydown		6,638,207	6,638,207	6,638,071	6,638,071	0	136	0	136	0	6,638,207	0	0	0	208,412	06/15/2046
55292R-AB-7	MAPSL 2021-1A B		12/15/2023	Paydown		102,357	102,357	102,355	102,355	0	2	0	2	0	102,357	0	0	0	3,506	06/15/2046
553283-AD-4	MPH ACQUISITION HOLDINGS		10/05/2023	DEUTSCHE BANK		1,031,250	1,250,000	1,198,320	1,203,982	0	5,397	0	5,397	0	1,209,380	0	(178,130)	(178,130)	76,198	09/01/2028
55336V-AA-8	MPLX		12/11/2023	GOLDMAN SACHS		2,285,451	2,335,000	2,326,594	2,332,841	0	887	0	887	0	2,333,728	0	(48,277)	(48,277)	124,014	02/15/2025
553896-AC-5	MVWOT 2017-1A C		01/20/2023	Paydown		19,120	19,120	19,115	19,115	0	5	0	5	0	19,120	0	0	0	48	12/20/2034
553896-AC-5	MVWOT 2017-1A C		02/20/2023	Paydown		18,938	18,938	18,933	18,933	0	5	0	5	0	18,938	0	0	0	94	12/20/2034
553896-AC-5	MVWOT 2017-1A C		03/20/2023	Paydown		16,593	16,593	16,589	16,589	0	4	0	4	0	16,593	0	0	0	124	12/20/2034
553896-AC-5	MVWOT 2017-1A C		04/20/2023	Paydown		15,876	15,876	15,872	15,872	0	4	0	4	0	15,876	0	0	0	158	12/20/2034
553896-AC-5	MVWOT 2017-1A C		05/20/2023	Paydown		13,200	13,200	13,196	13,196	0	3	0	3	0	13,200	0	0	0	164	12/20/2034
553896-AC-5	MVWOT 2017-1A C		06/20/2023	Paydown		15,013	15,013	15,009	15,009	0	4	0	4	0	15,013	0	0	0	224	12/20/2034
553896-AC-5	MVWOT 2017-1A C		07/20/2023	Paydown		15,489	15,489	15,485	15,485	0	4	0	4	0	15,489	0	0	0	270	12/20/2034
553896-AC-5	MVWOT 2017-1A C		08/20/2023	Paydown		15,508	15,508	15,504	15,504	0	4	0	4	0	15,508	0	0	0	309	12/20/2034
553896-AC-5	MVWOT 2017-1A C		09/20/2023	Paydown		16,281	16,281	16,276	16,276	0	4	0	4	0	16,281	0	0	0	365	12/20/2034
553896-AC-5	MVWOT 2017-1A C		10/20/2023	Paydown		13,335	13,335	13,332	13,332	0	3	0	3	0	13,335	0	0	0	332	12/20/2034
553896-AC-5	MVWOT 2017-1A C		11/20/2023	Paydown		382,761	382,761	382,660	382,660	0	100	0	100	0	382,761	0	0	0	11,095	12/20/2034

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
55396#-AA-0	MANKATO ENERGY CENTER		03/31/2023	Redemption		126,168	126,168	126,168	126,168	0	0	0	0	0	126,168	0	0	0	915	05/31/2039
55396#-AA-0	MANKATO ENERGY CENTER		03/31/2023	Redemption		217,289	217,289	217,289	217,289	0	0	0	0	0	217,289	0	0	0	1,575	05/31/2039
55396#-AA-0	MANKATO ENERGY CENTER		06/30/2023	Redemption		132,120	132,120	132,120	132,120	0	0	0	0	0	132,120	0	0	0	1,916	05/31/2039
55396#-AA-0	MANKATO ENERGY CENTER		06/30/2023	Redemption		227,540	227,540	227,540	227,540	0	0	0	0	0	227,540	0	0	0	3,299	05/31/2039
55396#-AA-0	MANKATO ENERGY CENTER		09/30/2023	Redemption		147,990	147,990	147,990	147,990	0	0	0	0	0	147,990	0	0	0	3,219	05/31/2039
55396#-AA-0	MANKATO ENERGY CENTER		09/30/2023	Redemption		254,872	254,872	254,872	254,872	0	0	0	0	0	254,872	0	0	0	5,543	05/31/2039
55396#-AA-0	MANKATO ENERGY CENTER		12/31/2023	Redemption		132,432	132,432	132,432	132,432	0	0	0	0	0	132,432	0	0	0	3,841	05/31/2039
55396#-AA-0	MANKATO ENERGY CENTER		12/31/2023	Redemption		228,077	228,077	228,077	228,077	0	0	0	0	0	228,077	0	0	0	6,614	05/31/2039
55400D-AC-5	MVWOT 2019-2A C		01/09/2023	ATHENE ANNUITY & LIFE		1,272,115	1,396,491	1,241,101	1,284,811	0	1,629	0	1,629	0	1,286,440	0	(14,325)	(14,325)	1,975	10/20/2038
55400U-AA-1	MVWOT 2022-1A A 2022-1A A		01/20/2023	Paydown		171,597	171,597	171,553	171,553	0	44	0	44	0	171,597	0	0	0	593	11/21/2039
55400U-AA-1	MVWOT 2022-1A A 2022-1A A		02/20/2023	Paydown		184,389	184,389	184,342	184,342	0	47	0	47	0	184,389	0	0	0	1,275	11/21/2039
55400U-AA-1	MVWOT 2022-1A A 2022-1A A		03/20/2023	Paydown		145,240	145,240	145,202	145,202	0	37	0	37	0	145,240	0	0	0	1,507	11/21/2039
55400U-AA-1	MVWOT 2022-1A A 2022-1A A		04/20/2023	Paydown		167,103	167,103	167,060	167,060	0	43	0	43	0	167,103	0	0	0	2,312	11/21/2039
55400U-AA-1	MVWOT 2022-1A A 2022-1A A		05/20/2023	Paydown		150,121	150,121	150,082	150,082	0	39	0	39	0	150,121	0	0	0	2,596	11/21/2039
55400U-AA-1	MVWOT 2022-1A A 2022-1A A		06/20/2023	Paydown		171,071	171,071	171,027	171,027	0	44	0	44	0	171,071	0	0	0	3,550	11/21/2039
55400U-AA-1	MVWOT 2022-1A A 2022-1A A		07/20/2023	Paydown		182,052	182,052	182,005	182,005	0	47	0	47	0	182,052	0	0	0	4,407	11/21/2039
55400U-AA-1	MVWOT 2022-1A A 2022-1A A		08/20/2023	Paydown		203,370	203,370	203,318	203,318	0	52	0	52	0	203,370	0	0	0	5,627	11/21/2039
55400U-AA-1	MVWOT 2022-1A A 2022-1A A		09/20/2023	Paydown		212,643	212,643	212,588	212,588	0	55	0	55	0	212,643	0	0	0	6,619	11/21/2039
55400U-AA-1	MVWOT 2022-1A A 2022-1A A		10/20/2023	Paydown		177,567	177,567	177,521	177,521	0	46	0	46	0	177,567	0	0	0	6,141	11/21/2039
55400U-AA-1	MVWOT 2022-1A A 2022-1A A		11/20/2023	Paydown		234,408	234,408	234,347	234,347	0	60	0	60	0	234,408	0	0	0	8,917	11/21/2039
55400U-AA-1	MVWOT 2022-1A A 2022-1A A		12/20/2023	Paydown		189,612	189,612	189,563	189,563	0	49	0	49	0	189,612	0	0	0	7,869	11/21/2039
55617L-AQ-5	MACYS RETAIL HLDGS LLC		12/06/2023	UBS WARBURG		446,200	485,000	491,225	490,691	0	(623)	0	(623)	0	490,068	0	(43,868)	(43,868)	35,063	03/15/2030
55617L-AR-3	MACYS RETAIL HLDGS LLC		12/07/2023	UBS WARBURG		291,508	323,000	325,838	325,651	0	(214)	0	(214)	0	325,438	0	(33,930)	(33,930)	24,510	03/15/2032
55617L-AR-3	MACYS RETAIL HLDGS LLC		12/07/2023	MARKET AXESS		50,533	56,000	57,260	57,178	0	(95)	0	(95)	0	57,083	0	(6,550)	(6,550)	4,249	03/15/2032
55617L-AR-3	MACYS RETAIL HLDGS LLC		12/11/2023	CITICORP		347,813	371,000	379,818	379,243	0	(669)	0	(669)	0	378,574	0	(30,761)	(30,761)	28,278	03/15/2032
55903V-BB-8	MAGALLANES INC		09/08/2023	GOLDMAN SACHS		2,731,410	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(268,590)	(268,590)	120,607	03/15/2029
55903V-BB-8	MAGALLANES INC		09/08/2023	GOLDMAN SACHS		4,552,350	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(447,650)	(447,650)	201,011	03/15/2029
55903V-BC-6	MAGALLANES INC		01/31/2023	MARKET AXESS		265,788	300,000	300,000	300,000	0	0	0	0	0	300,000	0	(34,212)	(34,212)	4,885	03/15/2032
55903V-BC-6	MAGALLANES INC		06/15/2023	JANE STREET ES		352,144	400,000	400,000	400,000	0	0	0	0	0	400,000	0	(47,856)	(47,856)	13,075	03/15/2032
55903V-BC-6	MAGALLANES INC		09/08/2023	GOLDMAN SACHS		9,179,777	10,617,000	10,617,000	10,617,000	0	0	0	0	0	10,617,000	0	(1,437,223)	(1,437,223)	450,516	03/15/2032
55903V-BD-4	MAGALLANES INC		07/26/2023	RILA		8,269,000	8,269,000	8,269,000	8,269,000	0	0	0	0	0	8,269,000	0	0	0	360,747	03/15/2042
55903V-BD-4	MAGALLANES INC		09/08/2023	GOLDMAN SACHS		8,021,200	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(1,978,800)	(1,978,800)	500,792	03/15/2042
55903V-BE-2	MAGALLANES INC		06/12/2023	JANE STREET ES		241,947	300,000	258,747	258,926	0	(4,855)	0	(4,855)	0	254,071	0	(12,124)	(12,124)	11,524	03/15/2052
55903V-BE-2	MAGALLANES INC		07/26/2023	RILA		6,854,000	6,854,000	6,854,000	6,854,000	0	0	0	0	0	6,854,000	0	0	0	304,403	03/15/2052
559080-AN-6	MAGELLAN MIDSTREAM		07/26/2023	RILA		5,151,906	5,182,000	5,149,405	5,151,400	0	506	0	506	0	5,151,906	0	0	0	247,836	02/01/2049
56081#-AS-9	MAJOR LEAGUE BASEBALL		12/10/2023	Redemption		9,210,000	9,210,000	9,210,000	9,210,000	0	0	0	0	0	9,210,000	0	0	0	372,084	12/10/2023
56081#-AS-9	MAJOR LEAGUE BASEBALL		12/10/2023	Redemption		6,140,000	6,140,000	6,140,000	6,140,000	0	0	0	0	0	6,140,000	0	0	0	248,056	12/10/2023
56081#-AS-9	MAJOR LEAGUE BASEBALL		12/10/2023	Redemption		3,000,000	3,000,000	3,045,950	3,008,967	0	(8,967)	0	(8,967)	0	3,000,000	0	0	0	121,200	12/10/2023
56585A-AH-5	MARATHON PETROLEUM		02/24/2023	JANE STREET ES		110,664	133,000	145,663	144,909	0	(49)	0	(49)	0	144,859	0	(34,195)	(34,195)	2,860	09/15/2044
570535-AQ-7	MARKEL		07/26/2023	RILA		2,972,449	3,000,000	2,968,710	2,972,074	0	375	0	375	0	2,972,449	0	0	0	121,250	04/05/2046
570535-AQ-7	MARKEL		07/26/2023	RILA		1,981,633	2,000,000	1,979,900	1,981,383	0	250	0	250	0	1,981,633	0	0	0	80,833	04/05/2046
570535-AU-8	MARKEL		12/18/2023	JANE STREET ES		4,549,100	5,000,000	4,991,150	4,993,570	0	816	0	816	0	4,994,386	0	(445,286)	(445,286)	210,771	09/17/2029
570535-AX-2	MARKEL		02/08/2023	WELLS FARGO		215,913	300,000	298,302	298,345	0	2	0	2	0	298,346	0	(82,433)	(82,433)	2,674	05/07/2052
570535-AX-2	MARKEL		08/09/2023	BARCLAYS CAPITAL		272,964	400,000	397,736	397,793	0	24	0	24	0	397,817	0	(124,853)	(124,853)	10,503	05/07/2052
571748-BG-6	MARSH & MCLENNAN		12/11/2023	GOLDMAN SACHS		14,605,500	15,000,000	15,642,900	15,422,672	0	(61,215)	0	(61,215)	0	15,361,457	0	(755,957)	(755,957)	816,667	03/15/2029
571903-AV-5	MARRIOTT INTERNATIONAL		02/15/2023	Maturity		8,036,000	8,036,000	6,885,214	7,979,060	0	56,940	0	56,940	0	8,036,000	0	0	0	125,563	02/15/2023
571903-AV-5	MARRIOTT INTERNATIONAL		02/15/2023	Maturity		10,000,000	10,000,000	8,567,962	9,929,144	0	70,856	0	70,856	0	10,000,000	0	0	0	156,250	02/15/2023
571903-AV-5	MARRIOTT INTERNATIONAL		02/15/2023	Maturity		4,428,000	4,428,000	3,793,893	4,396,625	0	31,375	0	31,375	0	4,428,000	0	0	0	69,188	02/15/2023
571903-AV-5	MARRIOTT INTERNATIONAL		02/15/2023	Maturity		5,000,000	5,000,000	4,283,981	4,964,572	0	35,428	0	35,428	0	5,000,000	0	0	0	78,125	02/15/2023

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
571903-BE-2	MARRIOTT INTERNATIONAL		12/18/2023	JANE STREET ES		4,880,150	5,000,000	5,486,240	5,437,756	0	(53,081)	0	(53,081)	0	5,384,675	0	(504,525)	(504,525)	234,462	06/15/2030
571903-BJ-1	MARRIOTT INTERNATIONAL		07/26/2023	RILA		5,955,705	6,000,000	5,947,680	5,950,036	0	5,669	0	5,669	0	5,955,705	0	0	0	265,000	10/15/2027
571903-BJ-1	MARRIOTT INTERNATIONAL		12/11/2023	GOLDMAN SACHS		5,957,040	6,000,000	5,947,680	5,950,036	0	9,298	0	9,298	0	5,959,334	0	(2,294)	(2,294)	379,167	10/15/2027
576433-D4-5	MARM 2005-7 2A1		01/01/2023	Paydown		8,184	8,184	7,944	7,944	0	240	0	240	0	8,184	0	0	0	25	09/25/2035
576433-D4-5	MARM 2005-7 2A1		02/01/2023	Paydown		25,624	25,624	24,871	24,871	0	753	0	753	0	25,624	0	0	0	155	09/25/2035
576433-D4-5	MARM 2005-7 2A1		03/01/2023	Paydown		25,396	25,396	24,650	24,650	0	746	0	746	0	25,396	0	0	0	232	09/25/2035
576433-D4-5	MARM 2005-7 2A1		04/01/2023	Paydown		7,537	7,537	7,315	7,315	0	221	0	221	0	7,537	0	0	0	92	09/25/2035
576433-D4-5	MARM 2005-7 2A1		05/01/2023	Paydown		7,887	7,887	7,655	7,655	0	231	0	231	0	7,887	0	0	0	122	09/25/2035
576433-D4-5	MARM 2005-7 2A1		06/01/2023	Paydown		7,507	7,507	7,287	7,287	0	221	0	221	0	7,507	0	0	0	141	09/25/2035
576433-D4-5	MARM 2005-7 2A1		07/01/2023	Paydown		7,981	7,981	7,747	7,747	0	234	0	234	0	7,981	0	0	0	179	09/25/2035
576433-D4-5	MARM 2005-7 2A1		08/01/2023	Paydown		36,656	36,656	35,579	35,579	0	1,077	0	1,077	0	36,656	0	0	0	953	09/25/2035
576433-D4-5	MARM 2005-7 2A1		09/01/2023	Paydown		25,673	25,677	24,923	24,923	0	750	0	750	0	25,673	0	0	0	761	09/25/2035
576433-D4-5	MARM 2005-7 2A1		10/01/2023	Paydown		0	5	5	5	0	(5)	0	(5)	0	0	0	0	0	0	09/25/2035
576433-D4-5	MARM 2005-7 2A1		11/01/2023	Paydown		7,894	7,894	7,662	7,662	0	232	0	232	0	7,894	0	0	0	292	09/25/2035
576433-D4-5	MARM 2005-7 2A1		12/01/2023	Paydown		7,835	7,835	7,605	7,605	0	230	0	230	0	7,835	0	0	0	318	09/25/2035
576434-YS-7	MALT 2004-12 6A4		01/01/2023	Paydown		1,583	1,583	1,569	1,542	0	40	0	40	0	1,583	0	0	0	7	12/25/2034
576434-YS-7	MALT 2004-12 6A4		02/01/2023	Paydown		40,500	40,500	40,142	39,469	0	1,031	0	1,031	0	40,500	0	0	0	371	12/25/2034
576434-YS-7	MALT 2004-12 6A4		03/01/2023	Paydown		1,571	1,571	1,557	1,531	0	40	0	40	0	1,571	0	0	0	22	12/25/2034
576434-YS-7	MALT 2004-12 6A4		04/01/2023	Paydown		1,808	1,808	1,792	1,762	0	46	0	46	0	1,808	0	0	0	33	12/25/2034
576434-YS-7	MALT 2004-12 6A4		05/01/2023	Paydown		1,512	1,512	1,499	1,474	0	38	0	38	0	1,512	0	0	0	35	12/25/2034
576434-YS-7	MALT 2004-12 6A4		06/01/2023	Paydown		1,887	1,887	1,870	1,839	0	48	0	48	0	1,887	0	0	0	52	12/25/2034
576434-YS-7	MALT 2004-12 6A4		07/01/2023	Paydown		1,591	1,591	1,577	1,551	0	40	0	40	0	1,591	0	0	0	51	12/25/2034
576434-YS-7	MALT 2004-12 6A4		08/01/2023	Paydown		1,821	1,821	1,805	1,775	0	46	0	46	0	1,821	0	0	0	67	12/25/2034
576434-YS-7	MALT 2004-12 6A4		09/01/2023	Paydown		1,710	1,710	1,695	1,667	0	44	0	44	0	1,710	0	0	0	71	12/25/2034
576434-YS-7	MALT 2004-12 6A4		10/01/2023	Paydown		1,530	1,530	1,516	1,491	0	39	0	39	0	1,530	0	0	0	70	12/25/2034
576434-YS-7	MALT 2004-12 6A4		11/01/2023	Paydown		1,791	1,791	1,776	1,746	0	46	0	46	0	1,791	0	0	0	90	12/25/2034
576434-YS-7	MALT 2004-12 6A4		12/01/2023	Paydown		1,841	1,841	1,825	1,794	0	47	0	47	0	1,841	0	0	0	101	12/25/2034
57643M-JF-2	MASTR 2004-11 4A4		01/01/2023	Paydown		3,760	3,760	3,789	3,762	0	(2)	0	(2)	0	3,760	0	0	0	17	12/25/2034
57643M-JF-2	MASTR 2004-11 4A4		02/01/2023	Paydown		3,663	3,663	3,690	3,664	0	(2)	0	(2)	0	3,663	0	0	0	34	12/25/2034
57643M-JF-2	MASTR 2004-11 4A4		03/01/2023	Paydown		7,571	7,571	7,628	7,575	0	(4)	0	(4)	0	7,571	0	0	0	104	12/25/2034
57643M-JF-2	MASTR 2004-11 4A4		04/24/2023	ATHENE ANNUITY & LIFE		429,558	429,500	432,721	429,720	0	(162)	0	(162)	0	429,558	0	0	0	7,427	12/25/2034
57643M-JV-7	MASTR 2004-11 B1		01/01/2023	Paydown		0	8,835	1,436	2,322	0	(2,322)	0	(2,322)	0	0	0	0	0	40	12/25/2034
57643M-JV-7	MASTR 2004-11 B1		02/01/2023	Paydown		0	8,900	1,446	2,339	0	(2,339)	0	(2,339)	0	0	0	0	0	80	12/25/2034
57643M-JV-7	MASTR 2004-11 B1		03/01/2023	Paydown		0	8,879	1,443	2,334	0	(2,334)	0	(2,334)	0	0	0	0	0	120	12/25/2034
57643M-JV-7	MASTR 2004-11 B1		04/01/2023	Paydown		0	23,411	3,805	6,154	0	(6,154)	0	(6,154)	0	0	0	0	0	317	12/25/2034
57643M-JV-7	MASTR 2004-11 B1		05/01/2023	Paydown		0	15,434	2,508	4,057	0	(4,057)	0	(4,057)	0	0	0	0	0	209	12/25/2034
57643M-JV-7	MASTR 2004-11 B1		07/01/2023	Paydown		0	39,321	7,406	10,335	0	(2,061)	8,274	(10,335)	0	0	0	0	0	532	12/25/2034
57643M-JV-7	MASTR 2004-11 B1		10/01/2023	Paydown		0	11,932	2,247	3,136	0	(625)	2,511	(3,136)	0	0	0	0	0	461	12/25/2034
57643M-JV-7	MASTR 2004-11 B1		11/01/2023	Paydown		0	20,107	3,787	5,285	0	(1,054)	4,231	(5,285)	0	0	0	0	0	777	12/25/2034
57643M-JV-7	MASTR 2004-11 B1		12/01/2023	Paydown		0	19,075	3,593	5,014	0	(1,000)	4,014	(5,014)	0	0	0	0	0	737	12/25/2034
58013M-EF-7	MCDONALD'S		12/27/2023	ATHENE ANNUITY & LIFE		4,543,157	4,000,000	5,734,157	5,642,281	0	(86,460)	0	(86,460)	0	5,555,822	0	(1,012,665)	(1,012,665)	333,200	03/01/2038
58155Q-AG-8	MCKESSON		03/15/2023	Maturity		2,000,000	2,000,000	2,006,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	28,500	03/15/2023
58174#-AD-6	MCKINSEY		06/11/2023	Maturity		47,000,000	47,000,000	47,000,000	47,000,000	0	0	0	0	0	47,000,000	0	0	0	567,133	06/11/2023
58403Y-AU-0	MED 2021-MDLN E		01/16/2023	Paydown		196,385	196,385	195,523	195,546	0	838	0	838	0	196,385	0	0	0	1,263	11/15/2038
58403Y-AU-0	MED 2021-MDLN E		02/09/2023	ATHENE ANNUITY & LIFE		63,684,190	66,103,615	65,813,570	65,821,494	0	(602)	0	(602)	0	65,820,893	0	(2,136,702)	(2,136,702)	774,470	11/15/2038
58769J-AB-3	MERCEDES-BENZ FIN NA		02/16/2023	BARCLAYS CAPITAL		1,308,840	1,300,000	1,296,776	1,296,797	0	93	0	93	0	1,296,890	0	11,950	11,950	16,110	11/26/2025
58933Y-AF-2	MERCK		05/18/2023	Redemption		2,000,000	2,000,000	2,013,700	2,004,894	0	(4,894)	0	(4,894)	0	2,000,000	0	0	0	28,000	05/18/2023
58933Y-AR-6	MERCK		04/05/2023	RBS SECURITIES		1,964,580	2,000,000	1,925,200	1,926,593	0	9,158	0	9,158	0	1,935,751	0	28,829	28,829	36,667	02/10/2025
589929-5V-6	MLCC 2003-G A1		01/25/2023	Paydown		8,298	8,298	7,665	7,711	0	587	0	587	0	8,298	0	0	0	31	01/25/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
589929-5V-6	MLCC 2003-G A1		02/25/2023	Paydown		7,537	7,537	6,962	7,004	0	533	0	533	0	7,537	0	0	0	57	01/25/2029
589929-5V-6	MLCC 2003-G A1		03/25/2023	Paydown		6,354	6,354	5,869	5,904	0	449	0	449	0	6,354	0	0	0	73	01/25/2029
589929-5V-6	MLCC 2003-G A1		04/24/2023	ATHENE ANNUITY & LIFE		520,197	565,438	522,307	525,446	0	(5,249)	0	(5,249)	0	520,197	0	0	0	9,020	01/25/2029
59020U-NZ-4	MLCC 2004-G A1		01/01/2023	Paydown		414	414	411	411	0	2	0	2	0	414	0	0	0	0	01/25/2030
59020U-NZ-4	MLCC 2004-G A1		01/25/2023	Paydown		370	370	368	368	0	2	0	2	0	370	0	0	0	2	01/25/2030
59020U-NZ-4	MLCC 2004-G A1		02/25/2023	Paydown		5,030	5,030	5,005	5,005	0	25	0	25	0	5,030	0	0	0	42	01/25/2030
59020U-NZ-4	MLCC 2004-G A1		03/25/2023	Paydown		413	413	411	411	0	2	0	2	0	413	0	0	0	5	01/25/2030
59020U-NZ-4	MLCC 2004-G A1		04/25/2023	Paydown		329	329	328	328	0	2	0	2	0	329	0	0	0	6	01/25/2030
59020U-NZ-4	MLCC 2004-G A1		05/25/2023	Paydown		409	409	407	407	0	2	0	2	0	409	0	0	0	9	01/25/2030
59020U-NZ-4	MLCC 2004-G A1		06/25/2023	Paydown		421	421	419	419	0	2	0	2	0	421	0	0	0	11	01/25/2030
59020U-NZ-4	MLCC 2004-G A1		07/25/2023	Paydown		418	418	416	416	0	2	0	2	0	418	0	0	0	13	01/25/2030
59020U-NZ-4	MLCC 2004-G A1		08/25/2023	Paydown		439	439	437	437	0	2	0	2	0	439	0	0	0	16	01/25/2030
59020U-NZ-4	MLCC 2004-G A1		09/25/2023	Paydown		2,736	2,736	2,723	2,723	0	14	0	14	0	2,736	0	0	0	113	01/25/2030
59020U-NZ-4	MLCC 2004-G A1		10/25/2023	Paydown		304	304	302	302	0	2	0	2	0	304	0	0	0	14	01/25/2030
59020U-NZ-4	MLCC 2004-G A1		11/25/2023	Paydown		220	220	219	219	0	1	0	1	0	220	0	0	0	11	01/25/2030
59020U-NZ-4	MLCC 2004-G A1		12/25/2023	Paydown		588	588	586	586	0	3	0	3	0	588	0	0	0	33	01/25/2030
59020U-SM-8	MLCC 2005-A2 A5		01/01/2023	Paydown		3,457	3,457	3,279	3,285	0	172	0	172	0	3,457	0	0	0	12	02/25/2035
59020U-SM-8	MLCC 2005-A2 A5		01/01/2023	Paydown		3,457	3,457	3,279	3,285	0	172	0	172	0	3,457	0	0	0	12	02/25/2035
59020U-SM-8	MLCC 2005-A2 A5		02/01/2023	Paydown		3,730	3,730	3,538	3,544	0	186	0	186	0	3,730	0	0	0	26	02/25/2035
59020U-SM-8	MLCC 2005-A2 A5		02/01/2023	Paydown		3,730	3,730	3,538	3,544	0	186	0	186	0	3,730	0	0	0	26	02/25/2035
59020U-SM-8	MLCC 2005-A2 A5		03/01/2023	Paydown		11,339	11,339	10,756	10,774	0	565	0	565	0	11,339	0	0	0	118	02/25/2035
59020U-SM-8	MLCC 2005-A2 A5		03/01/2023	Paydown		11,339	11,339	10,756	10,774	0	565	0	565	0	11,339	0	0	0	118	02/25/2035
59020U-SM-8	MLCC 2005-A2 A5		04/01/2023	Paydown		3,576	3,576	3,392	3,397	0	178	0	178	0	3,576	0	0	0	50	02/25/2035
59020U-SM-8	MLCC 2005-A2 A5		04/01/2023	Paydown		3,576	3,576	3,392	3,397	0	178	0	178	0	3,576	0	0	0	50	02/25/2035
59020U-SM-8	MLCC 2005-A2 A5		05/01/2023	Paydown		3,534	3,534	3,352	3,358	0	176	0	176	0	3,534	0	0	0	61	02/25/2035
59020U-SM-8	MLCC 2005-A2 A5		05/01/2023	Paydown		3,534	3,534	3,352	3,358	0	176	0	176	0	3,534	0	0	0	61	02/25/2035
59020U-SM-8	MLCC 2005-A2 A5		06/01/2023	Paydown		3,427	3,427	3,251	3,257	0	171	0	171	0	3,427	0	0	0	71	02/25/2035
59020U-SM-8	MLCC 2005-A2 A5		06/01/2023	Paydown		3,427	3,427	3,251	3,257	0	171	0	171	0	3,427	0	0	0	71	02/25/2035
59020U-SM-8	MLCC 2005-A2 A5		07/01/2023	Paydown		10,725	10,725	10,174	10,191	0	534	0	534	0	10,725	0	0	0	260	02/25/2035
59020U-SM-8	MLCC 2005-A2 A5		07/01/2023	Paydown		10,725	10,725	10,174	10,191	0	534	0	534	0	10,725	0	0	0	260	02/25/2035
59020U-SM-8	MLCC 2005-A2 A5		08/01/2023	Paydown		6,031	6,031	5,721	5,730	0	301	0	301	0	6,031	0	0	0	167	02/25/2035
59020U-SM-8	MLCC 2005-A2 A5		08/01/2023	Paydown		6,031	6,031	5,721	5,730	0	301	0	301	0	6,031	0	0	0	167	02/25/2035
59020U-SM-8	MLCC 2005-A2 A5		09/01/2023	Paydown		21,923	21,923	20,796	20,831	0	1,092	0	1,092	0	21,923	0	0	0	684	02/25/2035
59020U-SM-8	MLCC 2005-A2 A5		09/01/2023	Paydown		21,923	21,923	20,796	20,831	0	1,092	0	1,092	0	21,923	0	0	0	684	02/25/2035
59020U-SM-8	MLCC 2005-A2 A5		10/01/2023	Paydown		3,360	3,360	3,187	3,193	0	167	0	167	0	3,360	0	0	0	116	02/25/2035
59020U-SM-8	MLCC 2005-A2 A5		10/01/2023	Paydown		3,360	3,360	3,187	3,193	0	167	0	167	0	3,360	0	0	0	116	02/25/2035
59020U-SM-8	MLCC 2005-A2 A5		11/01/2023	Paydown		4,370	4,370	4,145	4,152	0	218	0	218	0	4,370	0	0	0	167	02/25/2035
59020U-SM-8	MLCC 2005-A2 A5		11/01/2023	Paydown		4,370	4,370	4,145	4,152	0	218	0	218	0	4,370	0	0	0	167	02/25/2035
59020U-SM-8	MLCC 2005-A2 A5		12/01/2023	Paydown		3,586	3,586	3,401	3,407	0	179	0	179	0	3,586	0	0	0	150	02/25/2035
59020U-SM-8	MLCC 2005-A2 A5		12/01/2023	Paydown		3,586	3,586	3,401	3,407	0	179	0	179	0	3,586	0	0	0	150	02/25/2035
59022C-AJ-2	MERRILL LYNCH		12/27/2023	ATHENE ANNUITY & LIFE		8,112,653	7,600,000	10,665,784	10,350,820	0	(158,630)	0	(158,630)	0	10,192,190	0	(2,079,538)	(2,079,538)	655,264	01/29/2037
59023M-AD-2	MANA 2007-A1 A2C		01/25/2023	Paydown		10,811	10,811	3,950	4,198	0	6,613	0	6,613	0	10,811	0	0	0	10	01/25/2037
59023M-AD-2	MANA 2007-A1 A2C		02/27/2023	Paydown		11,543	11,543	4,217	4,482	0	7,061	0	7,061	0	11,543	0	0	0	19	01/25/2037
59023M-AD-2	MANA 2007-A1 A2C		03/27/2023	Paydown		16,239	16,239	5,933	6,306	0	9,933	0	9,933	0	16,239	0	0	0	40	01/25/2037
59023M-AD-2	MANA 2007-A1 A2C		04/25/2023	Paydown		4,913	4,913	1,795	1,908	0	3,005	0	3,005	0	4,913	0	0	0	16	01/25/2037
59023M-AD-2	MANA 2007-A1 A2C		05/25/2023	Paydown		5,478	5,478	2,001	2,127	0	3,351	0	3,351	0	5,478	0	0	0	23	01/25/2037
59023M-AD-2	MANA 2007-A1 A2C		06/26/2023	Paydown		4,844	4,844	1,770	1,881	0	2,963	0	2,963	0	4,844	0	0	0	24	01/25/2037
59023M-AD-2	MANA 2007-A1 A2C		07/25/2023	Paydown		8,040	8,040	2,670	3,122	0	5,658	740	4,918	0	8,040	0	0	0	48	01/25/2037
59023M-AD-2	MANA 2007-A1 A2C		08/25/2023	Paydown		4,450	4,450	1,478	1,728	0	3,132	410	2,722	0	4,450	0	0	0	30	01/25/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
59023M-AD-2	MANA 2007-A1 A2C		09/25/2023	Paydown		13,077	13,077	4,343	5,078	0	9,202	1,203	7,999	0	13,077	0	0	0	101	01/25/2037
59023M-AD-2	MANA 2007-A1 A2C		10/25/2023	Paydown		43,583	43,583	14,475	16,923	0	30,670	4,011	26,659	0	43,583	0	0	0	376	01/25/2037
59023M-AD-2	MANA 2007-A1 A2C		11/27/2023	Paydown		21,790	21,790	7,237	8,461	0	15,334	2,005	13,329	0	21,790	0	0	0	207	01/25/2037
59023M-AD-2	MANA 2007-A1 A2C		12/26/2023	Paydown		8,598	8,598	2,856	3,339	0	6,051	791	5,260	0	8,598	0	0	0	90	01/25/2037
59025G-AA-9	MLMBS 2007-2 1A1		01/01/2023	Paydown		107	107	102	102	0	5	0	5	0	107	0	0	0	0	08/25/2036
59025G-AA-9	MLMBS 2007-2 1A1		02/01/2023	Paydown		105	105	100	100	0	5	0	5	0	105	0	0	0	1	08/25/2036
59025G-AA-9	MLMBS 2007-2 1A1		03/01/2023	Paydown		647	639	609	609	0	38	0	38	0	647	0	0	0	6	08/25/2036
59025G-AA-9	MLMBS 2007-2 1A1		04/01/2023	Paydown		1,342	1,342	1,279	1,279	0	63	0	63	0	1,342	0	0	0	16	08/25/2036
59025G-AA-9	MLMBS 2007-2 1A1		05/01/2023	Paydown		99	99	94	94	0	4	0	4	0	99	0	0	0	2	08/25/2036
59025G-AA-9	MLMBS 2007-2 1A1		06/01/2023	Paydown		91	91	87	87	0	4	0	4	0	91	0	0	0	2	08/25/2036
59025G-AA-9	MLMBS 2007-2 1A1		07/01/2023	Paydown		590	590	562	562	0	28	0	28	0	590	0	0	0	13	08/25/2036
59025G-AA-9	MLMBS 2007-2 1A1		08/01/2023	Paydown		657	657	627	627	0	31	0	31	0	657	0	0	0	17	08/25/2036
59025G-AA-9	MLMBS 2007-2 1A1		09/01/2023	Paydown		84	84	80	80	0	4	0	4	0	84	0	0	0	2	08/25/2036
59025G-AA-9	MLMBS 2007-2 1A1		10/01/2023	Paydown		85	85	81	81	0	4	0	4	0	85	0	0	0	3	08/25/2036
59025G-AA-9	MLMBS 2007-2 1A1		11/01/2023	Paydown		84	84	80	80	0	4	0	4	0	84	0	0	0	3	08/25/2036
59025G-AA-9	MLMBS 2007-2 1A1		12/01/2023	Paydown		610	610	581	581	0	29	0	29	0	610	0	0	0	25	08/25/2036
591894-BY-5	METROPOLITAN EDISON		03/15/2023	Maturity		1,000,000	1,000,000	1,027,840	1,000,000	0	0	0	0	0	1,000,000	0	0	0	17,500	03/15/2023
59217G-AX-7	METLIFE GLOBAL FUNDING I		01/10/2023	Maturity		2,000,000	2,000,000	1,998,980	1,999,976	0	24	0	24	0	2,000,000	0	0	0	30,000	01/10/2023
59217G-AX-7	METLIFE GLOBAL FUNDING I		01/10/2023	Maturity		4,562,000	4,562,000	4,518,021	4,561,665	0	335	0	335	0	4,562,000	0	0	0	68,430	01/10/2023
594918-CA-0	MICROSOFT		12/27/2023	ATHENE ANNUITY & LIFE		484,084	500,000	645,654	640,509	0	(4,459)	0	(4,459)	0	636,050	0	(151,966)	(151,966)	29,573	02/06/2047
59523U-AA-5	MID-AMERICA APARTMENTS		10/15/2023	Maturity		5,658,000	5,658,000	5,604,079	5,652,513	0	5,487	0	5,487	0	5,658,000	0	0	0	243,294	10/15/2023
59523U-AQ-0	MID-AMERICA APARTMENTS		12/11/2023	GOLDMAN SACHS		3,878,432	4,114,000	4,436,003	4,329,137	0	(31,833)	0	(31,833)	0	4,297,304	0	(418,872)	(418,872)	202,226	03/15/2029
59523U-AS-6	MID-AMERICA APARTMENTS		12/18/2023	JANE STREET ES		4,031,800	5,000,000	4,780,000	4,810,605	0	20,857	0	20,857	0	4,831,462	0	(799,662)	(799,662)	114,514	02/15/2031
59524Q-AA-3	MID-ATLANTIC INTERSTATE		12/18/2023	JANE STREET ES		10,599,160	11,000,000	11,123,630	11,077,061	0	(13,624)	0	(13,624)	0	11,063,437	0	(464,277)	(464,277)	494,847	05/15/2028
59549W-AC-7	MDST 11 M2		01/15/2023	Paydown		6,553	6,553	6,553	6,553	0	0	0	0	0	6,553	0	0	0	36	07/15/2038
59549W-AC-7	MDST 11 M2		02/15/2023	Paydown		7,649	7,649	7,649	7,649	0	0	0	0	0	7,649	0	0	0	84	07/15/2038
59549W-AC-7	MDST 11 M2		03/15/2023	Paydown		9,398	9,398	9,398	9,398	0	0	0	0	0	9,398	0	0	0	154	07/15/2038
59549W-AC-7	MDST 11 M2		04/15/2023	Paydown		9,051	9,051	9,051	9,051	0	0	0	0	0	9,051	0	0	0	198	07/15/2038
59549W-AC-7	MDST 11 M2		05/15/2023	Paydown		6,972	6,972	6,972	6,972	0	0	0	0	0	6,972	0	0	0	191	07/15/2038
59549W-AC-7	MDST 11 M2		06/15/2023	Paydown		8,650	8,650	8,650	8,650	0	0	0	0	0	8,650	0	0	0	284	07/15/2038
59549W-AC-7	MDST 11 M2		07/15/2023	Paydown		6,588	6,588	6,588	6,588	0	0	0	0	0	6,588	0	0	0	253	07/15/2038
59549W-AC-7	MDST 11 M2		08/15/2023	Paydown		6,983	6,983	6,983	6,983	0	0	0	0	0	6,983	0	0	0	306	07/15/2038
59549W-AC-7	MDST 11 M2		09/15/2023	Paydown		7,075	7,075	7,075	7,075	0	0	0	0	0	7,075	0	0	0	349	07/15/2038
59549W-AC-7	MDST 11 M2		10/15/2023	Paydown		9,389	9,389	9,389	9,389	0	0	0	0	0	9,389	0	0	0	514	07/15/2038
59549W-AC-7	MDST 11 M2		11/15/2023	Paydown		7,844	7,844	7,844	7,844	0	0	0	0	0	7,844	0	0	0	473	07/15/2038
59549W-AC-7	MDST 11 M2		12/15/2023	Paydown		7,251	7,251	7,251	7,251	0	0	0	0	0	7,251	0	0	0	477	07/15/2038
59562V-AM-9	BERKSHIRE HATHAWAY		06/16/2023	JANE STREET ES		421,600	400,000	600,008	573,217	0	(5,279)	0	(5,279)	0	567,938	0	(146,338)	(146,338)	17,694	04/01/2036
59562V-AM-9	BERKSHIRE HATHAWAY		06/20/2023	TD SECURITIES (USA)		627,516	600,000	900,013	859,825	0	(8,012)	0	(8,012)	0	851,813	0	(224,297)	(224,297)	26,644	04/01/2036
59562V-AM-9	BERKSHIRE HATHAWAY		12/14/2023	ATHENE ANNUITY & LIFE		2,141,390	2,000,000	3,000,042	2,866,084	0	(53,866)	0	(53,866)	0	2,812,218	0	(670,829)	(670,829)	147,340	04/01/2036
59562V-AM-9	BERKSHIRE HATHAWAY		12/14/2023	ATHENE ANNUITY & LIFE		1,070,695	1,000,000	1,500,021	1,433,042	0	(26,933)	0	(26,933)	0	1,406,109	0	(335,414)	(335,414)	73,670	04/01/2036
59562V-BD-8	BERKSHIRE HATHAWAY		07/26/2023	RILA		4,975,323	5,000,000	4,972,659	4,975,022	0	301	0	301	0	4,975,323	0	0	0	179,535	11/15/2043
595688-AA-6	MIDCAP FUNDING		01/13/2023	Redemption		1,628,626	1,628,626	1,628,626	1,628,626	0	0	0	0	0	1,628,626	0	0	0	8,909	08/31/2026
595688-AA-6	MIDCAP FUNDING		01/21/2023	Redemption		7,508,637	7,508,637	7,508,637	7,508,637	0	0	0	0	0	7,508,637	0	0	0	41,075	08/31/2026
595688-AA-6	MIDCAP FUNDING		01/21/2023	Redemption		3,019,713	3,019,713	3,019,713	3,019,713	0	0	0	0	0	3,019,713	0	0	0	16,519	08/31/2026
595688-AA-6	MIDCAP FUNDING		03/01/2023	Redemption		2,361,390	2,361,390	2,361,390	2,361,390	0	0	0	0	0	2,361,390	0	0	0	40,559	08/31/2026
595688-AA-6	MIDCAP FUNDING		03/15/2023	Redemption		439,881	439,881	439,881	439,881	0	0	0	0	0	439,881	0	0	0	7,579	08/31/2026
595688-AA-6	MIDCAP FUNDING		03/22/2023	Redemption		1,788,723	1,788,723	1,788,723	1,788,723	0	0	0	0	0	1,788,723	0	0	0	30,821	08/31/2026
595688-AA-6	MIDCAP FUNDING		04/19/2023	Redemption		6,901,546	6,901,546	6,901,546	6,901,546	0	0	0	0	0	6,901,546	0	0	0	334,701	08/31/2026
595688-AA-6	MIDCAP FUNDING		05/17/2023	Redemption		2,695,074	2,695,074	2,695,074	2,695,074	0	0	0	0	0	2,695,074	0	0	0	63,764	08/31/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
595688-AA-6	MIDCAP FUNDING		05/24/2023	Redemption		930,479	930,479	930,479	930,479	0	0	0	0	0	930,479	0	0	0	22,015	08/31/2026
595688-AA-6	MIDCAP FUNDING		05/31/2023	Redemption		1,639,686	1,639,686	1,639,686	1,639,686	0	0	0	0	0	1,639,686	0	0	0	38,794	08/31/2026
595688-AA-6	MIDCAP FUNDING		06/14/2023	Redemption		3,928,416	3,928,416	3,928,416	3,928,416	0	0	0	0	0	3,928,416	0	0	0	120,493	08/31/2026
595688-AA-6	MIDCAP FUNDING		06/28/2023	Redemption		620,897	620,897	620,897	620,897	0	0	0	0	0	620,897	0	0	0	19,355	08/31/2026
595688-AA-6	MIDCAP FUNDING		07/12/2023	Redemption		4,857,314	4,857,314	4,857,314	4,857,314	0	0	0	0	0	4,857,314	0	0	0	181,837	08/31/2026
595688-AA-6	MIDCAP FUNDING		07/19/2023	Redemption		1,515,141	1,515,141	1,515,141	1,515,141	0	0	0	0	0	1,515,141	0	0	0	56,720	08/31/2026
595688-AA-6	MIDCAP FUNDING		07/26/2023	Redemption		4,279,636	4,279,636	4,279,636	4,279,636	0	0	0	0	0	4,279,636	0	0	0	160,211	08/31/2026
595688-AA-6	MIDCAP FUNDING		08/03/2023	Redemption		286,042	286,042	286,042	286,042	0	0	0	0	0	286,042	0	0	0	13,347	08/31/2026
595688-AA-6	MIDCAP FUNDING		08/23/2023	Redemption		1,690,444	1,690,444	1,690,444	1,690,444	0	0	0	0	0	1,690,444	0	0	0	78,878	08/31/2026
595688-AA-6	MIDCAP FUNDING		08/30/2023	Redemption		224,287	224,287	224,287	224,287	0	0	0	0	0	224,287	0	0	0	10,466	08/31/2026
595688-AA-6	MIDCAP FUNDING		09/13/2023	Redemption		627,892	627,892	627,892	627,892	0	0	0	0	0	627,892	0	0	0	33,895	08/31/2026
595688-AA-6	MIDCAP FUNDING		09/20/2023	Redemption		26,102	26,102	26,102	26,102	0	0	0	0	0	26,102	0	0	0	1,409	08/31/2026
595688-AA-6	MIDCAP FUNDING		10/11/2023	Redemption		405,171	405,171	405,171	405,171	0	0	0	0	0	405,171	0	0	0	24,455	08/31/2026
595688-AA-6	MIDCAP FUNDING		10/18/2023	Redemption		710,110	710,110	710,110	710,110	0	0	0	0	0	710,110	0	0	0	42,861	08/31/2026
595688-AA-6	MIDCAP FUNDING		10/25/2023	Redemption		1,414,504	1,414,504	1,414,504	1,414,504	0	0	0	0	0	1,414,504	0	0	0	85,376	08/31/2026
595688-AA-6	MIDCAP FUNDING		11/01/2023	Redemption		22,296	22,296	22,296	22,296	0	0	0	0	0	22,296	0	0	0	1,522	08/31/2026
595688-AA-6	MIDCAP FUNDING		11/22/2023	Redemption		1,179,972	1,179,972	1,179,972	1,179,972	0	0	0	0	0	1,179,972	0	0	0	80,574	08/31/2026
595688-AA-6	MIDCAP FUNDING		12/14/2023	Paydown		337,930	337,930	337,930	337,930	0	0	0	0	0	337,930	0	0	0	25,350	08/31/2026
59833D-AB-6	MIDWEST GAMING BORROWER		08/16/2023	DEUTSCHE BANK		168,780	194,000	194,000	194,000	0	0	0	0	0	194,000	0	(25,220)	(25,220)	7,540	05/01/2029
59833D-AB-6	MIDWEST GAMING BORROWER		08/24/2023	DEUTSCHE BANK		155,660	181,000	181,000	181,000	0	0	0	0	0	181,000	0	(25,340)	(25,340)	7,280	05/01/2029
59833D-AB-6	MIDWEST GAMING BORROWER		08/30/2023	TRUIST		262,740	302,000	302,000	302,000	0	0	0	0	0	302,000	0	(39,260)	(39,260)	12,269	05/01/2029
59833D-AB-6	MIDWEST GAMING BORROWER		08/30/2023	JEFFERIES & COMPANY		132,125	151,000	151,000	151,000	0	0	0	0	0	151,000	0	(18,875)	(18,875)	6,134	05/01/2029
59833D-AB-6	MIDWEST GAMING BORROWER		08/31/2023	DEUTSCHE BANK		500,250	575,000	577,500	577,023	0	(191)	0	(191)	0	576,832	0	(76,582)	(76,582)	23,671	05/01/2029
60040#-AA-0	MILLENNIUM PIPELINE		06/30/2023	Redemption		909,400	909,400	961,043	934,926	0	(25,527)	0	(25,527)	0	909,400	0	0	0	24,236	06/30/2027
60040#-AA-0	MILLENNIUM PIPELINE		06/30/2023	Redemption		618,392	618,392	618,392	618,392	0	0	0	0	0	618,392	0	0	0	16,480	06/30/2027
60040#-AA-0	MILLENNIUM PIPELINE		12/30/2023	Redemption		909,400	909,400	961,043	934,926	0	(25,527)	0	(25,527)	0	909,400	0	0	0	48,471	06/30/2027
60040#-AA-0	MILLENNIUM PIPELINE		12/30/2023	Redemption		618,392	618,392	618,392	618,392	0	0	0	0	0	618,392	0	0	0	32,960	06/30/2027
608190-AL-8	MOHAWK INDUSTRIES		09/08/2023	GOLDMAN SACHS		1,763,150	1,980,000	1,977,683	1,978,154	0	137	0	137	0	1,978,291	0	(215,141)	(215,141)	59,214	05/15/2030
608190-AL-8	MOHAWK INDUSTRIES		09/08/2023	GOLDMAN SACHS		5,360,690	6,020,000	6,012,957	6,014,387	0	416	0	416	0	6,014,804	0	(654,114)	(654,114)	180,036	05/15/2030
615369-AP-0	MOODYS		12/11/2023	GOLDMAN SACHS		7,242,750	7,500,000	7,443,675	7,462,823	0	5,055	0	5,055	0	7,467,878	0	(225,128)	(225,128)	435,625	02/01/2029
615394-AM-5	MOOG		04/24/2023	ATHENE ANNUITY & LIFE		2,953,220	3,000,000	2,929,500	2,950,500	0	2,721	0	2,721	0	2,953,220	0	0	0	45,688	12/15/2027
61690G-AF-8	MSBAM 2014-C14 A5		07/01/2023	Paydown		105,532	105,532	108,682	105,642	0	(110)	0	(110)	0	105,532	0	0	0	2,502	02/15/2047
61690G-AF-8	MSBAM 2014-C14 A5		07/01/2023	Paydown		105,532	105,532	109,424	105,702	0	(170)	0	(170)	0	105,532	0	0	0	2,502	02/15/2047
61690G-AF-8	MSBAM 2014-C14 A5		08/01/2023	Paydown		122,441	122,441	126,095	122,569	0	(128)	0	(128)	0	122,441	0	0	0	3,317	02/15/2047
61690G-AF-8	MSBAM 2014-C14 A5		08/01/2023	Paydown		122,441	122,441	126,956	122,638	0	(197)	0	(197)	0	122,441	0	0	0	3,317	02/15/2047
61690G-AF-8	MSBAM 2014-C14 A5		10/01/2023	Paydown		280,917	280,917	291,276	281,369	0	(452)	0	(452)	0	280,917	0	0	0	9,514	02/15/2047
61690G-AF-8	MSBAM 2014-C14 A5		10/01/2023	Paydown		280,917	280,917	289,301	281,210	0	(293)	0	(293)	0	280,917	0	0	0	9,514	02/15/2047
61690G-AF-8	MSBAM 2014-C14 A5		11/01/2023	Paydown		661,343	661,343	681,081	662,033	0	(690)	0	(690)	0	661,343	0	0	0	24,637	02/15/2047
61690G-AF-8	MSBAM 2014-C14 A5		11/01/2023	Paydown		661,343	661,343	685,731	662,407	0	(1,063)	0	(1,063)	0	661,343	0	0	0	24,637	02/15/2047
61690G-AF-8	MSBAM 2014-C14 A5		12/01/2023	Paydown		1,760,842	1,760,842	1,813,393	1,762,679	0	(1,837)	0	(1,837)	0	1,760,842	0	0	0	71,561	02/15/2047
61690G-AF-8	MSBAM 2014-C14 A5		12/01/2023	Paydown		1,760,842	1,760,842	1,825,773	1,763,673	0	(2,831)	0	(2,831)	0	1,760,842	0	0	0	71,561	02/15/2047
61690Q-AD-1	MSBAM 2015-C23 A3		01/01/2023	Paydown		82,021	82,021	82,886	82,225	0	(204)	0	(204)	0	82,021	0	0	0	236	07/15/2050
61691A-BK-8	MSC 2015-UBS8 A3		01/01/2023	Paydown		907,322	907,322	916,387	908,954	0	(1,631)	0	(1,631)	0	907,322	0	0	0	2,677	12/15/2048
61691A-BK-8	MSC 2015-UBS8 A3		01/01/2023	Paydown		453,661	453,661	458,194	454,477	0	(816)	0	(816)	0	453,661	0	0	0	1,338	12/15/2048
61691A-BK-8	MSC 2015-UBS8 A3		06/01/2023	Paydown		8,141	8,141	8,222	8,156	0	(15)	0	(15)	0	8,141	0	0	0	144	12/15/2048
61691A-BK-8	MSC 2015-UBS8 A3		06/01/2023	Paydown		4,071	4,071	4,111	4,078	0	(7)	0	(7)	0	4,071	0	0	0	72	12/15/2048
61691A-BK-8	MSC 2015-UBS8 A3		10/01/2023	Paydown		209,903	209,903	212,000	210,281	0	(377)	0	(377)	0	209,903	0	0	0	6,192	12/15/2048
61691A-BK-8	MSC 2015-UBS8 A3		10/01/2023	Paydown		104,952	104,952	106,000	105,140	0	(189)	0	(189)	0	104,952	0	0	0	3,096	12/15/2048
61691A-BK-8	MSC 2015-UBS8 A3		11/01/2023	Paydown		478,567	478,567	483,348	479,428	0	(860)	0	(860)	0	478,567	0	0	0	15,529	12/15/2048

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61691A-BK-8	MSC 2015-UBS8 A3		11/01/2023	Paydown		239,284	239,284	241,674	239,714	0	(430)	0	(430)	0	239,284	0	0	0	7,765	12/15/2048
617445-CJ-8	MSC 1996-1 B3		01/01/2023	Paydown		173	173	97	0	0	173	0	173	0	173	0	0	0	1	01/25/2027
617445-CJ-8	MSC 1996-1 B3		02/01/2023	Paydown		193	193	108	0	0	193	0	193	0	193	0	0	0	2	01/25/2027
617445-CJ-8	MSC 1996-1 B3		03/01/2023	Paydown		194	194	109	0	0	194	0	194	0	194	0	0	0	4	01/25/2027
617445-CJ-8	MSC 1996-1 B3		04/01/2023	Paydown		174	174	98	0	0	174	0	174	0	174	0	0	0	4	01/25/2027
617445-CJ-8	MSC 1996-1 B3		05/01/2023	Paydown		197	197	110	0	0	197	0	197	0	197	0	0	0	6	01/25/2027
617445-CJ-8	MSC 1996-1 B3		06/01/2023	Paydown		199	199	111	0	0	199	0	199	0	199	0	0	0	7	01/25/2027
617445-CJ-8	MSC 1996-1 B3		07/01/2023	Paydown		180	180	100	0	0	180	0	180	0	180	0	0	0	8	01/25/2027
617445-CJ-8	MSC 1996-1 B3		08/01/2023	Paydown		199	199	111	0	0	199	0	199	0	199	0	0	0	10	01/25/2027
617445-CJ-8	MSC 1996-1 B3		09/01/2023	Paydown		204	204	114	0	0	204	0	204	0	204	0	0	0	11	01/25/2027
617445-CJ-8	MSC 1996-1 B3		11/01/2023	Paydown		176	176	99	0	0	176	0	176	0	176	0	0	0	12	01/25/2027
617445-CJ-8	MSC 1996-1 B3		12/01/2023	Paydown		207	207	116	0	0	207	0	207	0	207	0	0	0	15	01/25/2027
617446-8R-3	MORGAN STANLEY		02/03/2023	JANE STREET ES		1,799,660	1,940,000	1,940,000	1,940,000	0	0	0	0	0	1,940,000	0	(140,340)	(140,340)	4,935	10/21/2025
617446-8R-3	MORGAN STANLEY		02/06/2023	RBS SECURITIES		925,330	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(74,670)	(74,670)	2,568	10/21/2025
617446-8U-6	MORGAN STANLEY		03/22/2023	GOLDMAN SACHS		2,342,430	3,000,000	2,973,008	2,976,119	0	547	0	547	0	2,976,666	0	(634,236)	(634,236)	33,040	02/13/2032
61744Y-AL-2	MORGAN STANLEY		12/27/2023	ATHENE ANNUITY & LIFE		10,799,758	12,330,000	13,220,658	13,180,753	0	(45,641)	0	(45,641)	0	13,135,113	0	(2,335,355)	(2,335,355)	700,435	07/22/2038
61747Y-EA-9	MORGAN STANLEY		03/08/2023	JP MORGAN		2,713,820	2,900,000	2,900,000	2,900,000	0	0	0	0	0	2,900,000	0	(186,180)	(186,180)	6,364	05/30/2025
61747Y-EK-7	MORGAN STANLEY		06/22/2023	JANE STREET ES		451,300	500,000	456,310	458,735	0	3,591	0	3,591	0	462,326	0	(11,026)	(11,026)	11,516	01/21/2028
61747Y-EU-5	MORGAN STANLEY		07/26/2023	RILA		7,764,000	7,764,000	7,764,000	7,764,000	0	0	0	0	0	7,764,000	0	0	0	385,908	07/20/2033
61747Y-EV-3	MORGAN STANLEY		01/12/2023	JANE STREET ES		523,515	500,000	500,000	500,000	0	0	0	0	0	500,000	0	23,515	23,515	7,783	10/18/2028
61760C-AN-5	MSRR 2010-R9 2C		01/01/2023	Paydown		24,322	24,322	15,494	15,494	0	8,828	0	8,828	0	24,322	0	0	0	136	12/26/2046
61760C-AN-5	MSRR 2010-R9 2C		02/01/2023	Paydown		10,544	10,544	6,717	6,717	0	3,827	0	3,827	0	10,544	0	0	0	102	12/26/2046
61760C-AN-5	MSRR 2010-R9 2C		03/01/2023	Paydown		33,135	33,135	21,108	21,108	0	12,026	0	12,026	0	33,135	0	0	0	453	12/26/2046
61760C-AN-5	MSRR 2010-R9 2C		04/01/2023	Paydown		20,070	20,070	12,785	12,785	0	7,284	0	7,284	0	20,070	0	0	0	356	12/26/2046
61760C-AN-5	MSRR 2010-R9 2C		05/01/2023	Paydown		1,665	1,665	1,061	1,061	0	604	0	604	0	1,665	0	0	0	36	12/26/2046
61760C-AN-5	MSRR 2010-R9 2C		06/01/2023	Paydown		396	396	252	252	0	144	0	144	0	396	0	0	0	10	12/26/2046
61760C-AN-5	MSRR 2010-R9 2C		08/01/2023	Paydown		31,313	31,313	19,826	19,948	0	11,487	122	11,365	0	31,313	0	0	0	1,062	12/26/2046
61760C-AN-5	MSRR 2010-R9 2C		09/01/2023	Paydown		6,089	6,089	3,855	3,879	0	2,234	24	2,210	0	6,089	0	0	0	233	12/26/2046
61760C-AN-5	MSRR 2010-R9 2C		10/01/2023	Paydown		3,159	3,159	2,000	2,013	0	1,159	12	1,147	0	3,159	0	0	0	136	12/26/2046
61760C-AN-5	MSRR 2010-R9 2C		12/01/2023	Paydown		16,921	16,921	10,713	10,779	0	6,207	66	6,141	0	16,921	0	0	0	885	12/26/2046
61763K-BA-1	MSBAM 2014-C15 A4		05/01/2023	Paydown		461,894	461,894	475,738	462,327	0	(433)	0	(433)	0	461,894	0	0	0	7,796	04/15/2047
61763K-BA-1	MSBAM 2014-C15 A4		07/01/2023	Paydown		438,191	438,191	451,325	438,602	0	(411)	0	(411)	0	438,191	0	0	0	10,355	04/15/2047
61763K-BA-1	MSBAM 2014-C15 A4		09/01/2023	Paydown		1,552,228	1,552,228	1,598,753	1,553,683	0	(1,456)	0	(1,456)	0	1,552,228	0	0	0	47,161	04/15/2047
61763K-BA-1	MSBAM 2014-C15 A4		10/01/2023	Paydown		5,236,059	5,236,059	5,393,002	5,240,970	0	(4,911)	0	(4,911)	0	5,236,059	0	0	0	176,761	04/15/2047
61763K-BA-1	MSBAM 2014-C15 A4		11/01/2023	Paydown		2,199,659	2,199,659	2,265,591	2,201,722	0	(2,063)	0	(2,063)	0	2,199,659	0	0	0	81,682	04/15/2047
61763K-BA-1	MSBAM 2014-C15 A4		12/01/2023	Paydown		111,969	111,969	115,325	112,074	0	(105)	0	(105)	0	111,969	0	0	0	4,536	04/15/2047
617700-A*-0	MORNINGSTAR		09/21/2023	STONE CASTLE		8,798,460	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	(2,201,540)	(2,201,540)	260,162	10/26/2030
61945L-AA-1	MSAIC 2019-2A A		01/20/2023	Paydown		1,350	1,350	1,281	1,281	0	69	0	69	0	1,350	0	0	0	3	09/20/2040
61945L-AA-1	MSAIC 2019-2A A		02/20/2023	Paydown		1,765	1,765	1,674	1,674	0	90	0	90	0	1,765	0	0	0	8	09/20/2040
61945L-AA-1	MSAIC 2019-2A A		03/20/2023	Paydown		1,544	1,544	1,465	1,465	0	79	0	79	0	1,544	0	0	0	11	09/20/2040
61945L-AA-1	MSAIC 2019-2A A		04/20/2023	Paydown		1,974	1,974	1,874	1,874	0	101	0	101	0	1,974	0	0	0	19	09/20/2040
61945L-AA-1	MSAIC 2019-2A A		05/20/2023	Paydown		1,704	1,704	1,617	1,617	0	87	0	87	0	1,704	0	0	0	20	09/20/2040
61945L-AA-1	MSAIC 2019-2A A		06/20/2023	Paydown		1,966	1,966	1,866	1,866	0	101	0	101	0	1,966	0	0	0	28	09/20/2040
61945L-AA-1	MSAIC 2019-2A A		07/20/2023	Paydown		1,599	1,599	1,517	1,517	0	82	0	82	0	1,599	0	0	0	27	09/20/2040
61945L-AA-1	MSAIC 2019-2A A		09/20/2023	Paydown		1,499	1,499	1,422	1,422	0	77	0	77	0	1,499	0	0	0	48	09/20/2040
61945L-AA-1	MSAIC 2019-2A A		10/20/2023	Paydown		1,956	1,956	1,856	1,856	0	100	0	100	0	1,956	0	0	0	66	09/20/2040
61945L-AA-1	MSAIC 2019-2A A		11/20/2023	Paydown		1,797	1,797	1,705	1,705	0	92	0	92	0	1,797	0	0	0	63	09/20/2040
61945L-AA-1	MSAIC 2019-2A A		12/20/2023	Paydown		2,235	2,235	2,121	2,121	0	114	0	114	0	2,235	0	0	0	78	09/20/2040
61946C-AA-0	MSAIC 2019-1A		01/20/2023	Paydown		83,833	83,833	83,462	83,518	0	315	0	315	0	83,833	0	0	0	305	12/21/2043

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61946C-AA-0	MSAIC 2019-1A		01/20/2023	Paydown		54,245	54,245	54,227	54,227	0	18	0	18	0	54,245	0	0	0	198	12/21/2043
61946C-AA-0	MSAIC 2019-1A		01/20/2023	Paydown		54,245	54,245	54,227	54,227	0	18	0	18	0	54,245	0	0	0	198	12/21/2043
61946C-AA-0	MSAIC 2019-1A		01/20/2023	Paydown		66,573	66,573	66,551	66,551	0	22	0	22	0	66,573	0	0	0	242	12/21/2043
61946C-AA-0	MSAIC 2019-1A		02/20/2023	Paydown		78,722	78,722	78,373	78,427	0	295	0	295	0	78,722	0	0	0	573	12/21/2043
61946C-AA-0	MSAIC 2019-1A		02/20/2023	Paydown		50,938	50,938	50,921	50,921	0	17	0	17	0	50,938	0	0	0	371	12/21/2043
61946C-AA-0	MSAIC 2019-1A		02/20/2023	Paydown		50,938	50,938	50,921	50,921	0	17	0	17	0	50,938	0	0	0	371	12/21/2043
61946C-AA-0	MSAIC 2019-1A		02/20/2023	Paydown		62,515	62,515	62,494	62,494	0	21	0	21	0	62,515	0	0	0	455	12/21/2043
61946C-AA-0	MSAIC 2019-1A		03/20/2023	Paydown		65,720	65,720	65,429	65,474	0	247	0	247	0	65,720	0	0	0	718	12/21/2043
61946C-AA-0	MSAIC 2019-1A		03/20/2023	Paydown		42,525	42,525	42,511	42,511	0	14	0	14	0	42,525	0	0	0	465	12/21/2043
61946C-AA-0	MSAIC 2019-1A		03/20/2023	Paydown		42,525	42,525	42,511	42,511	0	14	0	14	0	42,525	0	0	0	465	12/21/2043
61946C-AA-0	MSAIC 2019-1A		03/20/2023	Paydown		52,190	52,190	52,172	52,172	0	17	0	17	0	52,190	0	0	0	570	12/21/2043
61946C-AA-0	MSAIC 2019-1A		04/20/2023	Paydown		93,745	93,745	93,330	93,393	0	352	0	352	0	93,745	0	0	0	1,366	12/21/2043
61946C-AA-0	MSAIC 2019-1A		04/20/2023	Paydown		60,658	60,658	60,638	60,638	0	20	0	20	0	60,658	0	0	0	884	12/21/2043
61946C-AA-0	MSAIC 2019-1A		04/20/2023	Paydown		60,658	60,658	60,638	60,638	0	20	0	20	0	60,658	0	0	0	884	12/21/2043
61946C-AA-0	MSAIC 2019-1A		04/20/2023	Paydown		74,444	74,444	74,420	74,420	0	25	0	25	0	74,444	0	0	0	1,084	12/21/2043
61946C-AA-0	MSAIC 2019-1A		05/20/2023	Paydown		100,402	100,402	99,957	100,025	0	377	0	377	0	100,402	0	0	0	1,828	12/21/2043
61946C-AA-0	MSAIC 2019-1A		05/20/2023	Paydown		64,966	64,966	64,944	64,944	0	22	0	22	0	64,966	0	0	0	1,183	12/21/2043
61946C-AA-0	MSAIC 2019-1A		05/20/2023	Paydown		64,966	64,966	64,944	64,944	0	22	0	22	0	64,966	0	0	0	1,183	12/21/2043
61946C-AA-0	MSAIC 2019-1A		05/20/2023	Paydown		79,731	79,731	79,705	79,705	0	27	0	27	0	79,731	0	0	0	1,452	12/21/2043
61946C-AA-0	MSAIC 2019-1A		06/20/2023	Paydown		75,786	75,786	75,450	75,501	0	284	0	284	0	75,786	0	0	0	1,656	12/21/2043
61946C-AA-0	MSAIC 2019-1A		06/20/2023	Paydown		49,038	49,038	49,022	49,022	0	16	0	16	0	49,038	0	0	0	1,071	12/21/2043
61946C-AA-0	MSAIC 2019-1A		06/20/2023	Paydown		49,038	49,038	49,022	49,022	0	16	0	16	0	49,038	0	0	0	1,071	12/21/2043
61946C-AA-0	MSAIC 2019-1A		06/20/2023	Paydown		60,183	60,183	60,163	60,163	0	20	0	20	0	60,183	0	0	0	1,315	12/21/2043
61946C-AA-0	MSAIC 2019-1A		07/20/2023	Paydown		73,849	73,849	73,522	73,572	0	277	0	277	0	73,849	0	0	0	1,883	12/21/2043
61946C-AA-0	MSAIC 2019-1A		07/20/2023	Paydown		47,785	47,785	47,769	47,769	0	16	0	16	0	47,785	0	0	0	1,218	12/21/2043
61946C-AA-0	MSAIC 2019-1A		07/20/2023	Paydown		47,785	47,785	47,769	47,769	0	16	0	16	0	47,785	0	0	0	1,218	12/21/2043
61946C-AA-0	MSAIC 2019-1A		07/20/2023	Paydown		58,645	58,645	58,625	58,625	0	20	0	20	0	58,645	0	0	0	1,495	12/21/2043
61946C-AA-0	MSAIC 2019-1A		08/20/2023	Paydown		87,274	87,274	86,887	86,946	0	328	0	328	0	87,274	0	0	0	2,543	12/21/2043
61946C-AA-0	MSAIC 2019-1A		08/20/2023	Paydown		56,471	56,471	56,452	56,452	0	19	0	19	0	56,471	0	0	0	1,645	12/21/2043
61946C-AA-0	MSAIC 2019-1A		08/20/2023	Paydown		56,471	56,471	56,452	56,452	0	19	0	19	0	56,471	0	0	0	1,645	12/21/2043
61946C-AA-0	MSAIC 2019-1A		08/20/2023	Paydown		69,306	69,306	69,283	69,283	0	23	0	23	0	69,306	0	0	0	2,019	12/21/2043
61946C-AA-0	MSAIC 2019-1A		09/20/2023	Paydown		94,969	94,969	94,548	94,612	0	356	0	356	0	94,969	0	0	0	3,113	12/21/2043
61946C-AA-0	MSAIC 2019-1A		09/20/2023	Paydown		61,450	61,450	61,430	61,430	0	20	0	20	0	61,450	0	0	0	2,014	12/21/2043
61946C-AA-0	MSAIC 2019-1A		09/20/2023	Paydown		61,450	61,450	61,430	61,430	0	20	0	20	0	61,450	0	0	0	2,014	12/21/2043
61946C-AA-0	MSAIC 2019-1A		09/20/2023	Paydown		75,416	75,416	75,391	75,391	0	25	0	25	0	75,416	0	0	0	2,472	12/21/2043
61946C-AA-0	MSAIC 2019-1A		10/20/2023	Paydown		98,258	98,258	97,823	97,890	0	369	0	369	0	98,258	0	0	0	3,578	12/21/2043
61946C-AA-0	MSAIC 2019-1A		10/20/2023	Paydown		63,579	63,579	63,558	63,558	0	21	0	21	0	63,579	0	0	0	2,315	12/21/2043
61946C-AA-0	MSAIC 2019-1A		10/20/2023	Paydown		63,579	63,579	63,558	63,558	0	21	0	21	0	63,579	0	0	0	2,315	12/21/2043
61946C-AA-0	MSAIC 2019-1A		10/20/2023	Paydown		78,029	78,029	78,003	78,003	0	26	0	26	0	78,029	0	0	0	2,842	12/21/2043
61946C-AA-0	MSAIC 2019-1A		11/20/2023	Paydown		76,218	76,218	75,881	75,932	0	286	0	286	0	76,218	0	0	0	3,053	12/21/2043
61946C-AA-0	MSAIC 2019-1A		11/20/2023	Paydown		49,318	49,318	49,301	49,301	0	16	0	16	0	49,318	0	0	0	1,976	12/21/2043
61946C-AA-0	MSAIC 2019-1A		11/20/2023	Paydown		49,318	49,318	49,301	49,301	0	16	0	16	0	49,318	0	0	0	1,976	12/21/2043
61946C-AA-0	MSAIC 2019-1A		11/20/2023	Paydown		60,526	60,526	60,506	60,506	0	20	0	20	0	60,526	0	0	0	2,425	12/21/2043
61946C-AA-0	MSAIC 2019-1A		12/20/2023	Paydown		66,174	66,174	65,881	65,926	0	248	0	248	0	66,174	0	0	0	2,892	12/21/2043
61946C-AA-0	MSAIC 2019-1A		12/20/2023	Paydown		42,819	42,819	42,804	42,804	0	14	0	14	0	42,819	0	0	0	1,871	12/21/2043
61946C-AA-0	MSAIC 2019-1A		12/20/2023	Paydown		42,819	42,819	42,804	42,804	0	14	0	14	0	42,819	0	0	0	1,871	12/21/2043
61946C-AA-0	MSAIC 2019-1A		12/20/2023	Paydown		52,550	52,550	52,533	52,533	0	17	0	17	0	52,550	0	0	0	2,296	12/21/2043
61946E-AA-6	MSAIC 2017-1A A		01/20/2023	Paydown		10,611	10,611	10,608	10,609	0	2	0	2	0	10,611	0	0	0	39	06/20/2042
61946E-AA-6	MSAIC 2017-1A A		02/20/2023	Paydown		7,461	7,461	7,459	7,460	0	1	0	1	0	7,461	0	0	0	55	06/20/2042

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61946E-AA-6	MSAIC 2017-1A A		03/20/2023	Paydown		8,624	8,624	8,621	8,622	0	2	0	2	0	8,624	0	0	0	96	06/20/2042
61946E-AA-6	MSAIC 2017-1A A		04/20/2023	Paydown		8,586	8,586	8,584	8,585	0	2	0	2	0	8,586	0	0	0	127	06/20/2042
61946E-AA-6	MSAIC 2017-1A A		05/20/2023	Paydown		9,588	9,588	9,585	9,587	0	2	0	2	0	9,588	0	0	0	178	06/20/2042
61946E-AA-6	MSAIC 2017-1A A		06/20/2023	Paydown		7,038	7,038	7,036	7,036	0	1	0	1	0	7,038	0	0	0	157	06/20/2042
61946E-AA-6	MSAIC 2017-1A A		07/20/2023	Paydown		10,447	10,447	10,444	10,446	0	2	0	2	0	10,447	0	0	0	271	06/20/2042
61946E-AA-6	MSAIC 2017-1A A		08/20/2023	Paydown		6,833	6,833	6,831	6,832	0	1	0	1	0	6,833	0	0	0	203	06/20/2042
61946E-AA-6	MSAIC 2017-1A A		09/20/2023	Paydown		8,252	8,252	8,250	8,250	0	1	0	1	0	8,252	0	0	0	275	06/20/2042
61946E-AA-6	MSAIC 2017-1A A		10/20/2023	Paydown		7,983	7,983	7,981	7,982	0	1	0	1	0	7,983	0	0	0	296	06/20/2042
61946E-AA-6	MSAIC 2017-1A A		11/20/2023	Paydown		7,843	7,843	7,841	7,842	0	1	0	1	0	7,843	0	0	0	320	06/20/2042
61946E-AA-6	MSAIC 2017-1A A		12/20/2023	Paydown		7,879	7,879	7,877	7,878	0	1	0	1	0	7,879	0	0	0	351	06/20/2042
61946F-AA-3	MSAIC 2018-1A A		01/20/2023	Paydown		58,079	58,079	58,076	58,077	0	2	0	2	0	58,079	0	0	0	194	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		01/20/2023	Paydown		38,719	38,719	38,717	38,718	0	2	0	2	0	38,719	0	0	0	129	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		01/20/2023	Paydown		44,527	44,527	44,525	44,526	0	2	0	2	0	44,527	0	0	0	149	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		02/20/2023	Paydown		63,811	63,811	63,807	63,808	0	3	0	3	0	63,811	0	0	0	426	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		02/20/2023	Paydown		42,540	42,540	42,538	42,539	0	2	0	2	0	42,540	0	0	0	284	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		02/20/2023	Paydown		48,921	48,921	48,919	48,919	0	2	0	2	0	48,921	0	0	0	327	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		03/20/2023	Paydown		65,784	65,784	65,781	65,782	0	3	0	3	0	65,784	0	0	0	659	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		03/20/2023	Paydown		43,856	43,856	43,854	43,854	0	2	0	2	0	43,856	0	0	0	440	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		03/20/2023	Paydown		50,435	50,435	50,432	50,433	0	2	0	2	0	50,435	0	0	0	506	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		04/20/2023	Paydown		69,215	69,215	69,212	69,213	0	3	0	3	0	69,215	0	0	0	925	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		04/20/2023	Paydown		46,144	46,144	46,141	46,142	0	2	0	2	0	46,144	0	0	0	617	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		04/20/2023	Paydown		53,065	53,065	53,062	53,063	0	2	0	2	0	53,065	0	0	0	709	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		05/20/2023	Paydown		70,388	70,388	70,384	70,385	0	3	0	3	0	70,388	0	0	0	1,176	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		05/20/2023	Paydown		46,925	46,925	46,923	46,924	0	2	0	2	0	46,925	0	0	0	784	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		05/20/2023	Paydown		53,964	53,964	53,961	53,962	0	2	0	2	0	53,964	0	0	0	902	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		06/20/2023	Paydown		64,905	64,905	64,902	64,903	0	3	0	3	0	64,905	0	0	0	1,301	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		06/20/2023	Paydown		43,270	43,270	43,268	43,269	0	2	0	2	0	43,270	0	0	0	868	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		06/20/2023	Paydown		49,761	49,761	49,758	49,759	0	2	0	2	0	49,761	0	0	0	998	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		07/20/2023	Paydown		57,405	57,405	57,402	57,403	0	2	0	2	0	57,405	0	0	0	1,343	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		07/20/2023	Paydown		38,270	38,270	38,268	38,269	0	2	0	2	0	38,270	0	0	0	895	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		07/20/2023	Paydown		44,011	44,011	44,008	44,009	0	2	0	2	0	44,011	0	0	0	1,029	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		08/20/2023	Paydown		60,630	60,630	60,627	60,628	0	2	0	2	0	60,630	0	0	0	1,621	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		08/20/2023	Paydown		40,420	40,420	40,418	40,419	0	2	0	2	0	40,420	0	0	0	1,081	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		08/20/2023	Paydown		46,483	46,483	46,481	46,481	0	2	0	2	0	46,483	0	0	0	1,243	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		09/20/2023	Paydown		71,114	71,114	71,110	71,111	0	3	0	3	0	71,114	0	0	0	2,139	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		09/20/2023	Paydown		47,409	47,409	47,407	47,407	0	2	0	2	0	47,409	0	0	0	1,426	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		09/20/2023	Paydown		54,521	54,521	54,518	54,518	0	2	0	2	0	54,521	0	0	0	1,640	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		10/20/2023	Paydown		58,641	58,641	58,638	58,639	0	2	0	2	0	58,641	0	0	0	1,960	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		10/20/2023	Paydown		39,094	39,094	39,092	39,093	0	2	0	2	0	39,094	0	0	0	1,306	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		10/20/2023	Paydown		44,958	44,958	44,956	44,956	0	2	0	2	0	44,958	0	0	0	1,502	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		11/20/2023	Paydown		53,995	53,995	53,992	53,993	0	2	0	2	0	53,995	0	0	0	1,985	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		11/20/2023	Paydown		35,997	35,997	35,995	35,995	0	1	0	1	0	35,997	0	0	0	1,323	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		11/20/2023	Paydown		41,396	41,396	41,394	41,395	0	2	0	2	0	41,396	0	0	0	1,522	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		12/20/2023	Paydown		51,893	51,893	51,890	51,890	0	2	0	2	0	51,893	0	0	0	2,081	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		12/20/2023	Paydown		34,595	34,595	34,593	34,594	0	1	0	1	0	34,595	0	0	0	1,387	06/22/2043
61946F-AA-3	MSAIC 2018-1A A		12/20/2023	Paydown		39,784	39,784	39,782	39,783	0	2	0	2	0	39,784	0	0	0	1,595	06/22/2043
61946G-AA-1	MSAIC 2017-2A A		01/20/2023	Paydown		16,979	16,979	16,977	16,977	0	2	0	2	0	16,979	0	0	0	54	06/22/2043
61946G-AA-1	MSAIC 2017-2A A		01/20/2023	Paydown		16,979	16,979	16,977	16,977	0	2	0	2	0	16,979	0	0	0	54	06/22/2043
61946G-AA-1	MSAIC 2017-2A A		02/20/2023	Paydown		14,327	14,327	14,326	14,326	0	1	0	1	0	14,327	0	0	0	91	06/22/2043

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61946G-AA-1	MSAIC 2017-2A A		02/20/2023	Paydown		14,327	14,327	14,326	14,326	0	1	0	1	0	14,327	0	0	0	91	06/22/2043
61946G-AA-1	MSAIC 2017-2A A		03/20/2023	Paydown		19,064	19,064	19,062	19,063	0	2	0	2	0	19,064	0	0	0	182	06/22/2043
61946G-AA-1	MSAIC 2017-2A A		03/20/2023	Paydown		19,064	19,064	19,062	19,063	0	2	0	2	0	19,064	0	0	0	182	06/22/2043
61946G-AA-1	MSAIC 2017-2A A		04/20/2023	Paydown		18,350	18,350	18,347	18,348	0	2	0	2	0	18,350	0	0	0	234	06/22/2043
61946G-AA-1	MSAIC 2017-2A A		04/20/2023	Paydown		18,350	18,350	18,347	18,348	0	2	0	2	0	18,350	0	0	0	234	06/22/2043
61946G-AA-1	MSAIC 2017-2A A		05/20/2023	Paydown		14,574	14,574	14,572	14,573	0	1	0	1	0	14,574	0	0	0	232	06/22/2043
61946G-AA-1	MSAIC 2017-2A A		05/20/2023	Paydown		14,574	14,574	14,572	14,573	0	1	0	1	0	14,574	0	0	0	232	06/22/2043
61946G-AA-1	MSAIC 2017-2A A		06/20/2023	Paydown		18,325	18,325	18,322	18,323	0	2	0	2	0	18,325	0	0	0	350	06/22/2043
61946G-AA-1	MSAIC 2017-2A A		06/20/2023	Paydown		18,325	18,325	18,322	18,323	0	2	0	2	0	18,325	0	0	0	350	06/22/2043
61946G-AA-1	MSAIC 2017-2A A		07/20/2023	Paydown		15,574	15,574	15,572	15,572	0	1	0	1	0	15,574	0	0	0	347	06/22/2043
61946G-AA-1	MSAIC 2017-2A A		07/20/2023	Paydown		15,574	15,574	15,572	15,572	0	1	0	1	0	15,574	0	0	0	347	06/22/2043
61946G-AA-1	MSAIC 2017-2A A		08/20/2023	Paydown		13,993	13,993	13,991	13,991	0	1	0	1	0	13,993	0	0	0	356	06/22/2043
61946G-AA-1	MSAIC 2017-2A A		08/20/2023	Paydown		13,993	13,993	13,991	13,991	0	1	0	1	0	13,993	0	0	0	356	06/22/2043
61946G-AA-1	MSAIC 2017-2A A		09/20/2023	Paydown		19,141	19,141	19,139	19,139	0	2	0	2	0	19,141	0	0	0	548	06/22/2043
61946G-AA-1	MSAIC 2017-2A A		09/20/2023	Paydown		19,141	19,141	19,139	19,139	0	2	0	2	0	19,141	0	0	0	548	06/22/2043
61946G-AA-1	MSAIC 2017-2A A		10/20/2023	Paydown		15,289	15,289	15,287	15,287	0	1	0	1	0	15,289	0	0	0	487	06/22/2043
61946G-AA-1	MSAIC 2017-2A A		10/20/2023	Paydown		15,289	15,289	15,287	15,287	0	1	0	1	0	15,289	0	0	0	487	06/22/2043
61946G-AA-1	MSAIC 2017-2A A		11/20/2023	Paydown		19,422	19,422	19,420	19,420	0	2	0	2	0	19,422	0	0	0	680	06/22/2043
61946G-AA-1	MSAIC 2017-2A A		11/20/2023	Paydown		19,422	19,422	19,420	19,420	0	2	0	2	0	19,422	0	0	0	680	06/22/2043
61946G-AA-1	MSAIC 2017-2A A		12/20/2023	Paydown		14,408	14,408	14,406	14,407	0	1	0	1	0	14,408	0	0	0	550	06/22/2043
61946G-AA-1	MSAIC 2017-2A A		12/20/2023	Paydown		14,408	14,408	14,406	14,407	0	1	0	1	0	14,408	0	0	0	550	06/22/2043
61946L-AA-0	MSAIC 2018-2GS A		04/20/2023	Paydown		23,540	23,540	23,702	23,676	0	(136)	0	(136)	0	23,540	0	0	0	330	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		04/20/2023	Paydown		26,903	26,903	26,899	26,899	0	4	0	4	0	26,903	0	0	0	377	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		04/20/2023	Paydown		20,177	20,177	20,174	20,174	0	3	0	3	0	20,177	0	0	0	282	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		04/20/2023	Paydown		20,177	20,177	20,174	20,174	0	3	0	3	0	20,177	0	0	0	282	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		05/20/2023	Paydown		33,729	33,729	33,961	33,923	0	(194)	0	(194)	0	33,729	0	0	0	590	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		05/20/2023	Paydown		38,547	38,547	38,541	38,542	0	6	0	6	0	38,547	0	0	0	675	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		05/20/2023	Paydown		28,911	28,911	28,906	28,906	0	4	0	4	0	28,911	0	0	0	506	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		05/20/2023	Paydown		28,911	28,911	28,906	28,906	0	4	0	4	0	28,911	0	0	0	506	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		06/20/2023	Paydown		31,489	31,489	31,705	31,670	0	(181)	0	(181)	0	31,489	0	0	0	661	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		06/20/2023	Paydown		35,987	35,987	35,981	35,982	0	5	0	5	0	35,987	0	0	0	756	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		06/20/2023	Paydown		26,990	26,990	26,986	26,986	0	4	0	4	0	26,990	0	0	0	567	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		06/20/2023	Paydown		26,990	26,990	26,986	26,986	0	4	0	4	0	26,990	0	0	0	567	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		07/20/2023	Paydown		35,624	35,624	35,869	35,829	0	(205)	0	(205)	0	35,624	0	0	0	873	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		07/20/2023	Paydown		40,713	40,713	40,706	40,707	0	6	0	6	0	40,713	0	0	0	998	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		07/20/2023	Paydown		30,535	30,535	30,530	30,530	0	4	0	4	0	30,535	0	0	0	748	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		07/20/2023	Paydown		30,535	30,535	30,530	30,530	0	4	0	4	0	30,535	0	0	0	748	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		08/20/2023	Paydown		31,308	31,308	31,524	31,489	0	(180)	0	(180)	0	31,308	0	0	0	877	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		08/20/2023	Paydown		35,781	35,781	35,775	35,776	0	5	0	5	0	35,781	0	0	0	1,002	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		08/20/2023	Paydown		26,836	26,836	26,831	26,832	0	4	0	4	0	26,836	0	0	0	751	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		08/20/2023	Paydown		26,836	26,836	26,831	26,832	0	4	0	4	0	26,836	0	0	0	751	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		09/20/2023	Paydown		33,088	33,088	33,316	33,279	0	(191)	0	(191)	0	33,088	0	0	0	1,042	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		09/20/2023	Paydown		37,815	37,815	37,809	37,809	0	6	0	6	0	37,815	0	0	0	1,191	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		09/20/2023	Paydown		28,361	28,361	28,357	28,357	0	4	0	4	0	28,361	0	0	0	893	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		09/20/2023	Paydown		28,361	28,361	28,357	28,357	0	4	0	4	0	28,361	0	0	0	893	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		10/20/2023	Paydown		25,882	25,882	26,060	26,031	0	(149)	0	(149)	0	25,882	0	0	0	906	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		10/20/2023	Paydown		29,579	29,579	29,574	29,575	0	4	0	4	0	29,579	0	0	0	1,035	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		10/20/2023	Paydown		22,184	22,184	22,181	22,181	0	3	0	3	0	22,184	0	0	0	776	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		10/20/2023	Paydown		22,184	22,184	22,181	22,181	0	3	0	3	0	22,184	0	0	0	776	02/22/2044

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61946L-AA-0	MSAIC 2018-2GS A		11/20/2023	Paydown		23,318	23,318	23,478	23,452	0	(134)	0	(134)	0	23,318	0	0	0	898	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		11/20/2023	Paydown		26,649	26,649	26,644	26,645	0	4	0	4	0	26,649	0	0	0	1,026	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		11/20/2023	Paydown		19,987	19,987	19,983	19,984	0	3	0	3	0	19,987	0	0	0	769	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		11/20/2023	Paydown		19,987	19,987	19,983	19,984	0	3	0	3	0	19,987	0	0	0	769	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		12/20/2023	Paydown		29,056	29,056	29,256	29,223	0	(167)	0	(167)	0	29,056	0	0	0	1,220	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		12/20/2023	Paydown		33,207	33,207	33,201	33,202	0	5	0	5	0	33,207	0	0	0	1,395	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		12/20/2023	Paydown		24,905	24,905	24,901	24,901	0	4	0	4	0	24,905	0	0	0	1,046	02/22/2044
61946L-AA-0	MSAIC 2018-2GS A		12/20/2023	Paydown		24,905	24,905	24,901	24,901	0	4	0	4	0	24,905	0	0	0	1,046	02/22/2044
61946Q-AA-9	MSAIC		01/20/2023	Paydown		104,022	104,022	100,177	100,346	0	3,676	0	3,676	0	104,022	0	0	0	229	01/20/2053
61946Q-AA-9	MSAIC		01/20/2023	Paydown		80,017	80,017	77,059	77,189	0	2,828	0	2,828	0	80,017	0	0	0	176	01/20/2053
61946Q-AA-9	MSAIC		02/20/2023	Paydown		109,803	109,803	105,744	105,922	0	3,880	0	3,880	0	109,803	0	0	0	483	01/20/2053
61946Q-AA-9	MSAIC		02/20/2023	Paydown		84,464	84,464	81,341	81,479	0	2,985	0	2,985	0	84,464	0	0	0	372	01/20/2053
61946Q-AA-9	MSAIC		03/20/2023	Paydown		131,689	131,689	126,821	127,035	0	4,654	0	4,654	0	131,689	0	0	0	869	01/20/2053
61946Q-AA-9	MSAIC		03/20/2023	Paydown		101,299	101,299	97,555	97,719	0	3,580	0	3,580	0	101,299	0	0	0	669	01/20/2053
61946Q-AA-9	MSAIC		04/20/2023	Paydown		156,865	156,865	151,067	151,322	0	5,543	0	5,543	0	156,865	0	0	0	1,380	01/20/2053
61946Q-AA-9	MSAIC		04/20/2023	Paydown		120,666	120,666	116,205	116,401	0	4,264	0	4,264	0	120,666	0	0	0	1,062	01/20/2053
61946Q-AA-9	MSAIC		05/20/2023	Paydown		153,138	153,138	147,478	147,727	0	5,412	0	5,412	0	153,138	0	0	0	1,685	01/20/2053
61946Q-AA-9	MSAIC		05/20/2023	Paydown		117,799	117,799	113,444	113,636	0	4,163	0	4,163	0	117,799	0	0	0	1,296	01/20/2053
61946Q-AA-9	MSAIC		06/20/2023	Paydown		152,972	152,972	147,317	147,566	0	5,406	0	5,406	0	152,972	0	0	0	2,019	01/20/2053
61946Q-AA-9	MSAIC		06/20/2023	Paydown		117,671	117,671	113,321	113,512	0	4,158	0	4,158	0	117,671	0	0	0	1,553	01/20/2053
61946Q-AA-9	MSAIC		07/20/2023	Paydown		106,623	106,623	102,682	102,855	0	3,768	0	3,768	0	106,623	0	0	0	1,642	01/20/2053
61946Q-AA-9	MSAIC		07/20/2023	Paydown		82,018	82,018	78,986	79,119	0	2,898	0	2,898	0	82,018	0	0	0	1,263	01/20/2053
61946Q-AA-9	MSAIC		08/20/2023	Paydown		105,083	105,083	101,199	101,369	0	3,714	0	3,714	0	105,083	0	0	0	1,849	01/20/2053
61946Q-AA-9	MSAIC		08/20/2023	Paydown		80,833	80,833	77,845	77,977	0	2,857	0	2,857	0	80,833	0	0	0	1,423	01/20/2053
61946Q-AA-9	MSAIC		09/20/2023	Paydown		100,127	100,127	96,426	96,589	0	3,538	0	3,538	0	100,127	0	0	0	1,983	01/20/2053
61946Q-AA-9	MSAIC		09/20/2023	Paydown		77,021	77,021	74,174	74,299	0	2,722	0	2,722	0	77,021	0	0	0	1,525	01/20/2053
61946Q-AA-9	MSAIC		10/20/2023	Paydown		118,156	118,156	113,789	113,981	0	4,176	0	4,176	0	118,156	0	0	0	2,599	01/20/2053
61946Q-AA-9	MSAIC		10/20/2023	Paydown		90,890	90,890	87,530	87,678	0	3,212	0	3,212	0	90,890	0	0	0	2,000	01/20/2053
61946Q-AA-9	MSAIC		11/20/2023	Paydown		104,512	104,512	100,649	100,819	0	3,693	0	3,693	0	104,512	0	0	0	2,529	01/20/2053
61946Q-AA-9	MSAIC		11/20/2023	Paydown		80,394	80,394	77,422	77,553	0	2,841	0	2,841	0	80,394	0	0	0	1,946	01/20/2053
61946Q-AA-9	MSAIC		12/20/2023	Paydown		76,601	76,601	73,770	73,894	0	2,707	0	2,707	0	76,601	0	0	0	2,022	01/20/2053
61946Q-AA-9	MSAIC		12/20/2023	Paydown		58,924	58,924	56,746	56,842	0	2,082	0	2,082	0	58,924	0	0	0	1,556	01/20/2053
61946R-AA-7	MSAIC 2021-2A A		01/20/2023	Paydown		136,795	136,795	133,274	133,556	0	3,239	0	3,239	0	136,795	0	0	0	187	04/22/2047
61946R-AA-7	MSAIC 2021-2A A		01/20/2023	Paydown		108,248	108,248	105,385	105,610	0	2,638	0	2,638	0	108,248	0	0	0	148	04/22/2047
61946R-AA-7	MSAIC 2021-2A A		02/20/2023	Paydown		109,183	109,183	106,372	106,598	0	2,585	0	2,585	0	109,183	0	0	0	298	04/22/2047
61946R-AA-7	MSAIC 2021-2A A		02/20/2023	Paydown		86,398	86,398	84,113	84,293	0	2,106	0	2,106	0	86,398	0	0	0	236	04/22/2047
61946R-AA-7	MSAIC 2021-2A A		03/20/2023	Paydown		94,541	94,541	92,108	92,303	0	2,238	0	2,238	0	94,541	0	0	0	388	04/22/2047
61946R-AA-7	MSAIC 2021-2A A		03/20/2023	Paydown		74,812	74,812	72,834	72,989	0	1,823	0	1,823	0	74,812	0	0	0	307	04/22/2047
61946R-AA-7	MSAIC 2021-2A A		04/20/2023	Paydown		138,513	138,513	134,947	135,233	0	3,280	0	3,280	0	138,513	0	0	0	757	04/22/2047
61946R-AA-7	MSAIC 2021-2A A		04/20/2023	Paydown		109,607	109,607	106,709	106,936	0	2,671	0	2,671	0	109,607	0	0	0	599	04/22/2047
61946R-AA-7	MSAIC 2021-2A A		05/20/2023	Paydown		120,607	120,607	117,503	117,752	0	2,856	0	2,856	0	120,607	0	0	0	824	04/22/2047
61946R-AA-7	MSAIC 2021-2A A		05/20/2023	Paydown		95,438	95,438	92,915	93,113	0	2,326	0	2,326	0	95,438	0	0	0	652	04/22/2047
61946R-AA-7	MSAIC 2021-2A A		06/20/2023	Paydown		126,987	126,987	123,718	123,981	0	3,007	0	3,007	0	126,987	0	0	0	1,041	04/22/2047
61946R-AA-7	MSAIC 2021-2A A		06/20/2023	Paydown		100,487	100,487	97,830	98,038	0	2,449	0	2,449	0	100,487	0	0	0	824	04/22/2047
61946R-AA-7	MSAIC 2021-2A A		07/20/2023	Paydown		128,582	128,582	125,272	125,537	0	3,044	0	3,044	0	128,582	0	0	0	1,230	04/22/2047
61946R-AA-7	MSAIC 2021-2A A		07/20/2023	Paydown		101,749	101,749	99,058	99,269	0	2,480	0	2,480	0	101,749	0	0	0	973	04/22/2047
61946R-AA-7	MSAIC 2021-2A A		08/20/2023	Paydown		132,794	132,794	129,376	129,650	0	3,144	0	3,144	0	132,794	0	0	0	1,452	04/22/2047
61946R-AA-7	MSAIC 2021-2A A		08/20/2023	Paydown		105,082	105,082	102,303	102,521	0	2,561	0	2,561	0	105,082	0	0	0	1,149	04/22/2047
61946R-AA-7	MSAIC 2021-2A A		09/20/2023	Paydown		149,677	149,677	145,824	146,133	0	3,544	0	3,544	0	149,677	0	0	0	1,841	04/22/2047

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61946R-AA-7	MSAIC 2021-2A A		09/20/2023	Paydown		118,442	118,442	115,309	115,555	0	2,886	0	2,886	0	118,442	0	0	0	1,457	04/22/2047
61946R-AA-7	MSAIC 2021-2A A		10/20/2023	Paydown		122,336	122,336	119,187	119,439	0	2,897	0	2,897	0	122,336	0	0	0	1,672	04/22/2047
61946R-AA-7	MSAIC 2021-2A A		10/20/2023	Paydown		96,806	96,806	94,246	94,447	0	2,359	0	2,359	0	96,806	0	0	0	1,323	04/22/2047
61946R-AA-7	MSAIC 2021-2A A		11/20/2023	Paydown		135,989	135,989	132,488	132,769	0	3,220	0	3,220	0	135,989	0	0	0	2,044	04/22/2047
61946R-AA-7	MSAIC 2021-2A A		11/20/2023	Paydown		107,610	107,610	104,764	104,988	0	2,622	0	2,622	0	107,610	0	0	0	1,618	04/22/2047
61946R-AA-7	MSAIC 2021-2A A		12/20/2023	Paydown		119,425	119,425	116,350	116,597	0	2,828	0	2,828	0	119,425	0	0	0	1,959	04/22/2047
61946R-AA-7	MSAIC 2021-2A A		12/20/2023	Paydown		94,502	94,502	92,003	92,199	0	2,303	0	2,303	0	94,502	0	0	0	1,550	04/22/2047
620076-BU-2	MOTOROLA SOLUTIONS INC		12/18/2023	JANE STREET ES		4,224,550	5,000,000	4,030,400	4,037,988	0	89,484	0	89,484	0	4,127,472	0	97,078	97,078	147,431	05/24/2031
620076-BW-8	MOTOROLA SOLUTIONS INC		12/18/2023	JANE STREET ES		1,020,160	1,000,000	998,630	998,635	0	123	0	123	0	998,758	0	21,402	21,402	58,956	06/01/2032
62482B-AB-8	MOZART DEBT MERGER SUB		08/29/2023	CITICORP		650,228	741,000	746,251	745,538	0	(371)	0	(371)	0	745,167	0	(94,940)	(94,940)	35,661	10/01/2029
625448-AA-9	MULTICARE HEALTH SYSTEM		01/10/2023	Redemption		94,561	94,561	94,561	94,561	0	0	0	0	0	94,561	0	0	0	258	04/10/2041
625448-AA-9	MULTICARE HEALTH SYSTEM		01/10/2023	Redemption		58,325	58,325	58,325	58,325	0	0	0	0	0	58,325	0	0	0	159	04/10/2041
625448-AA-9	MULTICARE HEALTH SYSTEM		02/10/2023	Redemption		94,819	94,819	94,819	94,819	0	0	0	0	0	94,819	0	0	0	517	04/10/2041
625448-AA-9	MULTICARE HEALTH SYSTEM		02/10/2023	Redemption		58,484	58,484	58,484	58,484	0	0	0	0	0	58,484	0	0	0	319	04/10/2041
625448-AA-9	MULTICARE HEALTH SYSTEM		03/10/2023	Redemption		95,077	95,077	95,077	95,077	0	0	0	0	0	95,077	0	0	0	777	04/10/2041
625448-AA-9	MULTICARE HEALTH SYSTEM		03/10/2023	Redemption		58,644	58,644	58,644	58,644	0	0	0	0	0	58,644	0	0	0	479	04/10/2041
625448-AA-9	MULTICARE HEALTH SYSTEM		04/10/2023	Redemption		95,336	95,336	95,336	95,336	0	0	0	0	0	95,336	0	0	0	1,039	04/10/2041
625448-AA-9	MULTICARE HEALTH SYSTEM		04/10/2023	Redemption		58,803	58,803	58,803	58,803	0	0	0	0	0	58,803	0	0	0	641	04/10/2041
625448-AA-9	MULTICARE HEALTH SYSTEM		05/10/2023	Redemption		96,569	96,569	96,569	96,569	0	0	0	0	0	96,569	0	0	0	1,316	04/10/2041
625448-AA-9	MULTICARE HEALTH SYSTEM		05/10/2023	Redemption		59,564	59,564	59,564	59,564	0	0	0	0	0	59,564	0	0	0	812	04/10/2041
625448-AA-9	MULTICARE HEALTH SYSTEM		06/10/2023	Redemption		96,832	96,832	96,832	96,832	0	0	0	0	0	96,832	0	0	0	1,583	04/10/2041
625448-AA-9	MULTICARE HEALTH SYSTEM		06/10/2023	Redemption		59,726	59,726	59,726	59,726	0	0	0	0	0	59,726	0	0	0	977	04/10/2041
625448-AA-9	MULTICARE HEALTH SYSTEM		07/10/2023	Redemption		100,166	100,166	100,166	100,166	0	0	0	0	0	100,166	0	0	0	1,911	04/10/2041
625448-AA-9	MULTICARE HEALTH SYSTEM		07/10/2023	Redemption		61,783	61,783	61,783	61,783	0	0	0	0	0	61,783	0	0	0	1,179	04/10/2041
625448-AA-9	MULTICARE HEALTH SYSTEM		08/10/2023	Redemption		100,439	100,439	100,439	100,439	0	0	0	0	0	100,439	0	0	0	2,190	04/10/2041
625448-AA-9	MULTICARE HEALTH SYSTEM		08/10/2023	Redemption		61,951	61,951	61,951	61,951	0	0	0	0	0	61,951	0	0	0	1,351	04/10/2041
625448-AA-9	MULTICARE HEALTH SYSTEM		09/10/2023	Redemption		100,713	100,713	100,713	100,713	0	0	0	0	0	100,713	0	0	0	2,470	04/10/2041
625448-AA-9	MULTICARE HEALTH SYSTEM		09/10/2023	Redemption		62,120	62,120	62,120	62,120	0	0	0	0	0	62,120	0	0	0	1,524	04/10/2041
625448-AA-9	MULTICARE HEALTH SYSTEM		10/10/2023	Redemption		100,987	100,987	100,987	100,987	0	0	0	0	0	100,987	0	0	0	2,752	04/10/2041
625448-AA-9	MULTICARE HEALTH SYSTEM		10/10/2023	Redemption		62,289	62,289	62,289	62,289	0	0	0	0	0	62,289	0	0	0	1,697	04/10/2041
625448-AA-9	MULTICARE HEALTH SYSTEM		11/10/2023	Redemption		101,263	101,263	101,263	101,263	0	0	0	0	0	101,263	0	0	0	3,035	04/10/2041
625448-AA-9	MULTICARE HEALTH SYSTEM		11/10/2023	Redemption		62,459	62,459	62,459	62,459	0	0	0	0	0	62,459	0	0	0	1,872	04/10/2041
625448-AA-9	MULTICARE HEALTH SYSTEM		12/10/2023	Redemption		101,539	101,539	101,539	101,539	0	0	0	0	0	101,539	0	0	0	3,320	04/10/2041
625448-AA-9	MULTICARE HEALTH SYSTEM		12/10/2023	Redemption		62,629	62,629	62,629	62,629	0	0	0	0	0	62,629	0	0	0	2,048	04/10/2041
626717-AJ-1	MURPHY OIL		10/16/2023	Call 100.0000		365,000	365,000	377,319	367,027	0	(2,027)	0	(2,027)	0	365,000	0	0	0	24,485	08/15/2025
62848B-AC-5	MVWOT 2018-1A C		01/20/2023	Paydown		27,400	27,400	27,399	27,399	0	0	0	0	0	27,400	0	0	0	89	01/21/2036
62848B-AC-5	MVWOT 2018-1A C		01/20/2023	Paydown		24,909	24,909	23,871	24,356	0	553	0	553	0	24,909	0	0	0	81	01/21/2036
62848B-AC-5	MVWOT 2018-1A C		02/20/2023	Paydown		23,382	23,382	23,382	23,382	0	0	0	0	0	23,382	0	0	0	152	01/21/2036
62848B-AC-5	MVWOT 2018-1A C		02/20/2023	Paydown		21,256	21,256	20,371	20,784	0	472	0	472	0	21,256	0	0	0	138	01/21/2036
62848B-AC-5	MVWOT 2018-1A C		02/22/2023	ATHENE ANNUITY & LIFE		648,046	690,819	662,039	675,478	0	1,242	0	1,242	0	676,720	0	(28,675)	(28,675)	4,640	01/21/2036
62848B-AC-5	MVWOT 2018-1A C		03/20/2023	Paydown		23,772	23,772	23,772	23,772	0	0	0	0	0	23,772	0	0	0	232	01/21/2036
62848B-AC-5	MVWOT 2018-1A C		04/20/2023	Paydown		23,607	23,607	23,606	23,606	0	0	0	0	0	23,607	0	0	0	307	01/21/2036
62848B-AC-5	MVWOT 2018-1A C		05/20/2023	Paydown		21,267	21,267	21,267	21,267	0	0	0	0	0	21,267	0	0	0	346	01/21/2036
62848B-AC-5	MVWOT 2018-1A C		06/20/2023	Paydown		22,044	22,044	22,044	22,044	0	0	0	0	0	22,044	0	0	0	430	01/21/2036
62848B-AC-5	MVWOT 2018-1A C		07/20/2023	Paydown		22,481	22,481	22,481	22,481	0	0	0	0	0	22,481	0	0	0	511	01/21/2036
62848B-AC-5	MVWOT 2018-1A C		08/20/2023	Paydown		22,253	22,253	22,253	22,253	0	0	0	0	0	22,253	0	0	0	579	01/21/2036
62848B-AC-5	MVWOT 2018-1A C		09/20/2023	Paydown		23,703	23,703	23,703	23,703	0	0	0	0	0	23,703	0	0	0	693	01/21/2036
62848B-AC-5	MVWOT 2018-1A C		10/20/2023	Paydown		19,455	19,455	19,455	19,455	0	0	0	0	0	19,455	0	0	0	632	01/21/2036
62848B-AC-5	MVWOT 2018-1A C		11/20/2023	Paydown		21,123	21,123	21,123	21,123	0	0	0	0	0	21,123	0	0	0	755	01/21/2036

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
62848B-AC-5	MVWOT 2018-1A C		12/20/2023	Paydown		17,902	17,902	17,902	17,902	0	0	0	0	0	17,902	0	0	0	698	01/21/2036
628530-AV-9	MYLAN		01/15/2023	Maturity		1,500,000	1,500,000	1,342,545	1,499,151	0	849	0	849	0	1,500,000	0	0	0	23,438	01/15/2023
62927#-AA-4	NATIONAL FOOTBALL		10/15/2023	Redemption		2,412,602	2,412,602	2,412,602	2,412,602	0	0	0	0	0	2,412,602	0	0	0	93,126	10/15/2028
62927#-AS-5	NATIONAL FOOTBALL		04/15/2023	Redemption		579,039	579,039	579,039	579,039	0	0	0	0	0	579,039	0	0	0	8,743	04/15/2035
62927#-AS-5	NATIONAL FOOTBALL		04/15/2023	Redemption		337,773	337,773	337,773	337,773	0	0	0	0	0	337,773	0	0	0	5,100	04/15/2035
62927#-AS-5	NATIONAL FOOTBALL		10/15/2023	Redemption		587,782	587,782	587,782	587,782	0	0	0	0	0	587,782	0	0	0	17,751	04/15/2035
62927#-AS-5	NATIONAL FOOTBALL		10/15/2023	Redemption		342,873	342,873	342,873	342,873	0	0	0	0	0	342,873	0	0	0	10,355	04/15/2035
62927#-AT-3	NATIONAL FOOTBALL		04/15/2023	Redemption		110,417	110,417	110,417	110,417	0	0	0	0	0	110,417	0	0	0	1,888	04/15/2045
62927#-AT-3	NATIONAL FOOTBALL		11/01/2023	Redemption		112,305	112,305	112,305	112,305	0	0	0	0	0	112,305	0	0	0	3,841	04/15/2045
62930@-AA-1	NJ AMA FEE 2021		01/25/2023	Redemption		43,816	43,816	43,816	43,816	0	0	0	0	0	43,816	0	0	0	128	11/25/2036
62930@-AA-1	NJ AMA FEE 2021		02/25/2023	Redemption		43,945	43,945	43,945	43,945	0	0	0	0	0	43,945	0	0	0	258	11/25/2036
62930@-AA-1	NJ AMA FEE 2021		03/25/2023	Redemption		37,238	37,238	37,238	37,238	0	0	0	0	0	37,238	0	0	0	327	11/25/2036
62930@-AA-1	NJ AMA FEE 2021		04/25/2023	Redemption		44,183	44,183	44,183	44,183	0	0	0	0	0	44,183	0	0	0	518	11/25/2036
62930@-AA-1	NJ AMA FEE 2021		05/25/2023	Redemption		42,034	42,034	42,034	42,034	0	0	0	0	0	42,034	0	0	0	616	11/25/2036
62930@-AA-1	NJ AMA FEE 2021		06/25/2023	Redemption		44,435	44,435	44,435	44,435	0	0	0	0	0	44,435	0	0	0	781	11/25/2036
62930@-AA-1	NJ AMA FEE 2021		07/25/2023	Redemption		42,287	42,287	42,287	42,287	0	0	0	0	0	42,287	0	0	0	868	11/25/2036
62930@-AA-1	NJ AMA FEE 2021		08/25/2023	Redemption		44,689	44,689	44,689	44,689	0	0	0	0	0	44,689	0	0	0	1,048	11/25/2036
62930@-AA-1	NJ AMA FEE 2021		09/25/2023	Redemption		44,820	44,820	44,820	44,820	0	0	0	0	0	44,820	0	0	0	1,182	11/25/2036
62930@-AA-1	NJ AMA FEE 2021		10/25/2023	Redemption		42,673	42,673	42,673	42,673	0	0	0	0	0	42,673	0	0	0	1,251	11/25/2036
62930@-AA-1	NJ AMA FEE 2021		11/25/2023	Redemption		45,077	45,077	45,077	45,077	0	0	0	0	0	45,077	0	0	0	1,453	11/25/2036
62930@-AA-1	NJ AMA FEE 2021		12/25/2023	Redemption		42,931	42,931	42,931	42,931	0	0	0	0	0	42,931	0	0	0	1,510	11/25/2036
63486*-AA-9	NATIONAL BASKETBALL ASSOC		12/16/2023	Maturity		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	144,600	12/16/2023
63615#-AD-3	NATIONAL FOOTBALL LEAGUE		04/15/2023	Redemption		754,606	754,606	754,606	754,606	0	0	0	0	0	754,606	0	0	0	21,129	03/31/2024
63615#-AD-3	NATIONAL FOOTBALL LEAGUE		10/15/2023	Redemption		775,735	775,735	775,735	775,735	0	0	0	0	0	775,735	0	0	0	43,441	03/31/2024
63615#-AG-6	NATIONAL FOOTBALL LEAGUE		04/15/2023	Redemption		1,257,677	1,257,677	1,302,899	1,267,113	0	(9,436)	0	(9,436)	0	1,257,677	0	0	0	35,215	03/31/2024
63615#-AG-6	NATIONAL FOOTBALL LEAGUE		10/15/2023	Redemption		1,292,892	1,292,892	1,339,380	1,302,592	0	(9,700)	0	(9,700)	0	1,292,892	0	0	0	72,402	03/31/2024
637432-NN-1	NATIONAL RURAL UTILITIES		12/11/2023	GOLDMAN SACHS		1,864,800	2,000,000	2,041,040	2,023,015	0	(5,141)	0	(5,141)	0	2,017,873	0	(153,073)	(153,073)	69,133	04/25/2027
637432-NQ-4	NATIONAL RURAL UTILITIES		12/18/2023	JANE STREET ES		5,781,780	6,000,000	5,996,040	5,997,259	0	403	0	403	0	5,997,663	0	(215,883)	(215,883)	265,850	11/01/2028
637432-NS-0	NATIONAL RURAL UTILITIES		12/18/2023	JANE STREET ES		6,611,430	7,000,000	6,984,390	6,989,703	0	1,408	0	1,408	0	6,991,111	0	(379,681)	(379,681)	327,347	03/15/2029
637432-NZ-4	NATIONAL RURAL UTILITIES		04/19/2023	BANK OF AMERICA		912,619	966,000	962,513	962,552	0	59	0	59	0	962,611	0	(49,992)	(49,992)	14,031	12/15/2032
63938C-AL-2	NAVIENT		01/26/2023	BANK OF AMERICA		1,320,000	1,500,000	1,234,130	1,247,780	0	3,015	0	3,015	0	1,250,795	0	69,205	69,205	27,422	03/15/2028
63946B-AF-7	NBC UNIVERSAL MEDIA		12/18/2023	JANE STREET ES		5,102,751	4,569,000	4,567,766	4,567,519	0	85	0	85	0	4,567,604	0	535,146	535,146	333,029	04/30/2040
639678-AA-5	NEBRASKA MEDICINE		01/15/2023	Redemption		12,349	12,349	12,349	12,349	0	0	0	0	0	12,349	0	0	0	38	01/15/2049
639678-AA-5	NEBRASKA MEDICINE		01/15/2023	Redemption		12,349	12,349	12,349	12,349	0	0	0	0	0	12,349	0	0	0	38	01/15/2049
639678-AA-5	NEBRASKA MEDICINE		02/15/2023	Redemption		12,388	12,388	12,388	12,388	0	0	0	0	0	12,388	0	0	0	77	01/15/2049
639678-AA-5	NEBRASKA MEDICINE		02/15/2023	Redemption		12,388	12,388	12,388	12,388	0	0	0	0	0	12,388	0	0	0	77	01/15/2049
639678-AA-5	NEBRASKA MEDICINE		03/15/2023	Redemption		12,426	12,426	12,426	12,426	0	0	0	0	0	12,426	0	0	0	115	01/15/2049
639678-AA-5	NEBRASKA MEDICINE		03/15/2023	Redemption		12,426	12,426	12,426	12,426	0	0	0	0	0	12,426	0	0	0	115	01/15/2049
639678-AA-5	NEBRASKA MEDICINE		04/15/2023	Redemption		12,464	12,464	12,464	12,464	0	0	0	0	0	12,464	0	0	0	154	01/15/2049
639678-AA-5	NEBRASKA MEDICINE		04/15/2023	Redemption		12,464	12,464	12,464	12,464	0	0	0	0	0	12,464	0	0	0	154	01/15/2049
639678-AA-5	NEBRASKA MEDICINE		05/15/2023	Redemption		12,503	12,503	12,503	12,503	0	0	0	0	0	12,503	0	0	0	193	01/15/2049
639678-AA-5	NEBRASKA MEDICINE		05/15/2023	Redemption		12,503	12,503	12,503	12,503	0	0	0	0	0	12,503	0	0	0	193	01/15/2049
639678-AA-5	NEBRASKA MEDICINE		06/15/2023	Redemption		12,542	12,542	12,542	12,542	0	0	0	0	0	12,542	0	0	0	233	01/15/2049
639678-AA-5	NEBRASKA MEDICINE		06/15/2023	Redemption		12,542	12,542	12,542	12,542	0	0	0	0	0	12,542	0	0	0	233	01/15/2049
639678-AA-5	NEBRASKA MEDICINE		07/15/2023	Redemption		12,580	12,580	12,580	12,580	0	0	0	0	0	12,580	0	0	0	272	01/15/2049
639678-AA-5	NEBRASKA MEDICINE		07/15/2023	Redemption		12,580	12,580	12,580	12,580	0	0	0	0	0	12,580	0	0	0	272	01/15/2049
639678-AA-5	NEBRASKA MEDICINE		08/15/2023	Redemption		12,619	12,619	12,619	12,619	0	0	0	0	0	12,619	0	0	0	312	01/15/2049
639678-AA-5	NEBRASKA MEDICINE		08/15/2023	Redemption		12,619	12,619	12,619	12,619	0	0	0	0	0	12,619	0	0	0	312	01/15/2049
639678-AA-5	NEBRASKA MEDICINE		09/15/2023	Redemption		12,658	12,658	12,658	12,658	0	0	0	0	0	12,658	0	0	0	352	01/15/2049

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
639678-AA-5	NEBRASKA MEDICINE		09/15/2023	Redemption		12,658	12,658	12,658	12,658	0	0	0	0	0	12,658	0	0	0	352	01/15/2049
639678-AA-5	NEBRASKA MEDICINE		10/15/2023	Redemption		12,697	12,697	12,697	12,697	0	0	0	0	0	12,697	0	0	0	393	01/15/2049
639678-AA-5	NEBRASKA MEDICINE		10/15/2023	Redemption		12,697	12,697	12,697	12,697	0	0	0	0	0	12,697	0	0	0	393	01/15/2049
639678-AA-5	NEBRASKA MEDICINE		11/15/2023	Redemption		12,737	12,737	12,737	12,737	0	0	0	0	0	12,737	0	0	0	433	01/15/2049
639678-AA-5	NEBRASKA MEDICINE		11/15/2023	Redemption		12,737	12,737	12,737	12,737	0	0	0	0	0	12,737	0	0	0	433	01/15/2049
639678-AA-5	NEBRASKA MEDICINE		12/15/2023	Redemption		12,776	12,776	12,776	12,776	0	0	0	0	0	12,776	0	0	0	474	01/15/2049
639678-AA-5	NEBRASKA MEDICINE		12/15/2023	Redemption		12,776	12,776	12,776	12,776	0	0	0	0	0	12,776	0	0	0	474	01/15/2049
639688-AA-4	NEBRASKA MEDICINE		04/15/2023	Redemption		7,774	7,774	7,774	7,774	0	0	0	0	0	7,774	0	0	0	93	03/15/2052
639688-AA-4	NEBRASKA MEDICINE		05/15/2023	Redemption		7,797	7,797	7,797	7,797	0	0	0	0	0	7,797	0	0	0	117	03/15/2052
639688-AA-4	NEBRASKA MEDICINE		06/15/2023	Redemption		7,820	7,820	7,820	7,820	0	0	0	0	0	7,820	0	0	0	140	03/15/2052
639688-AA-4	NEBRASKA MEDICINE		07/15/2023	Redemption		7,843	7,843	7,843	7,843	0	0	0	0	0	7,843	0	0	0	164	03/15/2052
639688-AA-4	NEBRASKA MEDICINE		08/15/2023	Redemption		7,867	7,867	7,867	7,867	0	0	0	0	0	7,867	0	0	0	188	03/15/2052
639688-AA-4	NEBRASKA MEDICINE		09/15/2023	Redemption		7,890	7,890	7,890	7,890	0	0	0	0	0	7,890	0	0	0	212	03/15/2052
639688-AA-4	NEBRASKA MEDICINE		10/15/2023	Redemption		7,914	7,914	7,914	7,914	0	0	0	0	0	7,914	0	0	0	237	03/15/2052
639688-AA-4	NEBRASKA MEDICINE		11/15/2023	Redemption		7,938	7,938	7,938	7,938	0	0	0	0	0	7,938	0	0	0	261	03/15/2052
639688-AA-4	NEBRASKA MEDICINE		12/15/2023	Redemption		7,962	7,962	7,962	7,962	0	0	0	0	0	7,962	0	0	0	286	03/15/2052
640695-AA-0	NEPTUNE BIDCO US INC		09/11/2023	BANK OF AMERICA		880,518	956,000	884,882	885,638	0	5,587	0	5,587	0	891,226	0	(10,707)	(10,707)	73,270	04/15/2029
641062-BB-9	NESTLE		06/05/2023	US BANCORP INVESTMENTS		1,969,220	2,000,000	1,998,600	1,998,571	0	156	0	156	0	1,998,727	0	(29,507)	(29,507)	60,500	10/01/2027
64110L-AL-0	NETFLIX		04/24/2023	ATHENE ANNUITY & LIFE		2,518,413	2,500,000	2,556,250	2,521,208	0	(2,796)	0	(2,796)	0	2,518,413	0	0	0	77,109	02/15/2025
64110L-AT-3	NETFLIX		12/11/2023	GOLDMAN SACHS		10,316,000	10,000,000	10,425,000	10,387,088	0	(55,006)	0	(55,006)	0	10,332,083	0	(16,083)	(16,083)	633,194	11/15/2028
64110L-AT-3	NETFLIX		12/12/2023	TRUIST		1,675,647	1,620,000	1,620,000	1,620,000	0	0	0	0	0	1,620,000	0	55,647	55,647	102,842	11/15/2028
64110L-AT-3	NETFLIX		12/12/2023	TRUIST		620,610	600,000	600,000	600,000	0	0	0	0	0	600,000	0	20,610	20,610	38,090	11/15/2028
64110L-AV-8	NETFLIX		12/12/2023	HSBC SECURITIES		6,918,310	7,000,000	7,934,500	7,838,633	0	(100,691)	0	(100,691)	0	7,737,942	0	(819,632)	(819,632)	340,302	06/15/2030
64110L-AX-4	NETFLIX		11/15/2023	HSBC SECURITIES		5,752,560	5,500,000	5,788,750	5,765,942	0	(31,069)	0	(31,069)	0	5,734,873	0	17,687	17,687	352,573	05/15/2029
64116#-AG-8	NETRALITY PROPERTIES		05/24/2023	ATHENE ANNUITY & LIFE		10,831,877	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	(168,123)	(168,123)	490,647	04/06/2026
64352V-GW-5	NCHET 2004-A A1I9		01/01/2023	Paydown		124	124	8	8	0	0	0	0	0	8	0	116	116	0	08/25/2034
64352V-GW-5	NCHET 2004-A A1I9		02/01/2023	Paydown		147	147	9	9	0	0	0	0	0	9	0	138	138	1	08/25/2034
64352V-GW-5	NCHET 2004-A A1I9		03/01/2023	Paydown		26	26	2	2	0	0	0	0	0	2	0	24	24	0	08/25/2034
64352V-GW-5	NCHET 2004-A A1I9		04/01/2023	Paydown		44	44	3	3	0	0	0	0	0	3	0	41	41	1	08/25/2034
64352V-GW-5	NCHET 2004-A A1I9		05/01/2023	Paydown		173	173	11	11	0	0	0	0	0	11	0	162	162	3	08/25/2034
64352V-GW-5	NCHET 2004-A A1I9		06/01/2023	Paydown		39	39	2	2	0	0	0	0	0	2	0	37	37	1	08/25/2034
64352V-GW-5	NCHET 2004-A A1I9		07/01/2023	Paydown		31	31	2	2	0	0	0	0	0	2	0	29	29	1	08/25/2034
64352V-GW-5	NCHET 2004-A A1I9		08/01/2023	Paydown		45	45	3	3	0	0	0	0	0	3	0	42	42	1	08/25/2034
64352V-GW-5	NCHET 2004-A A1I9		09/01/2023	Paydown		61	61	4	4	0	0	0	0	0	4	0	57	57	2	08/25/2034
649840-CT-0	NEW YORK STATE ELECTRIC		12/18/2023	JANE STREET ES		1,579,780	2,000,000	1,995,700	1,996,170	0	387	0	387	0	1,996,557	0	(416,777)	(416,777)	52,436	10/01/2031
650348-AA-9	NEWARK II PF		01/15/2023	Redemption		150	150	150	150	0	0	0	0	0	150	0	0	0	1	12/15/2039
650348-AA-9	NEWARK II PF		02/15/2023	Redemption		151	151	151	151	0	0	0	0	0	151	0	0	0	1	12/15/2039
650348-AA-9	NEWARK II PF		03/15/2023	Redemption		151	151	151	151	0	0	0	0	0	151	0	0	0	2	12/15/2039
650348-AA-9	NEWARK II PF		04/15/2023	Redemption		152	152	152	152	0	0	0	0	0	152	0	0	0	2	12/15/2039
650348-AA-9	NEWARK II PF		05/15/2023	Redemption		152	152	152	152	0	0	0	0	0	152	0	0	0	3	12/15/2039
650348-AA-9	NEWARK II PF		06/15/2023	Redemption		153	153	153	153	0	0	0	0	0	153	0	0	0	3	12/15/2039
650348-AA-9	NEWARK II PF		07/15/2023	Redemption		153	153	153	153	0	0	0	0	0	153	0	0	0	4	12/15/2039
650348-AA-9	NEWARK II PF		08/15/2023	Redemption		154	154	154	154	0	0	0	0	0	154	0	0	0	4	12/15/2039
650348-AA-9	NEWARK II PF		09/15/2023	Redemption		155	155	155	155	0	0	0	0	0	155	0	0	0	5	12/15/2039
650348-AA-9	NEWARK II PF		10/15/2023	Redemption		155	155	155	155	0	0	0	0	0	155	0	0	0	6	12/15/2039
650348-AA-9	NEWARK II PF		11/15/2023	Redemption		156	156	156	156	0	0	0	0	0	156	0	0	0	6	12/15/2039
650348-AA-9	NEWARK II PF		12/15/2023	Redemption		156	156	156	156	0	0	0	0	0	156	0	0	0	7	12/15/2039
650348-AC-5	NEWARK II PF		01/15/2023	Redemption		151	151	151	151	0	0	0	0	0	151	0	0	0	1	12/15/2039
650348-AC-5	NEWARK II PF		02/15/2023	Redemption		152	152	152	152	0	0	0	0	0	152	0	0	0	1	12/15/2039

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
65034@-AC-5	NEWARK II PF		03/15/2023	Redemption		152	152	152	152	0	0	0	0	0	152	0	0	0	2	12/15/2039
65034@-AC-5	NEWARK II PF		04/15/2023	Redemption		153	153	153	153	0	0	0	0	0	153	0	0	0	2	12/15/2039
65034@-AC-5	NEWARK II PF		05/15/2023	Redemption		153	153	153	153	0	0	0	0	0	153	0	0	0	3	12/15/2039
65034@-AC-5	NEWARK II PF		06/15/2023	Redemption		154	154	154	154	0	0	0	0	0	154	0	0	0	3	12/15/2039
65034@-AC-5	NEWARK II PF		07/15/2023	Redemption		155	155	155	155	0	0	0	0	0	155	0	0	0	4	12/15/2039
65034@-AC-5	NEWARK II PF		08/15/2023	Redemption		155	155	155	155	0	0	0	0	0	155	0	0	0	4	12/15/2039
65034@-AC-5	NEWARK II PF		09/15/2023	Redemption		156	156	156	156	0	0	0	0	0	156	0	0	0	5	12/15/2039
65034@-AC-5	NEWARK II PF		10/15/2023	Redemption		156	156	156	156	0	0	0	0	0	156	0	0	0	6	12/15/2039
65034@-AC-5	NEWARK II PF		11/15/2023	Redemption		157	157	157	157	0	0	0	0	0	157	0	0	0	6	12/15/2039
65034@-AC-5	NEWARK II PF		12/15/2023	Redemption		157	157	157	157	0	0	0	0	0	157	0	0	0	7	12/15/2039
65034@-AE-1	NEWARK II PF		01/15/2023	Redemption		144	144	144	144	0	0	0	0	0	144	0	0	0	1	12/15/2039
65034@-AE-1	NEWARK II PF		02/15/2023	Redemption		145	145	145	145	0	0	0	0	0	145	0	0	0	1	12/15/2039
65034@-AE-1	NEWARK II PF		03/15/2023	Redemption		145	145	145	145	0	0	0	0	0	145	0	0	0	2	12/15/2039
65034@-AE-1	NEWARK II PF		04/15/2023	Redemption		146	146	146	146	0	0	0	0	0	146	0	0	0	2	12/15/2039
65034@-AE-1	NEWARK II PF		05/15/2023	Redemption		146	146	146	146	0	0	0	0	0	146	0	0	0	3	12/15/2039
65034@-AE-1	NEWARK II PF		06/15/2023	Redemption		147	147	147	147	0	0	0	0	0	147	0	0	0	3	12/15/2039
65034@-AE-1	NEWARK II PF		07/15/2023	Redemption		147	147	147	147	0	0	0	0	0	147	0	0	0	4	12/15/2039
65034@-AE-1	NEWARK II PF		08/15/2023	Redemption		148	148	148	148	0	0	0	0	0	148	0	0	0	4	12/15/2039
65034@-AE-1	NEWARK II PF		09/15/2023	Redemption		148	148	148	148	0	0	0	0	0	148	0	0	0	5	12/15/2039
65034@-AE-1	NEWARK II PF		10/15/2023	Redemption		149	149	149	149	0	0	0	0	0	149	0	0	0	5	12/15/2039
65034@-AE-1	NEWARK II PF		11/15/2023	Redemption		149	149	149	149	0	0	0	0	0	149	0	0	0	6	12/15/2039
65034@-AE-1	NEWARK II PF		12/15/2023	Redemption		150	150	150	150	0	0	0	0	0	150	0	0	0	6	12/15/2039
651639-AZ-9	NEWMONT MINING		12/18/2023	JANE STREET ES		5,907,510	7,000,000	6,992,860	6,993,515	0	556	0	556	0	6,994,071	0	(1,086,561)	(1,086,561)	260,361	07/15/2032
65249B-AA-7	NEWS CORP		05/03/2023	JEFFERIES & COMPANY		195,915	222,000	222,000	222,000	0	0	0	0	0	222,000	0	(26,085)	(26,085)	4,062	05/15/2029
65249B-AA-7	NEWS CORP		05/04/2023	GOLDMAN SACHS		195,360	222,000	222,000	222,000	0	0	0	0	0	222,000	0	(26,640)	(26,640)	4,134	05/15/2029
65249B-AA-7	NEWS CORP		05/05/2023	CITICORP		194,480	221,000	204,710	205,570	0	735	0	735	0	206,305	0	(11,825)	(11,825)	4,139	05/15/2029
65249B-AA-7	NEWS CORP		05/10/2023	MARKET AXESS		100,605	114,000	103,740	104,281	0	474	0	474	0	104,756	0	(4,151)	(4,151)	2,172	05/15/2029
65249B-AA-7	NEWS CORP		05/12/2023	JP MORGAN		180,400	205,000	186,550	187,524	0	880	0	880	0	188,403	0	(8,003)	(8,003)	3,994	05/15/2029
65249B-AB-5	NEWS CORP		05/05/2023	JEFFERIES & COMPANY		129,720	141,000	141,000	141,000	0	0	0	0	0	141,000	0	(11,280)	(11,280)	5,299	02/15/2032
65249B-AB-5	NEWS CORP		05/08/2023	MARKET AXESS		23,920	26,000	26,000	26,000	0	0	0	0	0	26,000	0	(2,080)	(2,080)	981	02/15/2032
65249B-AB-5	NEWS CORP		05/15/2023	MARKET AXESS		11,960	13,000	13,000	13,000	0	0	0	0	0	13,000	0	(1,040)	(1,040)	503	02/15/2032
65249B-AB-5	NEWS CORP		05/16/2023	MARKET AXESS		34,960	38,000	38,000	38,000	0	0	0	0	0	38,000	0	(3,040)	(3,040)	1,477	02/15/2032
65249B-AB-5	NEWS CORP		05/17/2023	MARKET AXESS		143,520	156,000	156,000	156,000	0	0	0	0	0	156,000	0	(12,480)	(12,480)	6,085	02/15/2032
65339K-BM-1	NEXTERA ENERGY CAPITAL		12/18/2023	JANE STREET ES		13,386,450	15,000,000	14,939,550	14,957,060	0	5,600	0	5,600	0	14,962,661	0	(1,576,211)	(1,576,211)	468,646	11/01/2029
65364U-AH-9	NIAGARA MOHAWK POWER		12/27/2023	ATHENE ANNUITY & LIFE		9,115,162	10,000,000	9,999,839	9,999,418	0	2	0	2	0	9,999,420	0	(884,258)	(884,258)	529,997	10/01/2034
65364U-AL-0	NIAGARA MOHAWK POWER		12/11/2023	GOLDMAN SACHS		9,381,600	10,000,000	9,999,900	9,999,846	0	154	0	154	0	9,999,999	0	(618,399)	(618,399)	425,423	12/15/2028
65412V-AA-4	NIGHTHAWK		03/31/2023	Redemption		223,733	223,733	223,733	223,733	0	0	0	0	0	223,733	0	0	0	1,863	09/30/2044
65412V-AA-4	NIGHTHAWK		06/30/2023	Redemption		502,678	502,678	502,678	502,678	0	0	0	0	0	502,678	0	0	0	8,370	09/30/2044
65412V-AA-4	NIGHTHAWK		09/30/2023	Redemption		577,307	577,307	577,307	577,307	0	0	0	0	0	577,307	0	0	0	14,418	09/30/2044
65412V-AA-4	NIGHTHAWK		12/31/2023	Redemption		229,931	229,931	229,931	229,931	0	0	0	0	0	229,931	0	0	0	7,678	09/30/2044
65444#-AA-1	MARSH & MCLENNAN		01/11/2023	Redemption		79,570	79,570	79,570	79,570	0	0	0	0	0	79,570	0	0	0	231	07/11/2024
65444#-AA-1	MARSH & MCLENNAN		02/11/2023	Redemption		79,801	79,801	79,801	79,801	0	0	0	0	0	79,801	0	0	0	463	07/11/2024
65444#-AA-1	MARSH & MCLENNAN		03/11/2023	Redemption		80,033	80,033	80,033	80,033	0	0	0	0	0	80,033	0	0	0	697	07/11/2024
65444#-AA-1	MARSH & MCLENNAN		04/11/2023	Redemption		80,266	80,266	80,266	80,266	0	0	0	0	0	80,266	0	0	0	932	07/11/2024
65444#-AA-1	MARSH & MCLENNAN		05/11/2023	Redemption		80,499	80,499	80,499	80,499	0	0	0	0	0	80,499	0	0	0	1,169	07/11/2024
65444#-AA-1	MARSH & MCLENNAN		05/16/2023	Redemption		1,186,647	1,186,647	1,186,647	1,186,647	0	0	0	0	0	1,186,647	0	0	0	17,803	07/11/2024
65473Q-AX-1	NISOURCE FINANCE		12/12/2023	GOLDMAN SACHS		4,459,427	4,425,000	4,412,579	4,414,031	0	463	0	463	0	4,414,494	0	44,933	44,933	262,556	06/15/2041
65536P-AM-2	NOMURA 2006-AF1		01/02/2023	Paydown		787	787	689	689	0	98	0	98	0	787	0	0	0	3	06/25/2036
65536P-AM-2	NOMURA 2006-AF1		02/01/2023	Paydown		771	771	675	675	0	96	0	96	0	771	0	0	0	5	06/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
65536P-AM-2	NOMURA 2006-AF1		03/01/2023	Paydown		1,128	1,128	987	987	0	141	0	141	0	1,128	0	0	0	12	06/25/2036
65536P-AM-2	NOMURA 2006-AF1		04/03/2023	Paydown		5,586	5,586	4,888	4,888	0	698	0	698	0	5,586	0	0	0	78	06/25/2036
65536P-AM-2	NOMURA 2006-AF1		05/01/2023	Paydown		1,720	1,720	1,505	1,505	0	215	0	215	0	1,720	0	0	0	31	06/25/2036
65536P-AM-2	NOMURA 2006-AF1		06/01/2023	Paydown		795	795	696	696	0	99	0	99	0	795	0	0	0	17	06/25/2036
65536P-AM-2	NOMURA 2006-AF1		07/03/2023	Paydown		721	721	631	631	0	90	0	90	0	721	0	0	0	19	06/25/2036
65536P-AM-2	NOMURA 2006-AF1		08/01/2023	Paydown		2,538	2,538	2,221	2,221	0	317	0	317	0	2,538	0	0	0	75	06/25/2036
65536P-AM-2	NOMURA 2006-AF1		09/01/2023	Paydown		707	707	619	619	0	88	0	88	0	707	0	0	0	24	06/25/2036
65536P-AM-2	NOMURA 2006-AF1		10/02/2023	Paydown		739	739	646	646	0	92	0	92	0	739	0	0	0	30	06/25/2036
65536P-AM-2	NOMURA 2006-AF1		11/01/2023	Paydown		746	746	652	652	0	93	0	93	0	746	0	0	0	33	06/25/2036
65536P-AM-2	NOMURA 2006-AF1		12/01/2023	Paydown		7,195	7,356	6,436	6,436	0	759	0	759	0	7,195	0	0	0	357	06/25/2036
655663-C#-7	NORDSON		07/26/2023	Redemption		2,678,571	2,678,571	2,685,429	2,682,231	0	(3,660)	0	(3,660)	0	2,678,571	0	0	0	82,232	07/26/2025
655663-C#-7	NORDSON		07/26/2023	Redemption		3,571,429	3,571,429	3,576,571	3,574,173	0	(2,745)	0	(2,745)	0	3,571,429	0	0	0	109,643	07/26/2025
655663-D*-0	NORDSON		07/26/2023	Redemption		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	31,300	07/26/2024
65605*-AC-6	BURLINGTON		06/30/2023	Redemption		217,949	217,949	217,949	217,949	0	0	0	0	0	217,949	0	0	0	6,549	12/31/2028
65605*-AC-6	BURLINGTON		06/30/2023	Redemption		217,949	217,949	217,949	217,949	0	0	0	0	0	217,949	0	0	0	6,549	12/31/2028
65605*-AC-6	BURLINGTON		12/31/2023	Redemption		217,949	217,949	217,949	217,949	0	0	0	0	0	217,949	0	0	0	13,099	12/31/2028
65605*-AC-6	BURLINGTON		12/31/2023	Redemption		217,949	217,949	217,949	217,949	0	0	0	0	0	217,949	0	0	0	13,099	12/31/2028
665772-CB-3	NORTHERN STATES		12/27/2023	ATHENE ANNUITY & LIFE		1,898,374	1,700,000	2,058,339	1,996,569	0	(16,328)	0	(16,328)	0	1,980,241	0	(81,867)	(81,867)	113,924	06/01/2036
665772-CK-3	NORTHERN STATES		05/15/2023	Maturity		1,500,000	1,500,000	1,497,255	1,499,854	0	146	0	146	0	1,500,000	0	0	0	19,500	05/15/2023
67059T-AE-5	NUSTAR LOGISTICS		03/21/2023	MARKET AXESS		470,790	500,000	496,250	496,732	0	165	0	165	0	496,897	0	(26,107)	(26,107)	11,328	04/28/2027
67059T-AF-2	NUSTAR LOGISTICS		01/09/2023	ATHENE ANNUITY & LIFE		4,912,500	5,000,000	4,820,000	4,887,420	0	582	0	582	0	4,888,002	0	24,498	24,498	31,667	06/01/2026
67090U-AB-9	THOR 2018 A		01/09/2023	Paydown		69,614	69,614	69,597	69,611	0	3	0	3	0	69,614	0	0	0	241	02/09/2030
67090U-AB-9	THOR 2018 A		01/09/2023	Paydown		45,249	45,249	45,238	45,247	0	2	0	2	0	45,249	0	0	0	157	02/09/2030
67090U-AB-9	THOR 2018 A		01/09/2023	Paydown		59,172	59,172	59,158	59,169	0	3	0	3	0	59,172	0	0	0	205	02/09/2030
67090U-AB-9	THOR 2018 A		02/09/2023	Paydown		62,970	62,970	62,955	62,967	0	3	0	3	0	62,970	0	0	0	437	02/09/2030
67090U-AB-9	THOR 2018 A		02/09/2023	Paydown		40,930	40,930	40,921	40,929	0	2	0	2	0	40,930	0	0	0	284	02/09/2030
67090U-AB-9	THOR 2018 A		02/09/2023	Paydown		53,524	53,524	53,512	53,522	0	2	0	2	0	53,524	0	0	0	371	02/09/2030
67090U-AB-9	THOR 2018 A		03/09/2023	Paydown		55,638	55,638	55,625	55,636	0	2	0	2	0	55,638	0	0	0	579	02/09/2030
67090U-AB-9	THOR 2018 A		03/09/2023	Paydown		36,165	36,165	36,156	36,163	0	2	0	2	0	36,165	0	0	0	376	02/09/2030
67090U-AB-9	THOR 2018 A		03/09/2023	Paydown		47,292	47,292	47,281	47,290	0	2	0	2	0	47,292	0	0	0	492	02/09/2030
67090U-AB-9	THOR 2018 A		04/09/2023	Paydown		69,796	69,796	69,780	69,793	0	3	0	3	0	69,796	0	0	0	968	02/09/2030
67090U-AB-9	THOR 2018 A		04/09/2023	Paydown		45,367	45,367	45,357	45,366	0	2	0	2	0	45,367	0	0	0	629	02/09/2030
67090U-AB-9	THOR 2018 A		04/09/2023	Paydown		59,327	59,327	59,313	59,324	0	3	0	3	0	59,327	0	0	0	823	02/09/2030
67090U-AB-9	THOR 2018 A		05/09/2023	Paydown		41,379	41,379	41,369	41,377	0	2	0	2	0	41,379	0	0	0	717	02/09/2030
67090U-AB-9	THOR 2018 A		05/09/2023	Paydown		26,896	26,896	26,890	26,895	0	1	0	1	0	26,896	0	0	0	466	02/09/2030
67090U-AB-9	THOR 2018 A		05/09/2023	Paydown		35,172	35,172	35,164	35,171	0	2	0	2	0	35,172	0	0	0	610	02/09/2030
67090U-AB-9	THOR 2018 A		06/09/2023	Paydown		62,160	62,160	62,145	62,157	0	3	0	3	0	62,160	0	0	0	1,293	02/09/2030
67090U-AB-9	THOR 2018 A		06/09/2023	Paydown		40,404	40,404	40,394	40,402	0	2	0	2	0	40,404	0	0	0	840	02/09/2030
67090U-AB-9	THOR 2018 A		06/09/2023	Paydown		52,836	52,836	52,823	52,833	0	2	0	2	0	52,836	0	0	0	1,099	02/09/2030
67090U-AB-9	THOR 2018 A		07/09/2023	Paydown		60,954	60,954	60,940	60,951	0	3	0	3	0	60,954	0	0	0	1,479	02/09/2030
67090U-AB-9	THOR 2018 A		07/09/2023	Paydown		39,620	39,620	39,611	39,618	0	2	0	2	0	39,620	0	0	0	961	02/09/2030
67090U-AB-9	THOR 2018 A		07/09/2023	Paydown		51,811	51,811	51,799	51,809	0	2	0	2	0	51,811	0	0	0	1,257	02/09/2030
67090U-AB-9	THOR 2018 A		08/09/2023	Paydown		56,579	56,579	56,566	56,577	0	2	0	2	0	56,579	0	0	0	1,569	02/09/2030
67090U-AB-9	THOR 2018 A		08/09/2023	Paydown		36,776	36,776	36,768	36,775	0	2	0	2	0	36,776	0	0	0	1,020	02/09/2030
67090U-AB-9	THOR 2018 A		08/09/2023	Paydown		48,092	48,092	48,081	48,090	0	2	0	2	0	48,092	0	0	0	1,334	02/09/2030
67090U-AB-9	THOR 2018 A		09/09/2023	Paydown		56,696	56,696	56,683	56,693	0	2	0	2	0	56,696	0	0	0	1,769	02/09/2030
67090U-AB-9	THOR 2018 A		09/09/2023	Paydown		36,852	36,852	36,844	36,851	0	2	0	2	0	36,852	0	0	0	1,150	02/09/2030
67090U-AB-9	THOR 2018 A		09/09/2023	Paydown		48,192	48,192	48,180	48,189	0	2	0	2	0	48,192	0	0	0	1,504	02/09/2030
67090U-AB-9	THOR 2018 A		10/09/2023	Paydown		53,620	53,620	53,607	53,618	0	2	0	2	0	53,620	0	0	0	1,859	02/09/2030

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
67090U-AB-9	THOR 2018 A		10/09/2023	Paydown		34,853	34,853	34,845	34,851	0	2	0	2	0	34,853	0	0	0	1,208	02/09/2030
67090U-AB-9	THOR 2018 A		10/09/2023	Paydown		45,577	45,577	45,566	45,575	0	2	0	2	0	45,577	0	0	0	1,580	02/09/2030
67090U-AB-9	THOR 2018 A		11/09/2023	Paydown		47,509	47,509	47,498	47,507	0	2	0	2	0	47,509	0	0	0	1,812	02/09/2030
67090U-AB-9	THOR 2018 A		11/09/2023	Paydown		30,881	30,881	30,874	30,879	0	1	0	1	0	30,881	0	0	0	1,178	02/09/2030
67090U-AB-9	THOR 2018 A		11/09/2023	Paydown		40,383	40,383	40,373	40,381	0	2	0	2	0	40,383	0	0	0	1,540	02/09/2030
67090U-AB-9	THOR 2018 A		12/09/2023	Paydown		53,122	53,122	53,109	53,119	0	2	0	2	0	53,122	0	0	0	2,210	02/09/2030
67090U-AB-9	THOR 2018 A		12/09/2023	Paydown		34,529	34,529	34,521	34,528	0	1	0	1	0	34,529	0	0	0	1,436	02/09/2030
67090U-AB-9	THOR 2018 A		12/09/2023	Paydown		45,153	45,153	45,143	45,151	0	2	0	2	0	45,153	0	0	0	1,878	02/09/2030
67090U-AC-7	THOR 2018 B		01/09/2023	Paydown		53,408	53,408	53,407	53,408	0	0	0	0	0	53,408	0	0	0	205	02/09/2030
67090U-AC-7	THOR 2018 B		01/09/2023	Paydown		41,768	41,768	41,768	41,768	0	0	0	0	0	41,768	0	0	0	160	02/09/2030
67090U-AC-7	THOR 2018 B		01/09/2023	Paydown		48,730	48,730	48,729	48,729	0	0	0	0	0	48,730	0	0	0	187	02/09/2030
67090U-AC-7	THOR 2018 B		02/09/2023	Paydown		48,310	48,310	48,310	48,310	0	0	0	0	0	48,310	0	0	0	371	02/09/2030
67090U-AC-7	THOR 2018 B		02/09/2023	Paydown		37,782	37,782	37,781	37,782	0	0	0	0	0	37,782	0	0	0	290	02/09/2030
67090U-AC-7	THOR 2018 B		02/09/2023	Paydown		44,079	44,079	44,078	44,079	0	0	0	0	0	44,079	0	0	0	339	02/09/2030
67090U-AC-7	THOR 2018 B		03/09/2023	Paydown		42,686	42,686	42,685	42,686	0	0	0	0	0	42,686	0	0	0	492	02/09/2030
67090U-AC-7	THOR 2018 B		03/09/2023	Paydown		33,383	33,383	33,382	33,383	0	0	0	0	0	33,383	0	0	0	385	02/09/2030
67090U-AC-7	THOR 2018 B		03/09/2023	Paydown		38,947	38,947	38,946	38,947	0	0	0	0	0	38,947	0	0	0	449	02/09/2030
67090U-AC-7	THOR 2018 B		04/09/2023	Paydown		53,548	53,548	53,547	53,547	0	0	0	0	0	53,548	0	0	0	823	02/09/2030
67090U-AC-7	THOR 2018 B		04/09/2023	Paydown		41,878	41,878	41,877	41,878	0	0	0	0	0	41,878	0	0	0	644	02/09/2030
67090U-AC-7	THOR 2018 B		04/09/2023	Paydown		48,857	48,857	48,857	48,857	0	0	0	0	0	48,857	0	0	0	751	02/09/2030
67090U-AC-7	THOR 2018 B		05/09/2023	Paydown		31,746	31,746	31,745	31,746	0	0	0	0	0	31,746	0	0	0	610	02/09/2030
67090U-AC-7	THOR 2018 B		05/09/2023	Paydown		24,827	24,827	24,827	24,827	0	0	0	0	0	24,827	0	0	0	477	02/09/2030
67090U-AC-7	THOR 2018 B		05/09/2023	Paydown		28,965	28,965	28,965	28,965	0	0	0	0	0	28,965	0	0	0	556	02/09/2030
67090U-AC-7	THOR 2018 B		06/09/2023	Paydown		47,689	47,689	47,688	47,689	0	0	0	0	0	47,689	0	0	0	1,099	02/09/2030
67090U-AC-7	THOR 2018 B		06/09/2023	Paydown		37,296	37,296	37,295	37,296	0	0	0	0	0	37,296	0	0	0	860	02/09/2030
67090U-AC-7	THOR 2018 B		06/09/2023	Paydown		43,512	43,512	43,511	43,512	0	0	0	0	0	43,512	0	0	0	1,003	02/09/2030
67090U-AC-7	THOR 2018 B		07/09/2023	Paydown		46,764	46,764	46,763	46,764	0	0	0	0	0	46,764	0	0	0	1,258	02/09/2030
67090U-AC-7	THOR 2018 B		07/09/2023	Paydown		36,572	36,572	36,572	36,572	0	0	0	0	0	36,572	0	0	0	984	02/09/2030
67090U-AC-7	THOR 2018 B		07/09/2023	Paydown		42,668	42,668	42,667	42,668	0	0	0	0	0	42,668	0	0	0	1,147	02/09/2030
67090U-AC-7	THOR 2018 B		08/09/2023	Paydown		43,408	43,408	43,407	43,407	0	0	0	0	0	43,408	0	0	0	1,334	02/09/2030
67090U-AC-7	THOR 2018 B		08/09/2023	Paydown		33,948	33,948	33,947	33,947	0	0	0	0	0	33,948	0	0	0	1,043	02/09/2030
67090U-AC-7	THOR 2018 B		08/09/2023	Paydown		39,605	39,605	39,605	39,605	0	0	0	0	0	39,605	0	0	0	1,217	02/09/2030
67090U-AC-7	THOR 2018 B		09/09/2023	Paydown		43,497	43,497	43,496	43,497	0	0	0	0	0	43,497	0	0	0	1,504	02/09/2030
67090U-AC-7	THOR 2018 B		09/09/2023	Paydown		34,018	34,018	34,017	34,017	0	0	0	0	0	34,018	0	0	0	1,176	02/09/2030
67090U-AC-7	THOR 2018 B		09/09/2023	Paydown		39,687	39,687	39,687	39,687	0	0	0	0	0	39,687	0	0	0	1,372	02/09/2030
67090U-AC-7	THOR 2018 B		10/09/2023	Paydown		41,137	41,137	41,137	41,137	0	0	0	0	0	41,137	0	0	0	1,580	02/09/2030
67090U-AC-7	THOR 2018 B		10/09/2023	Paydown		32,172	32,172	32,171	32,172	0	0	0	0	0	32,172	0	0	0	1,236	02/09/2030
67090U-AC-7	THOR 2018 B		10/09/2023	Paydown		37,534	37,534	37,533	37,534	0	0	0	0	0	37,534	0	0	0	1,442	02/09/2030
67090U-AC-7	THOR 2018 B		11/09/2023	Paydown		36,449	36,449	36,448	36,449	0	0	0	0	0	36,449	0	0	0	1,540	02/09/2030
67090U-AC-7	THOR 2018 B		11/09/2023	Paydown		28,505	28,505	28,505	28,505	0	0	0	0	0	28,505	0	0	0	1,205	02/09/2030
67090U-AC-7	THOR 2018 B		11/09/2023	Paydown		33,256	33,256	33,256	33,256	0	0	0	0	0	33,256	0	0	0	1,405	02/09/2030
67090U-AC-7	THOR 2018 B		12/09/2023	Paydown		40,755	40,755	40,754	40,755	0	0	0	0	0	40,755	0	0	0	1,879	02/09/2030
67090U-AC-7	THOR 2018 B		12/09/2023	Paydown		31,873	31,873	31,872	31,873	0	0	0	0	0	31,873	0	0	0	1,469	02/09/2030
67090U-AC-7	THOR 2018 B		12/09/2023	Paydown		37,185	37,185	37,184	37,185	0	0	0	0	0	37,185	0	0	0	1,714	02/09/2030
67090U-AD-5	THOR 2018 C		01/09/2023	Paydown		29,934	29,934	28,023	29,571	0	363	0	363	0	29,934	0	0	0	106	02/09/2030
67090U-AD-5	THOR 2018 C		01/09/2023	Paydown		34,807	34,807	32,584	34,385	0	422	0	422	0	34,807	0	0	0	123	02/09/2030
67090U-AD-5	THOR 2018 C		01/09/2023	Paydown		34,807	34,807	30,501	33,761	0	1,046	0	1,046	0	34,807	0	0	0	123	02/09/2030
67090U-AD-5	THOR 2018 C		02/09/2023	Paydown		27,077	27,077	25,348	26,749	0	328	0	328	0	27,077	0	0	0	192	02/09/2030
67090U-AD-5	THOR 2018 C		02/09/2023	Paydown		31,485	31,485	29,474	31,103	0	382	0	382	0	31,485	0	0	0	223	02/09/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
67090U-AD-5	THOR 2018 C		02/09/2023	Paydown		31,485	31,485	27,590	30,539	0	946	0	946	0	31,485	0	0	0	223	02/09/2030
67090U-AD-5	THOR 2018 C		03/09/2023	Paydown		23,925	23,925	22,397	23,634	0	290	0	290	0	23,925	0	0	0	254	02/09/2030
67090U-AD-5	THOR 2018 C		03/09/2023	Paydown		27,819	27,819	26,043	27,482	0	337	0	337	0	27,819	0	0	0	296	02/09/2030
67090U-AD-5	THOR 2018 C		03/09/2023	Paydown		27,819	27,819	24,378	26,983	0	836	0	836	0	27,819	0	0	0	296	02/09/2030
67090U-AD-5	THOR 2018 C		04/09/2023	Paydown		30,013	30,013	28,096	29,649	0	364	0	364	0	30,013	0	0	0	425	02/09/2030
67090U-AD-5	THOR 2018 C		04/09/2023	Paydown		34,898	34,898	32,670	34,475	0	423	0	423	0	34,898	0	0	0	494	02/09/2030
67090U-AD-5	THOR 2018 C		04/09/2023	Paydown		34,898	34,898	30,581	33,850	0	1,049	0	1,049	0	34,898	0	0	0	494	02/09/2030
67090U-AD-5	THOR 2018 C		05/09/2023	Paydown		17,793	17,793	16,657	17,577	0	216	0	216	0	17,793	0	0	0	315	02/09/2030
67090U-AD-5	THOR 2018 C		05/09/2023	Paydown		20,690	20,690	19,368	20,439	0	251	0	251	0	20,690	0	0	0	366	02/09/2030
67090U-AD-5	THOR 2018 C		05/09/2023	Paydown		20,690	20,690	18,130	20,068	0	622	0	622	0	20,690	0	0	0	366	02/09/2030
67090U-AD-5	THOR 2018 C		06/09/2023	Paydown		26,729	26,729	25,022	26,405	0	324	0	324	0	26,729	0	0	0	568	02/09/2030
67090U-AD-5	THOR 2018 C		06/09/2023	Paydown		31,080	31,080	29,095	30,703	0	377	0	377	0	31,080	0	0	0	660	02/09/2030
67090U-AD-5	THOR 2018 C		06/09/2023	Paydown		31,080	31,080	27,235	30,146	0	934	0	934	0	31,080	0	0	0	660	02/09/2030
67090U-AD-5	THOR 2018 C		07/09/2023	Paydown		26,210	26,210	24,537	25,893	0	318	0	318	0	26,210	0	0	0	650	02/09/2030
67090U-AD-5	THOR 2018 C		07/09/2023	Paydown		30,477	30,477	28,531	30,108	0	370	0	370	0	30,477	0	0	0	756	02/09/2030
67090U-AD-5	THOR 2018 C		07/09/2023	Paydown		30,477	30,477	26,707	29,561	0	916	0	916	0	30,477	0	0	0	756	02/09/2030
67090U-AD-5	THOR 2018 C		08/09/2023	Paydown		24,329	24,329	22,776	24,034	0	295	0	295	0	24,329	0	0	0	689	02/09/2030
67090U-AD-5	THOR 2018 C		08/09/2023	Paydown		28,290	28,290	26,483	27,947	0	343	0	343	0	28,290	0	0	0	802	02/09/2030
67090U-AD-5	THOR 2018 C		08/09/2023	Paydown		28,290	28,290	24,790	27,440	0	850	0	850	0	28,290	0	0	0	802	02/09/2030
67090U-AD-5	THOR 2018 C		09/09/2023	Paydown		24,379	24,379	22,823	24,084	0	296	0	296	0	24,379	0	0	0	777	02/09/2030
67090U-AD-5	THOR 2018 C		09/09/2023	Paydown		28,348	28,348	26,538	28,004	0	344	0	344	0	28,348	0	0	0	904	02/09/2030
67090U-AD-5	THOR 2018 C		09/09/2023	Paydown		28,348	28,348	24,841	27,496	0	852	0	852	0	28,348	0	0	0	904	02/09/2030
67090U-AD-5	THOR 2018 C		10/09/2023	Paydown		23,057	23,057	21,584	22,777	0	280	0	280	0	23,057	0	0	0	817	02/09/2030
67090U-AD-5	THOR 2018 C		10/09/2023	Paydown		26,810	26,810	25,098	26,485	0	325	0	325	0	26,810	0	0	0	950	02/09/2030
67090U-AD-5	THOR 2018 C		10/09/2023	Paydown		26,810	26,810	23,493	26,004	0	806	0	806	0	26,810	0	0	0	950	02/09/2030
67090U-AD-5	THOR 2018 C		11/09/2023	Paydown		20,429	20,429	19,124	20,181	0	248	0	248	0	20,429	0	0	0	796	02/09/2030
67090U-AD-5	THOR 2018 C		11/09/2023	Paydown		23,755	23,755	22,238	23,467	0	288	0	288	0	23,755	0	0	0	925	02/09/2030
67090U-AD-5	THOR 2018 C		11/09/2023	Paydown		23,755	23,755	20,816	23,041	0	714	0	714	0	23,755	0	0	0	925	02/09/2030
67090U-AD-5	THOR 2018 C		12/09/2023	Paydown		22,842	22,842	21,384	22,565	0	277	0	277	0	22,842	0	0	0	971	02/09/2030
67090U-AD-5	THOR 2018 C		12/09/2023	Paydown		26,561	26,561	24,865	26,239	0	322	0	322	0	26,561	0	0	0	1,129	02/09/2030
67090U-AD-5	THOR 2018 C		12/09/2023	Paydown		26,561	26,561	23,275	25,763	0	798	0	798	0	26,561	0	0	0	1,129	02/09/2030
67097@-AA-9	OCHSNER		01/15/2023	Redemption		7,528	7,528	7,528	7,528	0	0	0	0	0	7,528	0	0	0	28	09/30/2045
67097@-AA-9	OCHSNER		01/15/2023	Redemption		7,066	7,066	7,066	7,066	0	0	0	0	0	7,066	0	0	0	26	09/30/2045
67097@-AA-9	OCHSNER		02/15/2023	Redemption		7,556	7,556	7,556	7,556	0	0	0	0	0	7,556	0	0	0	56	09/30/2045
67097@-AA-9	OCHSNER		02/15/2023	Redemption		7,092	7,092	7,092	7,092	0	0	0	0	0	7,092	0	0	0	52	09/30/2045
67097@-AA-9	OCHSNER		03/15/2023	Redemption		7,584	7,584	7,584	7,584	0	0	0	0	0	7,584	0	0	0	84	09/30/2045
67097@-AA-9	OCHSNER		03/15/2023	Redemption		7,118	7,118	7,118	7,118	0	0	0	0	0	7,118	0	0	0	78	09/30/2045
67097@-AA-9	OCHSNER		04/15/2023	Redemption		7,612	7,612	7,612	7,612	0	0	0	0	0	7,612	0	0	0	112	09/30/2045
67097@-AA-9	OCHSNER		04/15/2023	Redemption		7,144	7,144	7,144	7,144	0	0	0	0	0	7,144	0	0	0	105	09/30/2045
67097@-AA-9	OCHSNER		05/15/2023	Redemption		7,639	7,639	7,639	7,639	0	0	0	0	0	7,639	0	0	0	140	09/30/2045
67097@-AA-9	OCHSNER		05/15/2023	Redemption		7,170	7,170	7,170	7,170	0	0	0	0	0	7,170	0	0	0	132	09/30/2045
67097@-AA-9	OCHSNER		06/15/2023	Redemption		7,668	7,668	7,668	7,668	0	0	0	0	0	7,668	0	0	0	169	09/30/2045
67097@-AA-9	OCHSNER		06/15/2023	Redemption		7,197	7,197	7,197	7,197	0	0	0	0	0	7,197	0	0	0	159	09/30/2045
67097@-AA-9	OCHSNER		07/15/2023	Redemption		7,696	7,696	7,696	7,696	0	0	0	0	0	7,696	0	0	0	198	09/30/2045
67097@-AA-9	OCHSNER		07/15/2023	Redemption		7,223	7,223	7,223	7,223	0	0	0	0	0	7,223	0	0	0	186	09/30/2045
67097@-AA-9	OCHSNER		08/15/2023	Redemption		7,724	7,724	7,724	7,724	0	0	0	0	0	7,724	0	0	0	227	09/30/2045
67097@-AA-9	OCHSNER		08/15/2023	Redemption		7,250	7,250	7,250	7,250	0	0	0	0	0	7,250	0	0	0	213	09/30/2045
67097@-AA-9	OCHSNER		09/15/2023	Redemption		7,752	7,752	7,752	7,752	0	0	0	0	0	7,752	0	0	0	256	09/30/2045
67097@-AA-9	OCHSNER		09/15/2023	Redemption		7,276	7,276	7,276	7,276	0	0	0	0	0	7,276	0	0	0	241	09/30/2045

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
670978-AA-9	OCHSNER		10/15/2023	Redemption		8,928	8,928	8,928	8,928	0	0	0	0	0	8,928	0	0	0	328	09/30/2045
670978-AA-9	OCHSNER		10/15/2023	Redemption		8,380	8,380	8,380	8,380	0	0	0	0	0	8,380	0	0	0	308	09/30/2045
670978-AA-9	OCHSNER		11/15/2023	Redemption		8,961	8,961	8,961	8,961	0	0	0	0	0	8,961	0	0	0	362	09/30/2045
670978-AA-9	OCHSNER		11/15/2023	Redemption		8,411	8,411	8,411	8,411	0	0	0	0	0	8,411	0	0	0	340	09/30/2045
670978-AA-9	OCHSNER		12/15/2023	Redemption		8,994	8,994	8,994	8,994	0	0	0	0	0	8,994	0	0	0	396	09/30/2045
670978-AA-9	OCHSNER		12/15/2023	Redemption		8,442	8,442	8,442	8,442	0	0	0	0	0	8,442	0	0	0	372	09/30/2045
67103H-AD-9	O'REILLY AUTOMOTIVE		06/15/2023	Maturity		2,870,000	2,870,000	2,892,616	2,875,346	0	(5,346)	0	(5,346)	0	2,870,000	0	0	0	55,248	06/15/2023
67116*-AA-8	ORCC ORCC LOAN FINANCING II		04/04/2023	DIRECT		32,000,000	32,000,000	32,000,000	32,000,000	0	0	0	0	0	32,000,000	0	0	0	1,060,542	04/14/2029
67118A-AA-3	OPG 21-PORT-A		04/15/2023	Paydown		32,286	32,286	32,018	32,286	0	0	0	0	0	32,286	0	0	0	542	10/15/2036
67118A-AA-3	OPG 21-PORT-A		11/15/2023	Paydown		12,380	12,380	12,277	12,380	0	0	0	0	0	12,380	0	0	0	632	10/15/2036
674599-DR-3	OCCIDENTAL PETROLEUM		02/16/2023	ATHENE ANNUITY & LIFE		5,198,115	5,000,000	6,079,791	5,714,390	0	(15,010)	0	(15,010)	0	5,699,380	0	(501,265)	(501,265)	90,368	05/15/2028
677050-AG-1	OGLETHORPE POWER		12/27/2023	ATHENE ANNUITY & LIFE		2,078,777	2,000,000	2,414,463	2,343,414	0	(13,874)	0	(13,874)	0	2,329,540	0	(250,763)	(250,763)	137,511	11/01/2039
67773#-AE-0	OHIO VALLEY ELECTRIC		06/15/2023	Redemption		172,951	172,951	172,951	172,951	0	0	0	0	0	172,951	0	0	0	5,102	02/15/2026
67773#-AE-0	OHIO VALLEY ELECTRIC		06/15/2023	Redemption		172,951	172,951	172,951	172,951	0	0	0	0	0	172,951	0	0	0	5,102	02/15/2026
67773#-AE-0	OHIO VALLEY ELECTRIC		12/15/2023	Redemption		178,053	178,053	178,053	178,053	0	0	0	0	0	178,053	0	0	0	10,505	02/15/2026
67773#-AE-0	OHIO VALLEY ELECTRIC		12/15/2023	Redemption		178,053	178,053	178,053	178,053	0	0	0	0	0	178,053	0	0	0	10,505	02/15/2026
67773#-AF-7	OHIO VALLEY ELECTRIC		06/15/2023	Redemption		43,557	43,557	43,557	43,557	0	0	0	0	0	43,557	0	0	0	1,285	02/15/2026
67773#-AF-7	OHIO VALLEY ELECTRIC		06/15/2023	Redemption		43,557	43,557	43,557	43,557	0	0	0	0	0	43,557	0	0	0	1,285	02/15/2026
67773#-AF-7	OHIO VALLEY ELECTRIC		12/15/2023	Redemption		44,842	44,842	44,842	44,842	0	0	0	0	0	44,842	0	0	0	2,646	02/15/2026
67773#-AF-7	OHIO VALLEY ELECTRIC		12/15/2023	Redemption		44,842	44,842	44,842	44,842	0	0	0	0	0	44,842	0	0	0	2,646	02/15/2026
67773#-AG-5	OHIO VALLEY ELECTRIC		06/15/2023	Redemption		43,903	43,903	43,903	43,903	0	0	0	0	0	43,903	0	0	0	1,295	02/15/2026
67773#-AG-5	OHIO VALLEY ELECTRIC		06/15/2023	Redemption		43,903	43,903	43,903	43,903	0	0	0	0	0	43,903	0	0	0	1,295	02/15/2026
67773#-AG-5	OHIO VALLEY ELECTRIC		12/15/2023	Redemption		45,198	45,198	45,198	45,198	0	0	0	0	0	45,198	0	0	0	2,667	02/15/2026
67773#-AG-5	OHIO VALLEY ELECTRIC		12/15/2023	Redemption		45,198	45,198	45,198	45,198	0	0	0	0	0	45,198	0	0	0	2,667	02/15/2026
67773#-AJ-9	OHIO VALLEY ELECTRIC		04/15/2023	Redemption		398,734	398,734	398,734	398,734	0	0	0	0	0	398,734	0	0	0	13,378	02/15/2026
67773#-AJ-9	OHIO VALLEY ELECTRIC		10/15/2023	Redemption		412,111	412,111	412,111	412,111	0	0	0	0	0	412,111	0	0	0	27,653	02/15/2026
67773#-AK-6	OHIO VALLEY ELECTRIC		04/15/2023	Redemption		393,135	393,135	393,135	393,135	0	0	0	0	0	393,135	0	0	0	13,190	02/15/2026
67773#-AK-6	OHIO VALLEY ELECTRIC		10/15/2023	Redemption		406,325	406,325	406,325	406,325	0	0	0	0	0	406,325	0	0	0	27,264	02/15/2026
679574-A*-4	OLD DOMINION ELECTRIC		12/01/2023	Redemption		76,674	76,674	84,645	83,438	0	(6,764)	0	(6,764)	0	76,674	0	0	0	3,703	12/01/2040
679574-A*-4	OLD DOMINION ELECTRIC		12/01/2023	Redemption		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	24,150	12/01/2040
679574-A*-4	OLD DOMINION ELECTRIC		12/01/2023	Redemption		190,000	190,000	190,000	190,000	0	0	0	0	0	190,000	0	0	0	9,732	12/01/2040
679574-C@-0	OLD DOMINION ELECTRIC		12/01/2023	Redemption		650,000	650,000	650,000	650,000	0	0	0	0	0	650,000	0	0	0	21,645	12/01/2037
68217F-AA-0	OMNICOM GROUP		12/11/2023	GOLDMAN SACHS		6,713,490	7,000,000	6,993,490	6,997,349	0	687	0	687	0	6,998,036	0	(284,546)	(284,546)	292,600	04/15/2026
682680-AR-4	ONEOK		06/01/2023	Call 100.0000		2,600,000	2,600,000	2,561,572	2,595,419	0	2,051	0	2,051	0	2,597,470	0	2,530	2,530	146,250	09/01/2023
682680-AR-4	ONEOK		06/01/2023	Call 100.0000		2,577,000	2,577,000	2,538,912	2,572,460	0	2,033	0	2,033	0	2,574,493	0	2,507	2,507	144,956	09/01/2023
682680-BB-8	ONEOK		12/11/2023	GOLDMAN SACHS		4,349,800	5,000,000	4,994,850	4,996,005	0	455	0	455	0	4,996,461	0	(646,661)	(646,661)	192,889	03/15/2030
682680-BE-2	ONEOK		11/16/2023	WELLS FARGO		813,496	800,000	811,976	811,887	0	(1,124)	0	(1,124)	0	810,763	0	2,733	2,733	68,439	01/15/2031
682680-BG-7	ONEOK		11/13/2023	WELLS FARGO		848,033	861,000	860,303	860,237	0	112	0	112	0	860,349	0	(12,315)	(12,315)	52,083	11/15/2032
68389X-AH-8	ORACLE		12/14/2023	ATHENE ANNUITY & LIFE		4,231,014	4,000,000	6,080,341	5,864,870	0	(87,170)	0	(87,170)	0	5,777,700	0	(1,546,686)	(1,546,686)	351,167	07/08/2039
68389X-BT-1	ORACLE		04/24/2023	ATHENE ANNUITY & LIFE		796,928	800,000	795,153	796,437	0	491	0	491	0	796,928	0	0	0	11,278	04/01/2025
68389X-BW-4	ORACLE		02/06/2023	BARCLAYS CAPITAL		393,390	500,000	440,205	442,086	0	232	0	232	0	442,319	0	(48,929)	(48,929)	6,350	04/01/2040
68504L-AA-9	ONGLT 2016-A A		01/08/2023	Paydown		27,011	27,011	27,008	27,008	0	3	0	3	0	27,011	0	0	0	59	03/08/2029
68504L-AA-9	ONGLT 2016-A A		02/08/2023	Paydown		25,614	25,614	25,611	25,611	0	3	0	3	0	25,614	0	0	0	111	03/08/2029
68504L-AA-9	ONGLT 2016-A A		03/08/2023	Paydown		27,377	27,377	27,374	27,374	0	3	0	3	0	27,377	0	0	0	179	03/08/2029
68504L-AA-9	ONGLT 2016-A A		04/08/2023	Paydown		27,420	27,420	27,417	27,417	0	3	0	3	0	27,420	0	0	0	239	03/08/2029
68504L-AA-9	ONGLT 2016-A A		05/08/2023	Paydown		25,228	25,228	25,225	25,225	0	3	0	3	0	25,228	0	0	0	274	03/08/2029
68504L-AA-9	ONGLT 2016-A A		06/08/2023	Paydown		26,651	26,651	26,648	26,648	0	3	0	3	0	26,651	0	0	0	348	03/08/2029
68504L-AA-9	ONGLT 2016-A A		07/08/2023	Paydown		24,866	24,866	24,863	24,863	0	3	0	3	0	24,866	0	0	0	379	03/08/2029
68504L-AA-9	ONGLT 2016-A A		08/08/2023	Paydown		22,119	22,119	22,116	22,116	0	3	0	3	0	22,119	0	0	0	385	03/08/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
68504L-AA-9	ONGLT 2016-A A		09/08/2023	Paydown		23,955	23,955	23,952	23,952	0	3	0	3	0	23,955	0	0	0	469	03/08/2029
68504L-AA-9	ONGLT 2016-A A		10/08/2023	Paydown		20,466	20,466	20,464	20,464	0	2	0	2	0	20,466	0	0	0	445	03/08/2029
68504L-AA-9	ONGLT 2016-A A		11/08/2023	Paydown		23,250	23,250	23,247	23,247	0	3	0	3	0	23,250	0	0	0	556	03/08/2029
68504L-AA-9	ONGLT 2016-A A		12/08/2023	Paydown		18,955	18,955	18,953	18,953	0	2	0	2	0	18,955	0	0	0	495	03/08/2029
68504L-AB-7	ONGLT 2016-A B		01/08/2023	Paydown		7,833	7,833	7,758	7,758	0	75	0	75	0	7,833	0	0	0	19	03/08/2029
68504L-AB-7	ONGLT 2016-A B		02/08/2023	Paydown		7,428	7,428	7,357	7,357	0	71	0	71	0	7,428	0	0	0	36	03/08/2029
68504L-AB-7	ONGLT 2016-A B		03/08/2023	Paydown		7,939	7,939	7,863	7,863	0	76	0	76	0	7,939	0	0	0	58	03/08/2029
68504L-AB-7	ONGLT 2016-A B		04/08/2023	Paydown		7,952	7,952	7,875	7,875	0	76	0	76	0	7,952	0	0	0	77	03/08/2029
68504L-AB-7	ONGLT 2016-A B		05/08/2023	Paydown		7,316	7,316	7,246	7,246	0	70	0	70	0	7,316	0	0	0	89	03/08/2029
68504L-AB-7	ONGLT 2016-A B		06/08/2023	Paydown		7,729	7,729	7,655	7,655	0	74	0	74	0	7,729	0	0	0	112	03/08/2029
68504L-AB-7	ONGLT 2016-A B		07/08/2023	Paydown		7,211	7,211	7,142	7,142	0	69	0	69	0	7,211	0	0	0	122	03/08/2029
68504L-AB-7	ONGLT 2016-A B		08/08/2023	Paydown		6,414	6,414	6,353	6,353	0	62	0	62	0	6,414	0	0	0	124	03/08/2029
68504L-AB-7	ONGLT 2016-A B		09/08/2023	Paydown		6,947	6,947	6,880	6,880	0	67	0	67	0	6,947	0	0	0	152	03/08/2029
68504L-AB-7	ONGLT 2016-A B		10/08/2023	Paydown		5,935	5,935	5,878	5,878	0	57	0	57	0	5,935	0	0	0	144	03/08/2029
68504L-AB-7	ONGLT 2016-A B		11/08/2023	Paydown		6,742	6,742	6,678	6,678	0	65	0	65	0	6,742	0	0	0	180	03/08/2029
68504L-AB-7	ONGLT 2016-A B		12/08/2023	Paydown		5,497	5,497	5,444	5,444	0	53	0	53	0	5,497	0	0	0	160	03/08/2029
68504U-AB-7	ONGLT 2019-A B		01/09/2023	ATHENE ANNUITY & LIFE		1,247,591	1,289,906	1,289,733	1,289,761	0	2	0	2	0	1,289,763	0	(42,171)	(42,171)	0	04/09/2038
68504U-AB-7	ONGLT 2019-A B		01/09/2023	Paydown		50,110	50,110	50,103	50,104	0	6	0	6	0	50,110	0	0	0	3,752	04/09/2038
68504U-AC-5	ONGLT 2019-A C		01/09/2023	ATHENE ANNUITY & LIFE		1,283,448	1,353,514	1,265,852	1,298,412	0	859	0	859	0	1,299,272	0	(15,823)	(15,823)	0	04/09/2038
68504U-AC-5	ONGLT 2019-A C		01/09/2023	Paydown		63,097	63,097	63,096	63,096	0	1	0	1	0	63,097	0	0	0	190	04/09/2038
68504U-AC-5	ONGLT 2019-A C		01/09/2023	Paydown		52,581	52,581	49,176	50,440	0	2,141	0	2,141	0	52,581	0	0	0	4,230	04/09/2038
68504U-AC-5	ONGLT 2019-A C		02/09/2023	Paydown		45,229	45,229	45,228	45,228	0	1	0	1	0	45,229	0	0	0	272	04/09/2038
68504U-AC-5	ONGLT 2019-A C		03/09/2023	Paydown		43,254	43,254	43,253	43,253	0	1	0	1	0	43,254	0	0	0	390	04/09/2038
68504U-AC-5	ONGLT 2019-A C		04/09/2023	Paydown		51,138	51,138	51,137	51,137	0	1	0	1	0	51,138	0	0	0	615	04/09/2038
68504U-AC-5	ONGLT 2019-A C		05/09/2023	Paydown		43,310	43,310	43,309	43,309	0	1	0	1	0	43,310	0	0	0	651	04/09/2038
68504U-AC-5	ONGLT 2019-A C		06/09/2023	Paydown		50,352	50,352	50,351	50,351	0	1	0	1	0	50,352	0	0	0	909	04/09/2038
68504U-AC-5	ONGLT 2019-A C		07/09/2023	Paydown		48,275	48,275	48,274	48,274	0	1	0	1	0	48,275	0	0	0	1,017	04/09/2038
68504U-AC-5	ONGLT 2019-A C		08/09/2023	Paydown		50,642	50,642	50,641	50,641	0	1	0	1	0	50,642	0	0	0	1,219	04/09/2038
68504U-AC-5	ONGLT 2019-A C		09/09/2023	Paydown		43,363	43,363	43,362	43,362	0	1	0	1	0	43,363	0	0	0	1,174	04/09/2038
68504U-AC-5	ONGLT 2019-A C		10/09/2023	Paydown		36,125	36,125	36,124	36,124	0	1	0	1	0	36,125	0	0	0	1,087	04/09/2038
68504U-AC-5	ONGLT 2019-A C		11/09/2023	Paydown		38,777	38,777	38,776	38,776	0	1	0	1	0	38,777	0	0	0	1,283	04/09/2038
68504U-AC-5	ONGLT 2019-A C		12/09/2023	Paydown		41,287	41,287	41,286	41,286	0	1	0	1	0	41,287	0	0	0	1,491	04/09/2038
68622T-AA-9	ORGANON FINANCE 1 LLC		05/01/2023	WELLS FARGO		175,243	191,000	191,000	191,000	0	0	0	0	0	191,000	0	(15,758)	(15,758)	4,005	04/30/2028
68622T-AA-9	ORGANON FINANCE 1 LLC		05/01/2023	WELLS FARGO		363,330	396,000	396,000	396,000	0	0	0	0	0	396,000	0	(32,670)	(32,670)	8,304	04/30/2028
68622T-AA-9	ORGANON FINANCE 1 LLC		05/02/2023	WELLS FARGO		91,500	100,000	102,100	101,737	0	(98)	0	(98)	0	101,639	0	(10,139)	(10,139)	2,108	04/30/2028
68622T-AA-9	ORGANON FINANCE 1 LLC		05/02/2023	WELLS FARGO		189,405	207,000	212,175	211,282	0	(243)	0	(243)	0	211,039	0	(21,634)	(21,634)	4,364	04/30/2028
68651*-AA-7	ORLANDO FUEL FACILITIES		01/01/2023	Redemption		26,943	26,943	26,943	26,943	0	0	0	0	0	26,943	0	0	0	103	07/01/2037
68651*-AA-7	ORLANDO FUEL FACILITIES		02/01/2023	Redemption		27,045	27,045	27,045	27,045	0	0	0	0	0	27,045	0	0	0	206	07/01/2037
68651*-AA-7	ORLANDO FUEL FACILITIES		03/01/2023	Redemption		27,148	27,148	27,148	27,148	0	0	0	0	0	27,148	0	0	0	310	07/01/2037
68651*-AA-7	ORLANDO FUEL FACILITIES		04/01/2023	Redemption		27,252	27,252	27,252	27,252	0	0	0	0	0	27,252	0	0	0	415	07/01/2037
68651*-AA-7	ORLANDO FUEL FACILITIES		05/01/2023	Redemption		27,356	27,356	27,356	27,356	0	0	0	0	0	27,356	0	0	0	521	07/01/2037
68651*-AA-7	ORLANDO FUEL FACILITIES		06/01/2023	Redemption		27,460	27,460	27,460	27,460	0	0	0	0	0	27,460	0	0	0	627	07/01/2037
68651*-AA-7	ORLANDO FUEL FACILITIES		07/01/2023	Redemption		27,564	27,564	27,564	27,564	0	0	0	0	0	27,564	0	0	0	735	07/01/2037
68651*-AA-7	ORLANDO FUEL FACILITIES		08/01/2023	Redemption		27,669	27,669	27,669	27,669	0	0	0	0	0	27,669	0	0	0	843	07/01/2037
68651*-AA-7	ORLANDO FUEL FACILITIES		09/01/2023	Redemption		27,775	27,775	27,775	27,775	0	0	0	0	0	27,775	0	0	0	952	07/01/2037
68651*-AA-7	ORLANDO FUEL FACILITIES		10/01/2023	Redemption		27,880	27,880	27,880	27,880	0	0	0	0	0	27,880	0	0	0	1,062	07/01/2037
68651*-AA-7	ORLANDO FUEL FACILITIES		11/01/2023	Redemption		27,987	27,987	27,987	27,987	0	0	0	0	0	27,987	0	0	0	1,172	07/01/2037
68651*-AA-7	ORLANDO FUEL FACILITIES		12/01/2023	Redemption		28,093	28,093	28,093	28,093	0	0	0	0	0	28,093	0	0	0	1,284	07/01/2037
68651*-AB-5	ORLANDO FUEL FACILITIES		01/01/2023	Redemption		90,231	90,231	90,231	90,231	0	0	0	0	0	90,231	0	0	0	282	12/01/2038

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
68651*-AB-5	ORLANDO FUEL FACILITIES		01/10/2023	Redemption		90,231	90,231	90,231	90,231	0	0	0	0	0	90,231	0	0	0	282	12/01/2038
68651*-AB-5	ORLANDO FUEL FACILITIES		02/01/2023	Redemption		90,513	90,513	90,513	90,513	0	0	0	0	0	90,513	0	0	0	566	12/01/2038
68651*-AB-5	ORLANDO FUEL FACILITIES		02/01/2023	Redemption		90,513	90,513	90,513	90,513	0	0	0	0	0	90,513	0	0	0	566	12/01/2038
68651*-AB-5	ORLANDO FUEL FACILITIES		03/01/2023	Redemption		90,796	90,796	90,796	90,796	0	0	0	0	0	90,796	0	0	0	851	12/01/2038
68651*-AB-5	ORLANDO FUEL FACILITIES		03/01/2023	Redemption		90,796	90,796	90,796	90,796	0	0	0	0	0	90,796	0	0	0	851	12/01/2038
68651*-AB-5	ORLANDO FUEL FACILITIES		04/01/2023	Redemption		91,079	91,079	91,079	91,079	0	0	0	0	0	91,079	0	0	0	1,138	12/01/2038
68651*-AB-5	ORLANDO FUEL FACILITIES		04/01/2023	Redemption		91,079	91,079	91,079	91,079	0	0	0	0	0	91,079	0	0	0	1,138	12/01/2038
68651*-AB-5	ORLANDO FUEL FACILITIES		05/01/2023	Redemption		91,364	91,364	91,364	91,364	0	0	0	0	0	91,364	0	0	0	1,428	12/01/2038
68651*-AB-5	ORLANDO FUEL FACILITIES		05/01/2023	Redemption		91,364	91,364	91,364	91,364	0	0	0	0	0	91,364	0	0	0	1,428	12/01/2038
68651*-AB-5	ORLANDO FUEL FACILITIES		06/01/2023	Redemption		91,649	91,649	91,649	91,649	0	0	0	0	0	91,649	0	0	0	1,718	12/01/2038
68651*-AB-5	ORLANDO FUEL FACILITIES		06/01/2023	Redemption		91,649	91,649	91,649	91,649	0	0	0	0	0	91,649	0	0	0	1,718	12/01/2038
68651*-AB-5	ORLANDO FUEL FACILITIES		07/01/2023	Redemption		91,936	91,936	91,936	91,936	0	0	0	0	0	91,936	0	0	0	2,011	12/01/2038
68651*-AB-5	ORLANDO FUEL FACILITIES		07/01/2023	Redemption		91,936	91,936	91,936	91,936	0	0	0	0	0	91,936	0	0	0	2,011	12/01/2038
68651*-AB-5	ORLANDO FUEL FACILITIES		08/01/2023	Redemption		92,223	92,223	92,223	92,223	0	0	0	0	0	92,223	0	0	0	2,306	12/01/2038
68651*-AB-5	ORLANDO FUEL FACILITIES		08/01/2023	Redemption		92,223	92,223	92,223	92,223	0	0	0	0	0	92,223	0	0	0	2,306	12/01/2038
68651*-AB-5	ORLANDO FUEL FACILITIES		09/01/2023	Redemption		92,511	92,511	92,511	92,511	0	0	0	0	0	92,511	0	0	0	2,602	12/01/2038
68651*-AB-5	ORLANDO FUEL FACILITIES		09/01/2023	Redemption		92,511	92,511	92,511	92,511	0	0	0	0	0	92,511	0	0	0	2,602	12/01/2038
68651*-AB-5	ORLANDO FUEL FACILITIES		10/01/2023	Redemption		92,800	92,800	92,800	92,800	0	0	0	0	0	92,800	0	0	0	2,900	12/01/2038
68651*-AB-5	ORLANDO FUEL FACILITIES		10/01/2023	Redemption		92,800	92,800	92,800	92,800	0	0	0	0	0	92,800	0	0	0	2,900	12/01/2038
68651*-AB-5	ORLANDO FUEL FACILITIES		11/01/2023	Redemption		93,090	93,090	93,090	93,090	0	0	0	0	0	93,090	0	0	0	3,200	12/01/2038
68651*-AB-5	ORLANDO FUEL FACILITIES		11/01/2023	Redemption		93,090	93,090	93,090	93,090	0	0	0	0	0	93,090	0	0	0	3,200	12/01/2038
68651*-AB-5	ORLANDO FUEL FACILITIES		12/01/2023	Redemption		93,381	93,381	93,381	93,381	0	0	0	0	0	93,381	0	0	0	3,502	12/01/2038
68651*-AB-5	ORLANDO FUEL FACILITIES		12/01/2023	Redemption		93,381	93,381	93,381	93,381	0	0	0	0	0	93,381	0	0	0	3,502	12/01/2038
686514-AN-0	ORLANDO HEALTH		12/14/2023	ATHENE ANNUITY & LIFE		1,220,507	1,600,000	1,605,408	1,604,977	0	(171)	0	(171)	0	1,604,806	0	(384,300)	(384,300)	66,913	10/01/2042
688225-AH-4	OSHKOSH		12/11/2023	GOLDMAN SACHS		4,397,180	4,977,000	4,958,286	4,962,906	0	1,662	0	1,662	0	4,964,568	0	(567,388)	(567,388)	198,002	03/01/2030
688239-AF-9	OSHKOSH		09/08/2023	GOLDMAN SACHS		13,520,360	14,000,000	13,975,280	13,984,679	0	1,560	0	1,560	0	13,986,240	0	(465,880)	(465,880)	531,300	05/15/2028
688239-AF-9	OSHKOSH		09/08/2023	GOLDMAN SACHS		1,931,480	2,000,000	1,993,040	1,995,762	0	461	0	461	0	1,996,223	0	(64,743)	(64,743)	75,900	05/15/2028
690732-AG-7	OWENS & MINOR INC		09/11/2023	UBS WARBURG		779,760	864,000	833,844	833,968	0	2,152	0	2,152	0	836,120	0	(56,360)	(56,360)	54,378	04/01/2030
690742-AF-8	OWENS CORNING		05/12/2023	MIZUHO SECURITIES USA		10,235,916	10,646,000	10,579,112	10,614,636	0	2,934	0	2,934	0	10,617,570	0	(381,654)	(381,654)	272,478	08/15/2026
690742-AJ-0	OWENS CORNING		12/18/2023	JANE STREET ES		4,722,550	5,000,000	4,989,350	4,992,326	0	952	0	952	0	4,993,279	0	(270,729)	(270,729)	266,076	08/15/2029
69121D-AA-8	OWL ROCK CORP II		12/15/2023	Call 100.0000		3,110,000	3,110,000	3,166,602	3,149,198	0	(20,237)	0	(20,237)	0	3,128,961	0	(18,961)	(18,961)	151,429	11/26/2024
69145A-AC-2	OXFIN 2019-1A B		01/15/2023	Paydown		10,322	10,322	10,366	10,335	0	(13)	0	(13)	0	10,322	0	0	0	47	02/15/2027
69145A-AC-2	OXFIN 2019-1A B		04/15/2023	Paydown		40,901	40,901	41,077	40,954	0	(53)	0	(53)	0	40,901	0	0	0	741	02/15/2027
69145A-AC-2	OXFIN 2019-1A B		05/15/2023	Paydown		41,323	41,323	41,501	41,376	0	(53)	0	(53)	0	41,323	0	0	0	936	02/15/2027
69145A-AC-2	OXFIN 2019-1A B		06/15/2023	Paydown		43,072	43,072	43,257	43,127	0	(55)	0	(55)	0	43,072	0	0	0	1,171	02/15/2027
69145A-AC-2	OXFIN 2019-1A B		07/15/2023	Paydown		19,413	19,413	19,497	19,439	0	(25)	0	(25)	0	19,413	0	0	0	616	02/15/2027
69145A-AC-2	OXFIN 2019-1A B		08/15/2023	Paydown		30,900	30,900	31,033	30,939	0	(40)	0	(40)	0	30,900	0	0	0	1,120	02/15/2027
69145A-AC-2	OXFIN 2019-1A B		09/15/2023	Paydown		2,020	2,020	2,028	2,022	0	(3)	0	(3)	0	2,020	0	0	0	82	02/15/2027
69145A-AC-2	OXFIN 2019-1A B		10/15/2023	Paydown		2,196	2,196	2,206	2,199	0	(3)	0	(3)	0	2,196	0	0	0	100	02/15/2027
69145A-AC-2	OXFIN 2019-1A B		11/15/2023	Paydown		32,420	32,420	32,560	32,462	0	(42)	0	(42)	0	32,420	0	0	0	1,616	02/15/2027
69145A-AC-2	OXFIN 2019-1A B		12/15/2023	Paydown		21,925	21,925	22,020	21,954	0	(28)	0	(28)	0	21,925	0	0	0	1,192	02/15/2027
69145A-AC-2	OXFIN 2019-1A B		12/15/2023	Redemption		115,877	115,877	116,375	116,026	0	(149)	0	(149)	0	115,877	0	0	0	6,301	02/15/2027
69327R-AJ-0	PDC ENERGY		04/24/2023	ATHENE ANNUITY & LIFE		4,056,909	4,000,000	4,164,500	4,073,225	0	(16,315)	0	(16,315)	0	4,056,909	0	0	0	101,583	05/15/2026
693342-AA-5	PG&E WILDFIRE RECOVERY		06/01/2023	Redemption		56,879	56,879	56,878	56,877	0	2	0	2	0	56,879	0	0	0	1,022	06/01/2030
693342-AA-5	PG&E WILDFIRE RECOVERY		12/01/2023	Redemption		58,011	58,011	58,009	58,009	0	2	0	2	0	58,011	0	0	0	2,085	06/01/2030
69346M-AD-1	PNMSR 2021-FT1 A		03/08/2023	ATHENE ANNUITY & LIFE		46,901,819	48,750,000	48,750,000	48,750,000	0	0	0	0	0	48,750,000	0	(1,848,181)	(1,848,181)	718,411	03/25/2026
69346Y-A*-4	PK AIRFINANCE PAF_20		04/20/2023	Paydown		2,402,775	2,402,775	2,237,553	2,326,197	0	76,578	0	76,578	0	2,402,775	0	0	0	78,823	01/20/2035
69346Y-A*-4	PK AIRFINANCE PAF_20		05/17/2023	ATHENE ANNUITY & LIFE		34,271,497	34,221,226	30,464,525	32,480,047	0	30,309	0	30,309	0	32,510,356	0	1,761,140	1,761,140	1,289,467	01/20/2035
69346Y-A*-4	PK AIRFINANCE PAF_20		06/21/2023	Redemption		441,834	441,834	441,834	441,834	0	0	0	0	0	441,834	0	0	0	311,578	01/20/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
69346Y-A*-4	PK AIRFINANCE PAF_20		06/30/2023	Redemption		398,615	398,615	398,615	398,615	0	0	0	0	0	398,615	0	0	0	129,507	01/20/2035
69346Y-A*-4	PK AIRFINANCE PAF_20		07/27/2023	Redemption		1,026,765	1,026,765	1,026,765	1,026,765	0	0	0	0	0	1,026,765	0	0	0	40,102	01/20/2035
69346Y-A*-4	PK AIRFINANCE PAF_20		08/22/2023	Redemption		649,540	649,540	649,540	649,540	0	0	0	0	0	649,540	0	0	0	29,779	01/20/2035
69346Y-A*-4	PK AIRFINANCE PAF_20		09/20/2023	Redemption		961,028	961,028	961,028	961,028	0	0	0	0	0	961,028	0	0	0	50,193	01/20/2035
69346Y-A*-4	PK AIRFINANCE PAF_20		10/20/2023	Paydown		1,567,514	1,567,514	1,567,514	1,567,514	0	0	0	0	0	1,567,514	0	0	0	91,916	01/20/2035
69346Y-A*-4	PK AIRFINANCE PAF_20		11/20/2023	Paydown		1,365,739	1,365,739	1,365,739	1,365,739	0	0	0	0	0	1,365,739	0	0	0	89,317	01/20/2035
69346Y-A*-4	PK AIRFINANCE PAF_20		12/20/2023	Paydown		1,289,281	1,289,281	1,289,281	1,289,281	0	0	0	0	0	1,289,281	0	0	0	92,823	01/20/2035
69346Y-A@-2	PK AIRFINANCE 2020 A-F		04/20/2023	Paydown		7,028,899	7,028,899	6,677,454	7,022,416	0	6,484	0	6,484	0	7,028,899	0	0	0	201,789	01/20/2035
69346Y-A@-2	PK AIRFINANCE 2020 A-F		05/10/2023	ATHENE ANNUITY & LIFE		101,962,063	101,812,500	96,721,875	101,718,585	0	93,915	0	93,915	0	101,812,500	0	149,563	149,563	3,290,560	01/20/2035
69346Y-A@-2	PK AIRFINANCE 2020 A-F		06/20/2023	Redemption		1,172,784	1,172,784	1,114,145	1,171,702	0	1,082	0	1,082	0	1,172,784	0	0	0	763,546	01/20/2035
69346Y-A@-2	PK AIRFINANCE 2020 A-F		06/21/2023	Redemption		1,058,065	1,058,065	1,005,161	1,057,089	0	976	0	976	0	1,058,065	0	0	0	339,424	01/20/2035
69346Y-A@-2	PK AIRFINANCE 2020 A-F		07/20/2023	Paydown		2,725,396	2,725,396	2,589,127	2,722,882	0	2,514	0	2,514	0	2,725,396	0	0	0	93,573	01/20/2035
69346Y-A@-2	PK AIRFINANCE 2020 A-F		08/20/2023	Redemption		1,724,108	1,724,108	1,637,903	1,722,518	0	1,590	0	1,590	0	1,724,108	0	0	0	393,418	01/20/2035
69346Y-A@-2	PK AIRFINANCE 2020 A-F		09/20/2023	Redemption		2,550,905	2,550,905	2,423,360	2,548,552	0	2,353	0	2,353	0	2,550,905	0	0	0	390,733	01/20/2035
69346Y-A@-2	PK AIRFINANCE 2020 A-F		10/20/2023	Paydown		4,160,785	4,160,785	3,952,746	4,156,947	0	3,838	0	3,838	0	4,160,785	0	0	0	167,427	01/20/2035
69346Y-A@-2	PK AIRFINANCE 2020 A-F		11/20/2023	Paydown		3,625,153	3,625,153	3,443,895	3,621,809	0	3,344	0	3,344	0	3,625,153	0	0	0	168,279	01/20/2035
69346Y-A@-2	PK AIRFINANCE 2020 A-F		12/20/2023	Paydown		3,422,206	3,422,206	3,251,096	3,419,049	0	3,157	0	3,157	0	3,422,206	0	0	0	179,327	01/20/2035
69379@-AA-4	PT EDISON DC		01/15/2023	Redemption		243,271	243,271	264,950	256,048	0	(12,777)	0	(12,777)	0	243,271	0	0	0	1,365	12/15/2028
69379@-AA-4	PT EDISON DC		02/15/2023	Redemption		244,635	244,635	266,436	257,484	0	(12,849)	0	(12,849)	0	244,635	0	0	0	2,744	12/15/2028
69379@-AA-4	PT EDISON DC		03/15/2023	Redemption		246,007	246,007	267,931	258,928	0	(12,921)	0	(12,921)	0	246,007	0	0	0	4,140	12/15/2028
69379@-AA-4	PT EDISON DC		04/15/2023	Redemption		247,387	247,387	269,434	260,381	0	(12,994)	0	(12,994)	0	247,387	0	0	0	5,551	12/15/2028
69379@-AA-4	PT EDISON DC		05/15/2023	Redemption		248,775	248,775	270,945	261,841	0	(13,066)	0	(13,066)	0	248,775	0	0	0	6,977	12/15/2028
69379@-AA-4	PT EDISON DC		06/15/2023	Redemption		250,170	250,170	272,465	263,310	0	(13,140)	0	(13,140)	0	250,170	0	0	0	8,420	12/15/2028
69379@-AA-4	PT EDISON DC		07/15/2023	Redemption		251,574	251,574	273,993	264,787	0	(13,213)	0	(13,213)	0	251,574	0	0	0	9,878	12/15/2028
69379@-AA-4	PT EDISON DC		08/15/2023	Redemption		252,985	252,985	275,530	266,272	0	(13,288)	0	(13,288)	0	252,985	0	0	0	11,352	12/15/2028
69379@-AA-4	PT EDISON DC		09/15/2023	Redemption		254,404	254,404	277,075	267,766	0	(13,362)	0	(13,362)	0	254,404	0	0	0	12,843	12/15/2028
69379@-AA-4	PT EDISON DC		10/15/2023	Redemption		255,831	255,831	278,629	269,268	0	(13,437)	0	(13,437)	0	255,831	0	0	0	14,350	12/15/2028
69379@-AA-4	PT EDISON DC		11/15/2023	Redemption		257,266	257,266	280,192	270,778	0	(13,512)	0	(13,512)	0	257,266	0	0	0	15,874	12/15/2028
69379@-AA-4	PT EDISON DC		12/15/2023	Redemption		267,365	267,365	291,192	281,408	0	(14,043)	0	(14,043)	0	267,365	0	0	0	17,996	12/15/2028
69410P-AA-1	CPACE 2021-1 A		01/10/2023	Paydown		12,453	12,453	12,452	12,453	0	0	0	0	0	12,453	0	0	0	0	10/10/2059
69410P-AA-1	CPACE 2021-1 A		01/10/2023	Paydown		8,717	8,717	8,717	8,717	0	0	0	0	0	8,717	0	0	0	0	10/10/2059
69410P-AA-1	CPACE 2021-1 A		02/10/2023	Paydown		6,977	6,977	6,976	6,977	0	0	0	0	0	6,977	0	0	0	0	10/10/2059
69410P-AA-1	CPACE 2021-1 A		02/10/2023	Paydown		4,884	4,884	4,883	4,884	0	0	0	0	0	4,884	0	0	0	0	10/10/2059
69410P-AA-1	CPACE 2021-1 A		03/10/2023	Paydown		134,698	134,698	134,689	134,698	0	0	0	0	0	134,698	0	0	0	0	10/10/2059
69410P-AA-1	CPACE 2021-1 A		03/10/2023	Paydown		94,288	94,288	94,282	94,288	0	0	0	0	0	94,288	0	0	0	0	10/10/2059
69410P-AA-1	CPACE 2021-1 A		04/10/2023	Paydown		54,678	54,678	54,674	54,678	0	0	0	0	0	54,678	0	0	0	723	10/10/2059
69410P-AA-1	CPACE 2021-1 A		04/10/2023	Paydown		38,274	38,274	38,272	38,274	0	0	0	0	0	38,274	0	0	0	506	10/10/2059
69410P-AA-1	CPACE 2021-1 A		07/10/2023	Paydown		81,571	81,571	81,566	81,571	0	0	0	0	0	81,571	0	0	0	1,079	10/10/2059
69410P-AA-1	CPACE 2021-1 A		07/10/2023	Paydown		57,100	57,100	57,096	57,100	0	0	0	0	0	57,100	0	0	0	755	10/10/2059
69410P-AA-1	CPACE 2021-1 A		08/01/2023	Paydown		15,897	15,897	15,896	15,897	0	0	0	0	0	15,897	0	0	0	210	10/10/2059
69410P-AA-1	CPACE 2021-1 A		08/10/2023	Paydown		22,711	22,711	22,709	22,711	0	0	0	0	0	22,711	0	0	0	300	10/10/2059
69410P-AA-1	CPACE 2021-1 A		09/11/2023	Redemption		8,739	8,739	8,739	8,739	0	0	0	0	0	8,739	0	0	0	116	10/10/2059
69410P-AA-1	CPACE 2021-1 A		09/11/2023	Redemption		6,117	6,117	6,117	6,117	0	0	0	0	0	6,117	0	0	0	81	10/10/2059
69410P-AA-1	CPACE 2021-1 A		10/10/2023	Paydown		71,610	71,610	71,606	71,610	0	0	0	0	0	71,610	0	0	0	1,894	10/10/2059
69410P-AA-1	CPACE 2021-1 A		10/10/2023	Paydown		50,127	50,127	50,124	50,127	0	0	0	0	0	50,127	0	0	0	1,326	10/10/2059
69410P-AA-1	CPACE 2021-1 A		11/10/2023	Paydown		1,891	1,891	1,891	1,891	0	0	0	0	0	1,891	0	0	0	50	10/10/2059
69410P-AA-1	CPACE 2021-1 A		11/10/2023	Paydown		1,324	1,324	1,323	1,324	0	0	0	0	0	1,324	0	0	0	35	10/10/2059
69410P-AA-1	CPACE 2021-1 A		12/08/2023	TRUIST		5,366,646	6,958,374	6,957,929	6,958,374	0	0	0	0	0	6,958,374	0	(1,591,728)	(1,591,728)	185,048	10/10/2059
69410P-AA-1	CPACE 2021-1 A		12/08/2023	TRUIST		7,666,637	9,940,534	9,939,899	9,940,534	0	0	0	0	0	9,940,534	0	(2,273,897)	(2,273,897)	264,354	10/10/2059

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
69410P-AA-1	CPACE 2021-1 A		12/10/2023	Paydown		9,916	9,916	9,915	9,916	0	0	0	0	0	9,916	0	0	0	262	10/10/2059
69410P-AA-1	CPACE 2021-1 A		12/10/2023	Paydown		14,165	14,165	14,164	14,165	0	0	0	0	0	14,165	0	0	0	375	10/10/2059
694308-JH-1	PACIFIC GAS & ELECTRIC		12/14/2023	ATHENE ANNUITY & LIFE		7,964,746	11,000,000	10,759,281	10,781,195	0	8,692	0	8,692	0	10,789,887	0	(2,825,141)	(2,825,141)	497,108	08/01/2040
694308-JN-8	PACIFIC GAS & ELECTRIC		07/20/2023	MORGAN STANLEY		319,620	400,000	407,632	407,442	0	(90)	0	(90)	0	407,352	0	(87,732)	(87,732)	21,065	07/01/2050
69512E-FR-1	PACIFICORP		07/21/2023	Maturity		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	146,208	07/21/2023
703428-AF-5	PATTERSON DENTAL HOLDINGS		12/08/2023	Maturity		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	261,800	12/08/2023
70478J-AA-2	PEARL MERGER SUB		03/06/2023	JANE STREET ES		18,974	21,000	21,000	21,000	0	0	0	0	0	21,000	0	(2,026)	(2,026)	618	10/01/2028
70478J-AA-2	PEARL MERGER SUB		03/06/2023	CITICORP		9,941	11,000	11,000	11,000	0	0	0	0	0	11,000	0	(1,059)	(1,059)	324	10/01/2028
70478J-AA-2	PEARL MERGER SUB		03/07/2023	SMBC Nikko		15,388	17,000	17,044	17,038	0	(1)	0	(1)	0	17,037	0	(1,648)	(1,648)	504	10/01/2028
70478J-AA-2	PEARL MERGER SUB		03/08/2023	BARCLAYS CAPITAL		47,833	53,000	53,464	53,398	0	(7)	0	(7)	0	53,391	0	(5,559)	(5,559)	1,580	10/01/2028
70478J-AA-2	PEARL MERGER SUB		03/21/2023	MARKET AXESS		26,117	29,000	29,254	29,218	0	(4)	0	(4)	0	29,214	0	(3,096)	(3,096)	935	10/01/2028
70478J-AA-2	PEARL MERGER SUB		03/22/2023	JANE STREET ES		17,142	19,000	19,166	19,143	0	(3)	0	(3)	0	19,140	0	(1,998)	(1,998)	616	10/01/2028
70478J-AA-2	PEARL MERGER SUB		03/22/2023	SMBC Nikko		12,740	14,000	14,123	14,105	0	(2)	0	(2)	0	14,103	0	(1,363)	(1,363)	454	10/01/2028
70478J-AA-2	PEARL MERGER SUB		03/23/2023	MILLENNIUM ADVISORS		12,670	14,000	14,123	14,105	0	(2)	0	(2)	0	14,103	0	(1,433)	(1,433)	462	10/01/2028
70478J-AA-2	PEARL MERGER SUB		03/30/2023	BANK OF AMERICA		71,200	80,000	80,700	80,601	0	(12)	0	(12)	0	80,589	0	(9,389)	(9,389)	2,730	10/01/2028
70478J-AA-2	PEARL MERGER SUB		03/31/2023	BANK OF AMERICA		94,340	106,000	107,311	107,129	0	(29)	0	(29)	0	107,099	0	(12,759)	(12,759)	3,637	10/01/2028
70478J-AA-2	PEARL MERGER SUB		03/31/2023	BANK OF AMERICA		20,470	23,000	23,320	23,276	0	(8)	0	(8)	0	23,269	0	(2,799)	(2,799)	789	10/01/2028
70478J-AA-2	PEARL MERGER SUB		04/04/2023	BANK OF AMERICA		51,620	58,000	51,620	58,696	0	(7)	7,059	(7,066)	0	51,631	0	(11)	(11)	2,012	10/01/2028
70478J-AA-2	PEARL MERGER SUB		05/11/2023	BARCLAYS CAPITAL		43,549	49,000	43,610	49,588	0	71	5,963	(5,892)	0	43,696	0	(147)	(147)	2,058	10/01/2028
705568-AA-7	DUKE ENERGY FLORIDA		01/07/2023	Redemption		37,585	37,585	37,585	37,585	0	0	0	0	0	37,585	0	0	0	188	01/07/2025
705568-AA-7	DUKE ENERGY FLORIDA		02/07/2023	Redemption		37,772	37,772	37,772	37,772	0	0	0	0	0	37,772	0	0	0	377	01/07/2025
705568-AA-7	DUKE ENERGY FLORIDA		03/07/2023	Redemption		37,961	37,961	37,961	37,961	0	0	0	0	0	37,961	0	0	0	568	01/07/2025
705568-AA-7	DUKE ENERGY FLORIDA		04/07/2023	Redemption		38,150	38,150	38,150	38,150	0	0	0	0	0	38,150	0	0	0	762	01/07/2025
705568-AA-7	DUKE ENERGY FLORIDA		05/07/2023	Redemption		38,341	38,341	38,341	38,341	0	0	0	0	0	38,341	0	0	0	957	01/07/2025
705568-AA-7	DUKE ENERGY FLORIDA		06/07/2023	Redemption		38,532	38,532	38,532	38,532	0	0	0	0	0	38,532	0	0	0	1,154	01/07/2025
705568-AA-7	DUKE ENERGY FLORIDA		07/07/2023	Redemption		38,724	38,724	38,724	38,724	0	0	0	0	0	38,724	0	0	0	1,353	01/07/2025
705568-AA-7	DUKE ENERGY FLORIDA		08/07/2023	Redemption		38,918	38,918	38,918	38,918	0	0	0	0	0	38,918	0	0	0	1,554	01/07/2025
705568-AA-7	DUKE ENERGY FLORIDA		09/07/2023	Redemption		39,112	39,112	39,112	39,112	0	0	0	0	0	39,112	0	0	0	1,757	01/07/2025
705568-AA-7	DUKE ENERGY FLORIDA		10/07/2023	Redemption		39,307	39,307	39,307	39,307	0	0	0	0	0	39,307	0	0	0	1,962	01/07/2025
705568-AA-7	DUKE ENERGY FLORIDA		11/07/2023	Redemption		39,503	39,503	39,503	39,503	0	0	0	0	0	39,503	0	0	0	2,169	01/07/2025
705568-AA-7	DUKE ENERGY FLORIDA		12/07/2023	Redemption		39,701	39,701	39,701	39,701	0	0	0	0	0	39,701	0	0	0	2,378	01/07/2025
705568-AB-5	DUKE ENERGY FLORIDA		01/26/2023	Redemption		41,436	41,436	41,436	41,436	0	0	0	0	0	41,436	0	0	0	207	12/26/2024
705568-AB-5	DUKE ENERGY FLORIDA		02/26/2023	Redemption		41,643	41,643	41,643	41,643	0	0	0	0	0	41,643	0	0	0	416	12/26/2024
705568-AB-5	DUKE ENERGY FLORIDA		03/26/2023	Redemption		41,851	41,851	41,851	41,851	0	0	0	0	0	41,851	0	0	0	627	12/26/2024
705568-AB-5	DUKE ENERGY FLORIDA		04/26/2023	Redemption		42,060	42,060	42,060	42,060	0	0	0	0	0	42,060	0	0	0	840	12/26/2024
705568-AB-5	DUKE ENERGY FLORIDA		05/26/2023	Redemption		42,270	42,270	42,270	42,270	0	0	0	0	0	42,270	0	0	0	1,055	12/26/2024
705568-AB-5	DUKE ENERGY FLORIDA		06/26/2023	Redemption		42,481	42,481	42,481	42,481	0	0	0	0	0	42,481	0	0	0	1,272	12/26/2024
705568-AB-5	DUKE ENERGY FLORIDA		07/26/2023	Redemption		42,693	42,693	42,693	42,693	0	0	0	0	0	42,693	0	0	0	1,492	12/26/2024
705568-AB-5	DUKE ENERGY FLORIDA		08/26/2023	Redemption		42,906	42,906	42,906	42,906	0	0	0	0	0	42,906	0	0	0	1,713	12/26/2024
705568-AB-5	DUKE ENERGY FLORIDA		09/26/2023	Redemption		43,120	43,120	43,120	43,120	0	0	0	0	0	43,120	0	0	0	1,937	12/26/2024
705568-AB-5	DUKE ENERGY FLORIDA		10/26/2023	Redemption		43,335	43,335	43,335	43,335	0	0	0	0	0	43,335	0	0	0	2,163	12/26/2024
705568-AB-5	DUKE ENERGY FLORIDA		11/26/2023	Redemption		43,551	43,551	43,551	43,551	0	0	0	0	0	43,551	0	0	0	2,391	12/26/2024
705568-AB-5	DUKE ENERGY FLORIDA		12/26/2023	Redemption		43,769	43,769	43,769	43,769	0	0	0	0	0	43,769	0	0	0	2,622	12/26/2024
708696-BZ-1	PENNSYLVANIA ELECTRIC		12/18/2023	JANE STREET ES		4,608,950	5,000,000	4,990,450	4,993,365	0	928	0	928	0	4,994,292	0	(385,342)	(385,342)	189,500	06/01/2029
709599-AN-4	PENSKE TRUCK LEASING		01/17/2023	Maturity		9,071,000	9,071,000	9,315,439	9,072,299	0	(1,299)	0	(1,299)	0	9,071,000	0	0	0	192,759	01/17/2023
709599-AX-2	PENSKE TRUCK LEASING		12/18/2023	JANE STREET ES		4,809,550	5,000,000	4,993,050	4,996,457	0	700	0	700	0	4,997,157	0	(187,607)	(187,607)	256,083	04/01/2027
714046-AG-4	PERKINELMER		09/08/2023	GOLDMAN SACHS		3,513,040	4,000,000	3,986,800	3,990,557	0	998	0	998	0	3,991,555	0	(478,515)	(478,515)	130,900	09/15/2029
714046-AG-4	PERKINELMER		09/08/2023	GOLDMAN SACHS		8,782,600	10,000,000	9,967,000	9,976,391	0	2,495	0	2,495	0	9,978,886	0	(1,196,286)	(1,196,286)	327,250	09/15/2029
71677K-AA-6	PETSMART		12/14/2023	DEUTSCHE BANK		1,469,400	1,580,000	1,606,250	1,599,895	0	(3,436)	0	(3,436)	0	1,596,459	0	(127,059)	(127,059)	100,692	02/15/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
717081-DH-3	PFIZER		06/15/2023	Maturity		10,000,000	10,000,000	9,968,100	9,998,154	0	1,846	0	1,846	0	10,000,000	0	0	0	150,000	06/15/2023
717081-EC-3	PFIZER		12/27/2023	ATHENE ANNUITY & LIFE		3,123,428	3,310,000	3,931,387	3,892,699	0	(34,972)	0	(34,972)	0	3,857,727	0	(734,300)	(734,300)	136,813	12/15/2036
718172-CV-9	PHILIP MORRIS INTERNATIONAL		04/10/2023	RBS SECURITIES		1,534,755	1,500,000	1,492,695	1,492,760	0	378	0	378	0	1,493,138	0	41,617	41,617	30,964	11/17/2027
718172-CV-9	PHILIP MORRIS INTERNATIONAL		07/20/2023	DEUTSCHE BANK		1,001,650	1,000,000	995,130	995,174	0	475	0	475	0	995,649	0	6,001	6,001	35,163	11/17/2027
718546-AH-7	PHILLIPS 66		12/05/2023	BANK OF AMERICA		421,048	400,000	543,272	538,463	0	(4,804)	0	(4,804)	0	533,659	0	(112,611)	(112,611)	25,850	05/01/2042
718546-AH-7	PHILLIPS 66		12/06/2023	MORGAN STANLEY		423,208	400,000	543,272	538,463	0	(4,819)	0	(4,819)	0	533,644	0	(110,436)	(110,436)	25,915	05/01/2042
718546-AH-7	PHILLIPS 66		12/13/2023	JANE STREET ES		1,264,380	1,200,000	1,629,816	1,615,389	0	(14,769)	0	(14,769)	0	1,600,620	0	(336,240)	(336,240)	79,117	05/01/2042
718546-AK-0	PHILLIPS 66		07/26/2023	RILA		6,940,075	7,000,000	6,923,297	6,937,927	0	2,148	0	2,148	0	6,940,075	0	0	0	226,946	11/15/2034
718546-AK-0	PHILLIPS 66		12/18/2023	JANE STREET ES		2,860,980	3,000,000	2,962,320	2,973,397	0	1,678	0	1,678	0	2,975,075	0	(114,095)	(114,095)	153,063	11/15/2034
718546-AK-0	PHILLIPS 66		12/27/2023	ATHENE ANNUITY & LIFE		675,154	700,000	834,709	823,371	0	(9,235)	0	(9,235)	0	814,136	0	(138,982)	(138,982)	36,348	11/15/2034
718546-AL-8	PHILLIPS 66		12/18/2023	JANE STREET ES		5,492,055	5,750,000	6,415,103	6,357,484	0	(17,563)	0	(17,563)	0	6,339,921	0	(847,866)	(847,866)	307,565	11/15/2044
718547-AL-6	PHILLIPS 66		05/02/2023	Tax Free Exchange		384,193	440,000	426,950	427,128	0	103	0	103	0	427,230	0	(43,038)	(43,038)	14,700	02/15/2045
720198-AC-4	PIEDMONT OPERATING		06/01/2023	Maturity		10,000,000	10,000,000	9,127,200	9,953,639	0	46,361	0	46,361	0	10,000,000	0	0	0	170,000	06/01/2023
720198-AD-2	PIEDMONT OPERATING		07/27/2023	Call 100.0000		4,167,000	4,167,000	4,161,700	4,165,496	0	635	0	635	0	4,166,131	0	869	869	160,707	03/15/2024
720198-AD-2	PIEDMONT OPERATING		07/27/2023	Call 100.0000		19,833,000	19,833,000	19,791,549	19,825,843	0	3,022	0	3,022	0	19,828,865	0	4,135	4,135	764,893	03/15/2024
72147K-AE-8	PILGRIM'S PRIDE		10/12/2023	Call 98.6190		1,972,380	2,000,000	2,086,250	2,030,527	0	(12,481)	0	(12,481)	0	2,018,047	0	0	0	135,750	09/30/2027
723787-AQ-0	PIONEER NATURAL RESOURCE		06/09/2023	JP MORGAN		839,252	1,039,000	923,676	932,927	0	5,414	0	5,414	0	938,342	0	(99,089)	(99,089)	16,341	08/15/2030
724479-AP-5	PITNEY BOWES INC		06/12/2023	GOLDMAN SACHS		21,840	28,000	28,700	28,526	0	(51)	0	(51)	0	28,475	0	(6,635)	(6,635)	1,438	03/15/2027
724479-AP-5	PITNEY BOWES INC		06/12/2023	GOLDMAN SACHS		218,400	280,000	280,000	280,000	0	0	0	0	0	280,000	0	(61,600)	(61,600)	14,384	03/15/2027
724479-AP-5	PITNEY BOWES INC		06/12/2023	GOLDMAN SACHS		196,560	252,000	259,560	257,640	0	(544)	0	(544)	0	257,096	0	(60,536)	(60,536)	12,946	03/15/2027
724479-AP-5	PITNEY BOWES INC		06/13/2023	GOLDMAN SACHS		17,160	22,000	22,550	22,413	0	(40)	0	(40)	0	22,373	0	(5,213)	(5,213)	1,134	03/15/2027
724479-AP-5	PITNEY BOWES INC		06/13/2023	GOLDMAN SACHS		171,600	220,000	220,000	220,000	0	0	0	0	0	220,000	0	(48,400)	(48,400)	11,344	03/15/2027
724479-AP-5	PITNEY BOWES INC		06/13/2023	GOLDMAN SACHS		154,440	198,000	203,940	202,431	0	(430)	0	(430)	0	202,002	0	(47,562)	(47,562)	10,209	03/15/2027
724479-AP-5	PITNEY BOWES INC		11/27/2023	GOLDMAN SACHS		245,640	276,000	282,900	281,181	0	(1,017)	0	(1,017)	0	280,164	0	(34,524)	(34,524)	22,875	03/15/2027
724479-AP-5	PITNEY BOWES INC		11/29/2023	GOLDMAN SACHS		110,050	124,000	127,100	126,328	0	(460)	0	(460)	0	125,868	0	(15,818)	(15,818)	10,325	03/15/2027
72703P-AC-7	PLNT 2019-1A A2		03/05/2023	Paydown		5,000	5,000	4,785	4,823	0	177	0	177	0	5,000	0	0	0	48	12/05/2049
72703P-AC-7	PLNT 2019-1A A2		06/05/2023	Paydown		5,000	5,000	4,785	4,823	0	177	0	177	0	5,000	0	0	0	96	12/05/2049
72703P-AC-7	PLNT 2019-1A A2		09/05/2023	Paydown		5,000	5,000	4,785	4,823	0	177	0	177	0	5,000	0	0	0	145	12/05/2049
72703P-AC-7	PLNT 2019-1A A2		12/05/2023	Paydown		5,000	5,000	4,785	4,823	0	177	0	177	0	5,000	0	0	0	193	12/05/2049
73019#-AA-0	UNION PACIFIC RAILROAD		03/13/2023	Redemption		104,950	104,950	104,950	104,950	0	0	0	0	0	104,950	0	0	0	1,574	09/13/2027
73019#-AA-0	UNION PACIFIC RAILROAD		09/13/2023	Redemption		104,950	104,950	104,950	104,950	0	0	0	0	0	104,950	0	0	0	3,149	09/13/2027
73019#-AB-8	UNION PACIFIC RAILROAD		03/13/2023	Redemption		108,900	108,900	108,900	108,900	0	0	0	0	0	108,900	0	0	0	1,634	09/13/2027
73019#-AB-8	UNION PACIFIC RAILROAD		09/13/2023	Redemption		108,900	108,900	108,900	108,900	0	0	0	0	0	108,900	0	0	0	3,267	09/13/2027
73019#-AC-6	UNION PACIFIC RAILROAD		03/13/2023	Redemption		99,477	99,477	99,477	99,477	0	0	0	0	0	99,477	0	0	0	1,492	09/13/2027
73019#-AC-6	UNION PACIFIC RAILROAD		09/13/2023	Redemption		99,477	99,477	99,477	99,477	0	0	0	0	0	99,477	0	0	0	2,984	09/13/2027
73557*-AA-2	WISCONSIN ELECTRIC POWER		01/15/2023	Redemption		35,960	35,960	35,960	35,960	0	0	0	0	0	35,960	0	0	0	147	07/15/2030
73557*-AA-2	WISCONSIN ELECTRIC POWER		02/15/2023	Redemption		36,108	36,108	36,108	36,108	0	0	0	0	0	36,108	0	0	0	295	07/15/2030
73557*-AA-2	WISCONSIN ELECTRIC POWER		03/15/2023	Redemption		36,255	36,255	36,255	36,255	0	0	0	0	0	36,255	0	0	0	445	07/15/2030
73557*-AA-2	WISCONSIN ELECTRIC POWER		04/15/2023	Redemption		36,404	36,404	36,404	36,404	0	0	0	0	0	36,404	0	0	0	596	07/15/2030
73557*-AA-2	WISCONSIN ELECTRIC POWER		05/15/2023	Redemption		36,553	36,553	36,553	36,553	0	0	0	0	0	36,553	0	0	0	748	07/15/2030
73557*-AA-2	WISCONSIN ELECTRIC POWER		06/15/2023	Redemption		36,702	36,702	36,702	36,702	0	0	0	0	0	36,702	0	0	0	901	07/15/2030
73557*-AA-2	WISCONSIN ELECTRIC POWER		07/15/2023	Redemption		36,852	36,852	36,852	36,852	0	0	0	0	0	36,852	0	0	0	1,056	07/15/2030
73557*-AA-2	WISCONSIN ELECTRIC POWER		08/15/2023	Redemption		37,003	37,003	37,003	37,003	0	0	0	0	0	37,003	0	0	0	1,211	07/15/2030
73557*-AA-2	WISCONSIN ELECTRIC POWER		09/15/2023	Redemption		37,155	37,155	37,155	37,155	0	0	0	0	0	37,155	0	0	0	1,368	07/15/2030
73557*-AA-2	WISCONSIN ELECTRIC POWER		10/15/2023	Redemption		37,307	37,307	37,307	37,307	0	0	0	0	0	37,307	0	0	0	1,527	07/15/2030
73557*-AA-2	WISCONSIN ELECTRIC POWER		11/15/2023	Redemption		37,459	37,459	37,459	37,459	0	0	0	0	0	37,459	0	0	0	1,686	07/15/2030
73557*-AA-2	WISCONSIN ELECTRIC POWER		12/15/2023	Redemption		37,613	37,613	37,613	37,613	0	0	0	0	0	37,613	0	0	0	1,847	07/15/2030
74042Q-AB-3	PREFERRED TERM		09/22/2023	Paydown		6,769	6,769	5,297	5,579	0	1,191	0	1,191	0	6,769	0	0	0	280	09/22/2037
74042Q-AB-3	PREFERRED TERM		12/22/2023	Paydown		7,801	7,801	6,104	6,429	0	1,372	0	1,372	0	7,801	0	0	0	442	09/22/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
74042Q-AC-1	PREFERRED TERM		09/22/2023	Paydown		613	613	451	443	0	170	0	170	0	613	0	0	0	26	09/22/2037
74042Q-AC-1	PREFERRED TERM		12/22/2023	Paydown		707	707	520	511	0	196	0	196	0	707	0	0	0	41	09/22/2037
74042Q-AE-7	PREFERRED TERM		09/21/2023	Paydown		185	185	136	148	0	37	0	37	0	185	0	0	0	8	09/22/2037
74042Q-AE-7	PREFERRED TERM		12/21/2023	Paydown		213	213	156	171	0	42	0	42	0	213	0	0	0	12	09/22/2037
74113X-AC-0	PART 2021-1A A3 2021-1A A3		03/15/2023	Paydown		66,856	66,856	66,849	66,853	0	3	0	3	0	66,856	0	0	0	139	07/15/2025
74113X-AC-0	PART 2021-1A A3 2021-1A A3		04/15/2023	Paydown		147,489	147,489	147,474	147,483	0	7	0	7	0	147,489	0	0	0	408	07/15/2025
74113X-AC-0	PART 2021-1A A3 2021-1A A3		05/15/2023	Paydown		133,587	133,587	133,573	133,581	0	6	0	6	0	133,587	0	0	0	462	07/15/2025
74113X-AC-0	PART 2021-1A A3 2021-1A A3		06/15/2023	Paydown		127,888	127,888	127,875	127,882	0	6	0	6	0	127,888	0	0	0	531	07/15/2025
74113X-AC-0	PART 2021-1A A3 2021-1A A3		07/15/2023	Paydown		129,046	129,046	129,033	129,040	0	6	0	6	0	129,046	0	0	0	625	07/15/2025
74113X-AC-0	PART 2021-1A A3 2021-1A A3		08/15/2023	Paydown		126,517	126,517	126,504	126,511	0	6	0	6	0	126,517	0	0	0	700	07/15/2025
74113X-AC-0	PART 2021-1A A3 2021-1A A3		09/15/2023	Paydown		123,083	123,083	123,070	123,077	0	5	0	5	0	123,083	0	0	0	766	07/15/2025
74113X-AC-0	PART 2021-1A A3 2021-1A A3		10/15/2023	Paydown		105,534	105,534	105,523	105,530	0	5	0	5	0	105,534	0	0	0	730	07/15/2025
74164M-AB-4	PRIMERICA INC		12/18/2023	JANE STREET ES		13,443,040	16,000,000	15,928,000	15,934,783	0	6,376	0	6,376	0	15,941,159	0	(2,498,119)	(2,498,119)	486,578	11/19/2031
74166M-AC-0	PRIME SECSRVC BRW		03/09/2023	MORGAN STANLEY		850,560	886,000	874,925	876,634	0	604	0	604	0	877,238	0	(26,678)	(26,678)	25,189	04/15/2026
74166M-AC-0	PRIME SECSRVC BRW		03/09/2023	MORGAN STANLEY		485,760	506,000	516,120	511,479	0	(264)	0	(264)	0	511,216	0	(25,456)	(25,456)	14,386	04/15/2026
74166M-AC-0	PRIME SECSRVC BRW		03/10/2023	CITICORP		497,280	518,000	500,920	503,449	0	863	0	863	0	504,313	0	(7,033)	(7,033)	14,810	04/15/2026
74166M-AC-0	PRIME SECSRVC BRW		03/10/2023	CITICORP		284,160	296,000	301,920	299,205	0	(156)	0	(156)	0	299,049	0	(14,889)	(14,889)	8,463	04/15/2026
74166M-AC-0	PRIME SECSRVC BRW		03/24/2023	GOLDMAN SACHS		339,080	346,000	332,593	334,570	0	784	0	784	0	335,354	0	3,726	3,726	10,666	04/15/2026
74166M-AC-0	PRIME SECSRVC BRW		03/24/2023	GOLDMAN SACHS		194,040	198,000	201,960	200,144	0	(133)	0	(133)	0	200,012	0	(5,972)	(5,972)	6,104	04/15/2026
74256L-AU-3	PRINCIPAL LIFE GLOBAL		12/11/2023	GOLDMAN SACHS		10,348,140	11,000,000	11,088,405	11,035,155	0	(9,845)	0	(9,845)	0	11,025,310	0	(677,170)	(677,170)	380,417	04/18/2026
7425A0-BC-3	PRINCIPAL LIFE GLOBAL		12/27/2023	ATHENE ANNUITY & LIFE		2,078,043	2,000,000	1,986,704	1,989,098	0	717	0	717	0	1,989,814	0	88,228	88,228	147,000	10/15/2033
74333X-AJ-9	PROG 2021-SFR11 E1		12/27/2023	ATHENE ANNUITY & LIFE		10,417,640	12,600,000	12,599,325	12,599,325	0	0	0	0	0	12,599,325	0	(2,181,685)	(2,181,685)	456,368	01/17/2039
74333X-AQ-3	PROG 2021-SFR11 G		12/12/2023	ATHENE ANNUITY & LIFE		4,454,007	5,500,000	5,499,966	5,499,966	0	0	0	0	0	5,499,966	0	(1,045,960)	(1,045,960)	265,662	01/17/2039
74368C-BC-7	PROTECTIVE LIFE GLOBAL		09/21/2023	JANE STREET ES		896,160	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(103,840)	(103,840)	15,281	04/15/2026
74432Q-BN-4	PRUDENTIAL FINANCIAL		12/27/2023	ATHENE ANNUITY & LIFE		7,380,556	6,500,000	6,919,838	6,848,163	0	(11,393)	0	(11,393)	0	6,836,770	0	543,786	543,786	437,802	06/21/2040
74434U-CH-5	PHMS 1994-A 2B		01/01/2023	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	04/28/2024
74434U-CH-5	PHMS 1994-A 2B		02/01/2023	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	04/28/2024
74434U-CH-5	PHMS 1994-A 2B		03/01/2023	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	04/28/2024
74434U-CH-5	PHMS 1994-A 2B		04/01/2023	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	04/28/2024
74434U-CH-5	PHMS 1994-A 2B		05/01/2023	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	04/28/2024
74434U-CH-5	PHMS 1994-A 2B		06/01/2023	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	04/28/2024
74434U-CH-5	PHMS 1994-A 2B		07/01/2023	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	04/28/2024
74434U-CH-5	PHMS 1994-A 2B		08/01/2023	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	04/28/2024
74434U-CH-5	PHMS 1994-A 2B		09/01/2023	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	04/28/2024
74434U-CH-5	PHMS 1994-A 2B		10/01/2023	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	04/28/2024
744542-AC-5	PUBLIC SERVICE OF NEW		12/11/2023	GOLDMAN SACHS		1,933,960	2,000,000	1,994,440	1,998,292	0	569	0	569	0	1,998,861	0	(64,901)	(64,901)	105,233	08/01/2025
745332-BX-3	PUGET SOUND ENERGY		12/27/2023	ATHENE ANNUITY & LIFE		4,311,577	4,000,000	4,016,371	4,013,761	0	(647)	0	(647)	0	4,013,113	0	298,464	298,464	322,065	03/15/2037
745332-CA-2	PUGET SOUND ENERGY		12/14/2023	ATHENE ANNUITY & LIFE		3,057,028	3,000,000	3,718,660	3,590,142	0	(23,862)	0	(23,862)	0	3,566,280	0	(509,252)	(509,252)	207,732	10/01/2039
745867-AP-6	PULTEGROUP		12/27/2023	ATHENE ANNUITY & LIFE		3,232,480	3,000,000	3,492,000	3,417,792	0	(31,785)	0	(31,785)	0	3,386,007	0	(153,527)	(153,527)	213,563	05/15/2033
746246-AA-5	PUREW 2022-1 A1 2022-1 A1		01/05/2023	Paydown		427,460	427,460	427,460	427,460	0	0	0	0	0	427,460	0	0	0	2,071	12/05/2037
746246-AA-5	PUREW 2022-1 A1 2022-1 A1		02/05/2023	Paydown		664,227	664,227	664,227	664,227	0	0	0	0	0	664,227	0	0	0	6,435	12/05/2037
746246-AA-5	PUREW 2022-1 A1 2022-1 A1		03/05/2023	Paydown		696,976	696,976	696,976	696,976	0	0	0	0	0	696,976	0	0	0	10,129	12/05/2037
746246-AA-5	PUREW 2022-1 A1 2022-1 A1		04/05/2023	Paydown		534,545	534,545	534,545	534,545	0	0	0	0	0	534,545	0	0	0	10,358	12/05/2037
746246-AA-5	PUREW 2022-1 A1 2022-1 A1		05/05/2023	Paydown		461,764	461,764	461,764	461,764	0	0	0	0	0	461,764	0	0	0	11,184	12/05/2037
746246-AA-5	PUREW 2022-1 A1 2022-1 A1		06/05/2023	Paydown		494,230	494,230	494,230	494,230	0	0	0	0	0	494,230	0	0	0	14,365	12/05/2037
746246-AA-5	PUREW 2022-1 A1 2022-1 A1		07/05/2023	Paydown		280,115	280,115	280,115	280,115	0	0	0	0	0	280,115	0	0	0	9,498	12/05/2037
746246-AA-5	PUREW 2022-1 A1 2022-1 A1		08/05/2023	Paydown		287,414	287,414	287,414	287,414	0	0	0	0	0	287,414	0	0	0	11,138	12/05/2037
746246-AA-5	PUREW 2022-1 A1 2022-1 A1		09/05/2023	Paydown		271,708	271,708	271,708	271,708	0	0	0	0	0	271,708	0	0	0	11,846	12/05/2037
746246-AA-5	PUREW 2022-1 A1 2022-1 A1		10/05/2023	Paydown		285,623	285,623	285,623	285,623	0	0	0	0	0	285,623	0	0	0	13,836	12/05/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
746246-AA-5	PUREW 2022-1 A1 2022-1 A1		11/05/2023	Paydown		282,606	282,606	282,606	282,606	0	0	0	0	0	282,606	0	0	0	15,059	12/05/2037
746246-AA-5	PUREW 2022-1 A1 2022-1 A1		12/05/2023	Paydown		264,833	264,833	264,833	264,833	0	0	0	0	0	264,833	0	0	0	15,395	12/05/2037
747262-AW-3	QVC		12/15/2023	MARKET AXESS		171,039	300,000	298,500	298,593	0	82	0	82	0	298,675	0	(127,636)	(127,636)	21,982	08/15/2034
747262-AY-9	QVC		12/15/2023	MORGAN STANLEY		440,030	557,000	530,543	534,755	0	4,739	0	4,739	0	539,494	0	(99,464)	(99,464)	35,571	02/15/2027
747262-AY-9	QVC		12/15/2023	MARKET AXESS		152,895	193,000	183,833	185,292	0	1,642	0	1,642	0	186,934	0	(34,040)	(34,040)	12,325	02/15/2027
74762E-AH-5	QUANTA SERVICES INC		09/20/2023	AMHERST SECURITIES		1,393,236	1,800,000	1,797,696	1,798,052	0	121	0	121	0	1,798,173	0	(404,937)	(404,937)	50,173	01/15/2032
74834L-BA-7	QUEST DIAGNOSTICS		12/18/2023	JANE STREET ES		9,756,100	10,000,000	9,970,700	9,979,710	0	2,583	0	2,583	0	9,982,293	0	(226,193)	(226,193)	408,333	06/30/2029
74958E-AJ-5	RFMSI 2006-S12 3A1		01/01/2023	Paydown		1,242	2,831	2,687	2,687	0	0	0	0	0	2,687	0	(1,445)	(1,445)	14	12/25/2036
74958E-AJ-5	RFMSI 2006-S12 3A1		02/01/2023	Paydown		1,660	3,145	2,985	2,985	0	0	0	0	0	2,985	0	(1,325)	(1,325)	30	12/25/2036
74958E-AJ-5	RFMSI 2006-S12 3A1		03/01/2023	Paydown		44,406	44,406	42,148	42,148	0	0	0	0	0	42,148	0	2,257	2,257	638	12/25/2036
74958E-AJ-5	RFMSI 2006-S12 3A1		04/01/2023	Paydown		0	4,140	3,930	3,930	0	0	0	0	0	3,930	0	(3,930)	(3,930)	62	12/25/2036
74958E-AJ-5	RFMSI 2006-S12 3A1		05/01/2023	Paydown		0	4,770	4,527	4,527	0	0	0	0	0	4,527	0	(4,527)	(4,527)	71	12/25/2036
74958E-AJ-5	RFMSI 2006-S12 3A1		06/01/2023	Paydown		0	3,282	3,115	3,115	0	0	0	0	0	3,115	0	(3,115)	(3,115)	52	12/25/2036
74958E-AJ-5	RFMSI 2006-S12 3A1		09/01/2023	Paydown		723	2,367	2,247	2,247	0	0	0	0	0	2,247	0	(1,524)	(1,524)	102	12/25/2036
74958E-AJ-5	RFMSI 2006-S12 3A1		10/01/2023	Paydown		631	2,232	2,118	2,118	0	0	0	0	0	2,118	0	(1,487)	(1,487)	107	12/25/2036
74958E-AJ-5	RFMSI 2006-S12 3A1		11/01/2023	Paydown		981	2,697	2,560	2,560	0	0	0	0	0	2,560	0	(1,580)	(1,580)	142	12/25/2036
74958E-AJ-5	RFMSI 2006-S12 3A1		12/01/2023	Paydown		8,796	10,565	10,028	10,028	0	0	0	0	0	10,028	0	(1,232)	(1,232)	609	12/25/2036
74958E-AJ-5	RFMSI 2006-S12 3A1		12/12/2023	ATHENE ANNUITY & LIFE		774,855	932,041	884,658	884,658	0	0	0	0	0	884,658	0	(109,803)	(109,803)	55,331	12/25/2036
74959R-AF-3	RIO TRUST 1999-3 CL A		09/01/2023	DIRECT		16,949,802	0	1,967,250	1,820,426	0	(1,820,426)	0	(1,820,426)	0	0	0	16,949,802	16,949,802	2,884,050	08/26/2029
74979U-AA-3	SMBC RAIL		03/20/2023	Redemption		531,250	531,250	531,250	531,250	0	0	0	0	0	531,250	0	0	0	5,366	06/20/2026
74979U-AA-3	SMBC RAIL		06/20/2023	Redemption		531,250	531,250	531,250	531,250	0	0	0	0	0	531,250	0	0	0	10,731	06/20/2026
74979U-AA-3	SMBC RAIL		09/20/2023	Redemption		531,250	531,250	531,250	531,250	0	0	0	0	0	531,250	0	0	0	16,822	06/20/2026
74979U-AA-3	SMBC RAIL		12/08/2023	Call 100.0000		31,343,750	31,343,750	31,343,750	31,343,750	0	0	0	0	0	31,343,750	0	0	0	1,223,353	06/20/2026
754730-AG-4	RAYMOND JAMES FINANCIAL		12/11/2023	GOLDMAN SACHS		4,894,450	5,000,000	4,983,400	4,986,898	0	1,452	0	1,452	0	4,988,351	0	(93,901)	(93,901)	279,000	04/01/2030
756109-BP-8	REALTY INCOME		01/20/2023	GOLDMAN SACHS		469,201	442,000	441,465	441,431	0	2	0	2	0	441,434	0	27,767	27,767	6,975	10/13/2032
758750-D#-7	REGAL REXNORD CORP		01/27/2023	DIRECT		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	203,667	04/07/2032
75884R-AZ-6	REGENCY CENTERS		12/18/2023	JANE STREET ES		3,067,846	3,444,000	3,440,659	3,441,618	0	301	0	301	0	3,441,919	0	(374,073)	(374,073)	128,409	09/15/2029
759351-88-5	REINSURANCE GROUP		05/15/2023	WELLS FARGO		1,010,000	40,000	1,000,000	1,000,246	0	2,056	0	2,056	0	1,002,302	0	7,698	7,698	39,979	10/15/2052
759351-AL-3	REINSURANCE GROUP		09/15/2023	Maturity		5,000,000	5,000,000	5,540,500	5,049,905	0	(49,905)	0	(49,905)	0	5,000,000	0	0	0	235,000	09/15/2023
760759-AM-2	REPUBLIC SERVICES		05/15/2023	Maturity		1,092,000	1,092,000	1,214,327	1,094,704	0	(2,704)	0	(2,704)	0	1,092,000	0	0	0	25,935	05/15/2023
760759-AM-2	REPUBLIC SERVICES		05/15/2023	Maturity		3,274,000	3,274,000	3,265,357	3,273,305	0	695	0	695	0	3,274,000	0	0	0	77,758	05/15/2023
761118-GV-4	RALI 2005-QS13 1A4		01/01/2023	Paydown		9,557	13,613	11,642	8,191	0	1,366	0	1,366	0	9,557	0	0	0	62	09/25/2035
761118-GV-4	RALI 2005-QS13 1A4		02/01/2023	Paydown		8,246	11,913	10,188	7,168	0	1,078	0	1,078	0	8,246	0	0	0	109	09/25/2035
761118-GV-4	RALI 2005-QS13 1A4		03/01/2023	Paydown		30,803	34,772	29,737	20,922	0	9,881	0	9,881	0	30,803	0	0	0	478	09/25/2035
761118-GV-4	RALI 2005-QS13 1A4		04/01/2023	Paydown		23,338	27,509	23,526	16,552	0	6,785	0	6,785	0	23,338	0	0	0	504	09/25/2035
761118-GV-4	RALI 2005-QS13 1A4		05/01/2023	Paydown		3,263	6,517	5,574	3,921	0	(659)	0	(659)	0	3,263	0	0	0	149	09/25/2035
761118-GV-4	RALI 2005-QS13 1A4		06/01/2023	Paydown		14,205	14,205	12,148	8,547	0	5,658	0	5,658	0	14,205	0	0	0	371	09/25/2035
761118-GV-4	RALI 2005-QS13 1A4		07/01/2023	Paydown		81,463	81,463	69,668	49,017	0	32,447	0	32,447	0	81,463	0	0	0	2,501	09/25/2035
761118-GV-4	RALI 2005-QS13 1A4		08/01/2023	Paydown		11,545	16,024	13,704	9,642	0	1,903	0	1,903	0	11,545	0	0	0	565	09/25/2035
761118-GV-4	RALI 2005-QS13 1A4		09/01/2023	Paydown		7,998	7,998	6,840	4,813	0	3,186	0	3,186	0	7,998	0	0	0	319	09/25/2035
761118-GV-4	RALI 2005-QS13 1A4		10/01/2023	Paydown		21,720	25,323	21,656	15,237	0	6,483	0	6,483	0	21,720	0	0	0	1,126	09/25/2035
761118-GV-4	RALI 2005-QS13 1A4		11/01/2023	Paydown		10,049	14,002	11,975	8,425	0	1,624	0	1,624	0	10,049	0	0	0	687	09/25/2035
761118-GV-4	RALI 2005-QS13 1A4		12/01/2023	Paydown		9,672	13,640	11,665	8,207	0	1,466	0	1,466	0	9,672	0	0	0	731	09/25/2035
761118-WQ-7	RALI 2006-Q03 A2		02/22/2023	ATHENE ANNUITY & LIFE		786,948	2,629,936	1,056,308	1,056,308	0	18,745	0	18,745	0	1,075,053	0	(288,105)	(288,105)	23,437	04/25/2046
76111X-ZR-7	RFMSI 2005-S7 A1		01/01/2023	Paydown		19	1,013	939	33	0	(14)	0	(14)	0	19	0	0	0	5	11/25/2035
76111X-ZR-7	RFMSI 2005-S7 A1		02/01/2023	Paydown		5,307	5,937	5,504	193	0	5,114	0	5,114	0	5,307	0	0	0	54	11/25/2035
76111X-ZR-7	RFMSI 2005-S7 A1		03/01/2023	Paydown		611	1,139	1,056	37	0	574	0	574	0	611	0	0	0	16	11/25/2035
76111X-ZR-7	RFMSI 2005-S7 A1		04/01/2023	Paydown		1,216	1,769	1,640	58	0	1,158	0	1,158	0	1,216	0	0	0	32	11/25/2035
76111X-ZR-7	RFMSI 2005-S7 A1		05/01/2023	Paydown		648	1,345	1,247	44	0	604	0	604	0	648	0	0	0	31	11/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
76111X-ZR-7	RFMSI 2005-S7 A1		06/01/2023	Paydown		1,404	1,404	1,301	46	0	1,358	0	1,358	0	1,404	0	0	0	36	11/25/2035
76111X-ZR-7	RFMSI 2005-S7 A1		07/01/2023	Paydown		608	1,296	1,201	42	0	566	0	566	0	608	0	0	0	39	11/25/2035
76111X-ZR-7	RFMSI 2005-S7 A1		08/01/2023	Paydown		7,207	8,241	7,640	268	0	6,939	0	6,939	0	7,207	0	0	0	287	11/25/2035
76111X-ZR-7	RFMSI 2005-S7 A1		09/01/2023	Paydown		0	1,396	1,294	45	0	(45)	0	(45)	0	0	0	0	0	53	11/25/2035
76111X-ZR-7	RFMSI 2005-S7 A1		10/01/2023	Paydown		8,552	9,147	8,480	297	0	8,255	0	8,255	0	8,552	0	0	0	402	11/25/2035
76111X-ZR-7	RFMSI 2005-S7 A1		11/01/2023	Paydown		588	1,140	1,056	37	0	551	0	551	0	588	0	0	0	55	11/25/2035
76111X-ZR-7	RFMSI 2005-S7 A1		12/01/2023	Paydown		760	1,269	1,176	41	0	719	0	719	0	760	0	0	0	67	11/25/2035
76111X-ZY-2	RFMSI 2005-S7 A8		01/01/2023	Paydown		104	5,604	4,679	4,308	0	(4,204)	0	(4,204)	0	104	0	0	0	26	11/25/2035
76111X-ZY-2	RFMSI 2005-S7 A8		02/01/2023	Paydown		29,370	32,856	27,433	25,261	0	4,109	0	4,109	0	29,370	0	0	0	301	11/25/2035
76111X-ZY-2	RFMSI 2005-S7 A8		03/01/2023	Paydown		3,382	6,303	5,263	4,846	0	(1,464)	0	(1,464)	0	3,382	0	0	0	87	11/25/2035
76111X-ZY-2	RFMSI 2005-S7 A8		04/01/2023	Paydown		6,729	9,789	8,173	7,526	0	(797)	0	(797)	0	6,729	0	0	0	179	11/25/2035
76111X-ZY-2	RFMSI 2005-S7 A8		05/01/2023	Paydown		3,584	7,444	6,215	5,723	0	(2,139)	0	(2,139)	0	3,584	0	0	0	171	11/25/2035
76111X-ZY-2	RFMSI 2005-S7 A8		06/01/2023	Paydown		7,767	7,767	6,485	5,972	0	1,795	0	1,795	0	7,767	0	0	0	199	11/25/2035
76111X-ZY-2	RFMSI 2005-S7 A8		07/01/2023	Paydown		3,366	7,171	5,988	5,513	0	(2,147)	0	(2,147)	0	3,366	0	0	0	217	11/25/2035
76111X-ZY-2	RFMSI 2005-S7 A8		08/01/2023	Paydown		39,882	45,609	38,081	35,066	0	4,817	0	4,817	0	39,882	0	0	0	1,587	11/25/2035
76111X-ZY-2	RFMSI 2005-S7 A8		09/01/2023	Paydown		0	7,724	6,449	5,939	0	(5,939)	0	(5,939)	0	0	0	0	0	294	11/25/2035
76111X-ZY-2	RFMSI 2005-S7 A8		10/01/2023	Paydown		47,329	50,622	42,267	38,920	0	8,409	0	8,409	0	47,329	0	0	0	2,226	11/25/2035
76111X-ZY-2	RFMSI 2005-S7 A8		11/01/2023	Paydown		3,253	6,306	5,265	4,848	0	(1,595)	0	(1,595)	0	3,253	0	0	0	306	11/25/2035
76111X-ZY-2	RFMSI 2005-S7 A8		12/01/2023	Paydown		4,207	7,021	5,862	5,398	0	(1,191)	0	(1,191)	0	4,207	0	0	0	373	11/25/2035
76112B-DV-9	RAMP 2004-RS10 MI1		01/01/2023	Paydown		1,679	1,679	175	175	0	0	0	0	0	175	0	1,504	1,504	8	10/25/2034
76112B-DV-9	RAMP 2004-RS10 MI1		02/01/2023	Paydown		1,464	1,464	153	153	0	0	0	0	0	153	0	1,311	1,311	14	10/25/2034
76112B-DV-9	RAMP 2004-RS10 MI1		03/01/2023	Paydown		664	664	69	69	0	0	0	0	0	69	0	595	595	9	10/25/2034
76112B-DV-9	RAMP 2004-RS10 MI1		04/01/2023	Paydown		1,300	1,300	135	135	0	0	0	0	0	135	0	1,164	1,164	24	10/25/2034
76112B-DV-9	RAMP 2004-RS10 MI1		05/01/2023	Paydown		1,846	1,846	192	192	0	0	0	0	0	192	0	1,653	1,653	43	10/25/2034
76112B-DV-9	RAMP 2004-RS10 MI1		06/01/2023	Paydown		1,069	1,069	111	111	0	0	0	0	0	111	0	957	957	30	10/25/2034
76112B-DV-9	RAMP 2004-RS10 MI1		07/01/2023	Paydown		2,994	2,994	312	312	0	0	0	0	0	312	0	2,682	2,682	97	10/25/2034
76112B-DV-9	RAMP 2004-RS10 MI1		08/01/2023	Paydown		679	679	71	71	0	0	0	0	0	71	0	608	608	25	10/25/2034
76112B-DV-9	RAMP 2004-RS10 MI1		09/01/2023	Paydown		657	657	68	68	0	0	0	0	0	68	0	588	588	27	10/25/2034
76112B-DV-9	RAMP 2004-RS10 MI1		10/01/2023	Paydown		680	680	71	71	0	0	0	0	0	71	0	609	609	31	10/25/2034
76112B-DV-9	RAMP 2004-RS10 MI1		11/01/2023	Paydown		583	583	61	61	0	0	0	0	0	61	0	523	523	29	10/25/2034
76112B-DV-9	RAMP 2004-RS10 MI1		12/01/2023	Paydown		634	634	66	66	0	0	0	0	0	66	0	568	568	35	10/25/2034
76132F-AA-5	RETAIL OPPORTUNITY		12/15/2023	Maturity		5,242,000	5,242,000	5,154,459	5,231,440	0	10,560	0	10,560	0	5,242,000	0	0	0	262,100	12/15/2023
76132F-AA-5	RETAIL OPPORTUNITY		12/15/2023	Maturity		5,130,000	5,130,000	5,135,517	5,130,535	0	(535)	0	(535)	0	5,130,000	0	0	0	256,500	12/15/2023
76132F-AA-5	RETAIL OPPORTUNITY		12/15/2023	Maturity		1,311,000	1,311,000	1,289,106	1,308,359	0	2,641	0	2,641	0	1,311,000	0	0	0	65,550	12/15/2023
76169X-AA-2	REXFORD INDUSTRIAL		01/31/2023	GOLDMAN SACHS		570,850	700,000	694,477	695,543	0	41	0	41	0	695,584	0	(124,734)	(124,734)	2,520	12/01/2030
761713-BG-0	REYNOLDS AMERICA		08/16/2023	Call 93.1009		5,307,682	5,701,000	5,720,255	5,706,930	0	(1,985)	0	(1,985)	0	5,704,945	0	0	0	59,736	06/12/2025
771367-CD-9	ROCHESTER GAS & ELECTRIC		12/18/2023	JANE STREET ES		5,979,629	6,371,000	6,629,026	6,520,129	0	(33,293)	0	(33,293)	0	6,486,836	0	(507,206)	(507,206)	207,925	06/01/2027
77313L-AB-9	ROCKET MORTGAGE LLC		01/26/2023	JANE STREET ES		250,340	315,000	244,125	246,722	0	347	0	347	0	247,069	0	3,271	3,271	3,675	10/15/2033
776743-AF-3	ROPER TECHNOLOGIES		12/18/2023	JANE STREET ES		9,792,200	10,000,000	10,285,650	10,183,721	0	(30,299)	0	(30,299)	0	10,153,422	0	(361,222)	(361,222)	530,833	09/15/2028
778296-AD-5	ROSS STORES		07/26/2023	RILA		3,984,744	4,000,000	3,979,200	3,983,687	0	1,057	0	1,057	0	3,984,744	0	0	0	149,867	04/15/2030
78355H-KK-4	RYDER SYSTEM		12/01/2023	Maturity		3,000,000	3,000,000	2,998,140	2,999,576	0	424	0	424	0	3,000,000	0	0	0	116,250	12/01/2023
78433X-AC-4	SALTT 2021-1A B		01/16/2023	Paydown		1,661,637	1,661,637	1,661,616	1,661,616	0	21	0	21	0	1,661,637	0	0	0	5,291	02/28/2033
78433X-AC-4	SALTT 2021-1A B		02/15/2023	Paydown		74,265	74,265	74,265	74,265	0	1	0	1	0	74,265	0	0	0	473	02/28/2033
78433X-AC-4	SALTT 2021-1A B		03/15/2023	Paydown		151,513	151,513	151,511	151,511	0	2	0	2	0	151,513	0	0	0	1,447	02/28/2033
78433X-AC-4	SALTT 2021-1A B		04/17/2023	Paydown		261,378	261,378	261,375	261,375	0	3	0	3	0	261,378	0	0	0	3,329	02/28/2033
78433X-AC-4	SALTT 2021-1A B		05/15/2023	Paydown		63,440	63,440	63,440	63,440	0	1	0	1	0	63,440	0	0	0	1,010	02/28/2033
78433X-AC-4	SALTT 2021-1A B		06/15/2023	Paydown		64,816	64,816	64,815	64,815	0	1	0	1	0	64,816	0	0	0	1,238	02/28/2033
78433X-AC-4	SALTT 2021-1A B		07/17/2023	Paydown		1,550,950	1,550,950	1,550,930	1,550,930	0	19	0	19	0	1,550,950	0	0	0	34,568	02/28/2033
78433X-AC-4	SALTT 2021-1A B		08/15/2023	Paydown		57,560	57,560	57,560	57,560	0	1	0	1	0	57,560	0	0	0	1,466	02/28/2033

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
78433X-AC-4	SALTT 2021-1A B		09/15/2023	Paydown		55,455	55,455	55,454	55,454	0	1	0	1	0	55,455	0	0	0	1,589	02/28/2033
78433X-AC-4	SALTT 2021-1A B		10/16/2023	Paydown		137,014	137,014	137,012	137,012	0	2	0	2	0	137,014	0	0	0	4,363	02/28/2033
78433X-AC-4	SALTT 2021-1A B		11/15/2023	Paydown		48,296	48,296	48,295	48,295	0	1	0	1	0	48,296	0	0	0	1,692	02/28/2033
78433X-AC-4	SALTT 2021-1A B		12/15/2023	Paydown		56,052	56,052	56,051	56,051	0	1	0	1	0	56,052	0	0	0	2,142	02/28/2033
78466C-AC-0	SS&C TECHNOLOGIES		04/24/2023	ATHENE ANNUITY & LIFE		6,057,767	6,000,000	6,137,330	6,066,452	0	(8,685)	0	(8,685)	0	6,057,767	0	0	0	187,000	09/30/2027
78466L-AD-8	SSF SETTLEMENT FINANCE		01/15/2023	Paydown		24,718	24,718	24,718	24,718	0	0	0	0	0	24,718	0	0	0	134	01/15/2042
78466L-AD-8	SSF SETTLEMENT FINANCE		01/15/2023	Paydown		31,694	31,694	31,694	31,694	0	0	0	0	0	31,694	0	0	0	172	01/15/2042
78466L-AD-8	SSF SETTLEMENT FINANCE		02/15/2023	Paydown		25,036	25,036	25,036	25,036	0	0	0	0	0	25,036	0	0	0	271	01/15/2042
78466L-AD-8	SSF SETTLEMENT FINANCE		02/15/2023	Paydown		32,101	32,101	32,101	32,101	0	0	0	0	0	32,101	0	0	0	348	01/15/2042
78466L-AD-8	SSF SETTLEMENT FINANCE		03/15/2023	Paydown		26,566	26,566	26,566	26,566	0	0	0	0	0	26,566	0	0	0	432	01/15/2042
78466L-AD-8	SSF SETTLEMENT FINANCE		03/15/2023	Paydown		34,064	34,064	34,064	34,064	0	0	0	0	0	34,064	0	0	0	554	01/15/2042
78466L-AD-8	SSF SETTLEMENT FINANCE		04/15/2023	Paydown		29,620	29,620	29,620	29,620	0	0	0	0	0	29,620	0	0	0	642	01/15/2042
78466L-AD-8	SSF SETTLEMENT FINANCE		04/15/2023	Paydown		37,979	37,979	37,979	37,979	0	0	0	0	0	37,979	0	0	0	823	01/15/2042
78466L-AD-8	SSF SETTLEMENT FINANCE		05/15/2023	Paydown		18,541	18,541	18,541	18,541	0	0	0	0	0	18,541	0	0	0	502	01/15/2042
78466L-AD-8	SSF SETTLEMENT FINANCE		05/15/2023	Paydown		23,774	23,774	23,774	23,774	0	0	0	0	0	23,774	0	0	0	644	01/15/2042
78466L-AD-8	SSF SETTLEMENT FINANCE		06/15/2023	Paydown		18,694	18,694	18,694	18,694	0	0	0	0	0	18,694	0	0	0	608	01/15/2042
78466L-AD-8	SSF SETTLEMENT FINANCE		06/15/2023	Paydown		23,970	23,970	23,970	23,970	0	0	0	0	0	23,970	0	0	0	779	01/15/2042
78466L-AD-8	SSF SETTLEMENT FINANCE		07/15/2023	Paydown		23,496	23,496	23,496	23,496	0	0	0	0	0	23,496	0	0	0	891	01/15/2042
78466L-AD-8	SSF SETTLEMENT FINANCE		07/15/2023	Paydown		30,127	30,127	30,127	30,127	0	0	0	0	0	30,127	0	0	0	1,142	01/15/2042
78466L-AD-8	SSF SETTLEMENT FINANCE		08/15/2023	Paydown		24,165	24,165	24,165	24,165	0	0	0	0	0	24,165	0	0	0	1,047	01/15/2042
78466L-AD-8	SSF SETTLEMENT FINANCE		08/15/2023	Paydown		30,985	30,985	30,985	30,985	0	0	0	0	0	30,985	0	0	0	1,343	01/15/2042
78466L-AD-8	SSF SETTLEMENT FINANCE		09/15/2023	Paydown		25,790	25,790	25,790	25,790	0	0	0	0	0	25,790	0	0	0	1,257	01/15/2042
78466L-AD-8	SSF SETTLEMENT FINANCE		09/15/2023	Paydown		33,068	33,068	33,068	33,068	0	0	0	0	0	33,068	0	0	0	1,612	01/15/2042
78466L-AD-8	SSF SETTLEMENT FINANCE		10/15/2023	Paydown		42,363	42,363	42,363	42,363	0	0	0	0	0	42,363	0	0	0	2,295	01/15/2042
78466L-AD-8	SSF SETTLEMENT FINANCE		10/15/2023	Paydown		54,318	54,318	54,318	54,318	0	0	0	0	0	54,318	0	0	0	2,942	01/15/2042
78466L-AD-8	SSF SETTLEMENT FINANCE		11/15/2023	Paydown		42,636	42,636	42,636	42,636	0	0	0	0	0	42,636	0	0	0	2,540	01/15/2042
78466L-AD-8	SSF SETTLEMENT FINANCE		11/15/2023	Paydown		54,668	54,668	54,668	54,668	0	0	0	0	0	54,668	0	0	0	3,257	01/15/2042
78466L-AD-8	SSF SETTLEMENT FINANCE		12/15/2023	Paydown		22,816	22,816	22,816	22,816	0	0	0	0	0	22,816	0	0	0	1,483	01/15/2042
78466L-AD-8	SSF SETTLEMENT FINANCE		12/15/2023	Paydown		29,255	29,255	29,255	29,255	0	0	0	0	0	29,255	0	0	0	1,902	01/15/2042
78472V-AB-2	SPSS 2021-A B		12/27/2023	ATHENE ANNUITY & LIFE		16,119,038	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	(3,880,962)	(3,880,962)	620,000	09/15/2075
78473N-AC-7	STARM 2007-1 2A1		01/01/2023	Paydown		229,651	276,625	204,543	16,296	0	213,355	0	213,355	0	229,651	0	0	0	1,584	02/25/2037
78473N-AC-7	STARM 2007-1 2A1		03/06/2023	ATHENE ANNUITY & LIFE		1,389,473	1,663,579	1,230,089	98,000	0	(98,000)	0	(98,000)	0	0	0	1,389,473	1,389,473	10,439	02/25/2037
78473N-AC-7	STARM 2007-1 2A1		04/01/2023	Paydown		0	74,577	55,144	4,393	0	(4,393)	0	(4,393)	0	0	0	0	0	437	02/25/2037
78486Q-AE-1	SVB FINANCIAL		03/10/2023	JP MORGAN		57,600	144,000	155,409	152,799	0	(223)	0	(223)	0	152,576	0	(94,976)	(94,976)	0	06/05/2030
78486Q-AR-2	SVB FINANCIAL		03/08/2023	KEYBANC CAPITAL		1,213,464	1,282,000	1,282,000	1,282,000	0	0	0	0	0	1,282,000	0	(68,536)	(68,536)	20,270	04/29/2028
78486Q-AS-0	SVB FINANCIAL		03/10/2023	BARCLAYS CAPITAL		220,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	(180,000)	(180,000)	6,855	04/29/2033
78486Q-AS-0	SVB FINANCIAL		03/10/2023	BARCLAYS CAPITAL		122,400	240,000	240,000	240,000	0	0	0	0	0	240,000	0	(117,600)	(117,600)	4,113	04/29/2033
78486Q-AS-0	SVB FINANCIAL		03/10/2023	BARCLAYS CAPITAL		204,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	(196,000)	(196,000)	6,855	04/29/2033
78486Q-AS-0	SVB FINANCIAL		03/10/2023	WELLS FARGO		86,400	160,000	160,000	160,000	0	0	0	0	0	160,000	0	(73,600)	(73,600)	2,742	04/29/2033
78486Q-AS-0	SVB FINANCIAL		03/10/2023	BANK OF AMERICA		408,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	(392,000)	(392,000)	13,710	04/29/2033
78516F-AA-7	SABAL TRAIL		12/18/2023	JANE STREET ES		19,280,600	20,000,000	20,028,100	20,017,213	0	(2,944)	0	(2,944)	0	20,014,270	0	(733,670)	(733,670)	964,786	05/01/2028
785592-AJ-5	SABINE PASS LIQUEFACTION		07/06/2023	DIRECT		3,500,000	3,500,000	3,415,153	3,476,046	0	8,606	0	8,606	0	3,484,653	0	15,347	15,347	129,135	05/15/2024
785592-AJ-5	SABINE PASS LIQUEFACTION		07/06/2023	DIRECT		9,400,000	9,400,000	9,627,750	9,438,201	0	(19,591)	0	(19,591)	0	9,418,610	0	(18,610)	(18,610)	346,821	05/15/2024
785592-AJ-5	SABINE PASS LIQUEFACTION		07/06/2023	DIRECT		2,300,000	2,300,000	2,481,125	2,333,020	0	(14,909)	0	(14,909)	0	2,318,111	0	(18,111)	(18,111)	84,860	05/15/2024
785592-AJ-5	SABINE PASS LIQUEFACTION		07/06/2023	DIRECT		7,700,000	7,700,000	7,697,625	7,695,762	0	(782)	0	(782)	0	7,694,980	0	5,020	5,020	284,098	05/15/2024
785592-AJ-5	SABINE PASS LIQUEFACTION		09/29/2023	DIRECT		100,000	100,000	107,875	101,436	0	(943)	0	(943)	0	100,492	0	(492)	(492)	5,015	05/15/2024
785592-AJ-5	SABINE PASS LIQUEFACTION		09/29/2023	DIRECT		300,000	300,000	323,625	304,307	0	(2,830)	0	(2,830)	0	301,477	0	(1,477)	(1,477)	15,046	05/15/2024
785592-AJ-5	SABINE PASS LIQUEFACTION		09/29/2023	DIRECT		300,000	300,000	323,625	304,307	0	(2,830)	0	(2,830)	0	301,477	0	(1,477)	(1,477)	15,046	05/15/2024
785592-AJ-5	SABINE PASS LIQUEFACTION		09/29/2023	DIRECT		100,000	100,000	97,576	99,316	0	360	0	360	0	99,675	0	325	325	5,015	05/15/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
785592-AJ-5	SABINE PASS LIQUEFACTION		11/02/2023	DIRECT		300,000	300,000	323,625	304,307	0	(3,173)	0	(3,173)	0	301,134	0	(1,134)	(1,134)	16,627	05/15/2024
785592-AJ-5	SABINE PASS LIQUEFACTION		11/02/2023	DIRECT		100,000	100,000	107,875	101,436	0	(1,058)	0	(1,058)	0	100,378	0	(378)	(378)	5,542	05/15/2024
785592-AJ-5	SABINE PASS LIQUEFACTION		11/02/2023	DIRECT		300,000	300,000	323,625	304,307	0	(3,173)	0	(3,173)	0	301,134	0	(1,134)	(1,134)	16,627	05/15/2024
785592-AJ-5	SABINE PASS LIQUEFACTION		11/02/2023	DIRECT		100,000	100,000	97,576	99,316	0	410	0	410	0	99,726	0	274	274	5,542	05/15/2024
785592-AM-8	SABINE PASS LIQUEFACTION		12/11/2023	GOLDMAN SACHS		13,976,760	14,000,000	15,165,000	14,322,504	0	(156,561)	0	(156,561)	0	14,165,943	0	(189,183)	(189,183)	1,010,625	03/01/2025
785592-AM-8	SABINE PASS LIQUEFACTION		12/12/2023	GOLDMAN SACHS		4,992,400	5,000,000	5,343,102	5,117,495	0	(57,214)	0	(57,214)	0	5,060,281	0	(67,881)	(67,881)	361,719	03/01/2025
785592-AX-4	SABINE PASS LIQUEFACTION		01/30/2023	MIZUHO SECURITIES USA		483,015	500,000	555,044	548,919	0	(541)	0	(541)	0	548,378	0	(65,363)	(65,363)	4,750	05/15/2030
785592-AX-4	SABINE PASS LIQUEFACTION		04/10/2023	JP MORGAN		1,456,395	1,500,000	1,526,129	1,522,861	0	(870)	0	(870)	0	1,521,992	0	(65,597)	(65,597)	27,563	05/15/2030
79548K-H8-4	SBM7 1999-2 B1		01/01/2023	Paydown		221	221	195	31	0	190	0	190	0	221	0	0	0	1	02/25/2029
79548K-H8-4	SBM7 1999-2 B1		02/01/2023	Paydown		677	677	596	96	0	580	0	580	0	677	0	0	0	7	02/25/2029
79548K-H8-4	SBM7 1999-2 B1		03/01/2023	Paydown		841	841	740	120	0	721	0	721	0	841	0	0	0	14	02/25/2029
79548K-H8-4	SBM7 1999-2 B1		04/24/2023	ATHENE ANNUITY & LIFE		10,775	94,551	83,256	13,445	0	(2,671)	0	(2,671)	0	10,775	0	0	0	1,929	02/25/2029
79548K-H9-2	SBM7 1999-2 B2		06/01/2023	Paydown		672	672	581	0	0	672	0	672	0	672	0	0	0	22	02/25/2029
79548K-H9-2	SBM7 1999-2 B2		09/01/2023	Paydown		0	1,404	1,214	0	0	0	0	0	0	0	0	0	0	65	02/25/2029
79548K-H9-2	SBM7 1999-2 B2		10/01/2023	Paydown		0	1,174	1,015	0	0	0	0	0	0	0	0	0	0	64	02/25/2029
79548K-H9-2	SBM7 1999-2 B2		11/01/2023	Paydown		0	1,794	1,552	0	0	0	0	0	0	0	0	0	0	107	02/25/2029
79548K-H9-2	SBM7 1999-2 B2		12/01/2023	Paydown		446	515	445	0	0	446	0	446	0	446	0	0	0	34	02/25/2029
797440-BR-4	SAN DIEGO GAS & ELECTRIC		09/01/2023	Maturity		2,000,000	2,000,000	1,999,680	1,999,902	0	98	0	98	0	2,000,000	0	0	0	72,000	09/01/2023
797440-BR-4	SAN DIEGO GAS & ELECTRIC		09/01/2023	Maturity		1,000,000	1,000,000	999,840	999,951	0	49	0	49	0	1,000,000	0	0	0	36,000	09/01/2023
80282K-AP-1	SANTANDER HOLDINGS USA		12/11/2023	GOLDMAN SACHS		4,766,900	5,000,000	5,120,350	5,083,030	0	(17,255)	0	(17,255)	0	5,065,775	0	(298,875)	(298,875)	311,667	07/13/2027
80286D-AC-2	MCA 21-B A3		02/20/2023	Paydown		56,170	56,170	56,163	56,168	0	2	0	2	0	56,170	0	0	0	48	08/20/2024
80286D-AC-2	MCA 21-B A3		03/20/2023	Paydown		95,385	95,385	95,373	95,381	0	4	0	4	0	95,385	0	0	0	122	08/20/2024
80286D-AC-2	MCA 21-B A3		04/20/2023	Paydown		122,080	122,080	122,064	122,075	0	5	0	5	0	122,080	0	0	0	208	08/20/2024
80286D-AC-2	MCA 21-B A3		05/20/2023	Paydown		121,920	121,920	121,905	121,915	0	5	0	5	0	121,920	0	0	0	259	08/20/2024
80286D-AC-2	MCA 21-B A3		06/20/2023	Paydown		143,015	143,015	142,997	143,009	0	6	0	6	0	143,015	0	0	0	365	08/20/2024
80286D-AC-2	MCA 21-B A3		07/20/2023	Paydown		142,072	142,072	142,054	142,066	0	6	0	6	0	142,072	0	0	0	423	08/20/2024
80286D-AC-2	MCA 21-B A3		08/20/2023	Paydown		134,250	134,250	134,233	134,245	0	6	0	6	0	134,250	0	0	0	456	08/20/2024
80286D-AC-2	MCA 21-B A3		09/20/2023	Paydown		182,001	182,001	181,978	181,993	0	8	0	8	0	182,001	0	0	0	696	08/20/2024
80286D-AC-2	MCA 21-B A3		10/20/2023	Paydown		191,396	191,396	191,372	191,388	0	8	0	8	0	191,396	0	0	0	813	08/20/2024
80286D-AC-2	MCA 21-B A3		11/20/2023	Paydown		199,328	199,328	199,303	199,320	0	8	0	8	0	199,328	0	0	0	932	08/20/2024
80286D-AC-2	MCA 21-B A3		12/20/2023	Paydown		133,384	133,384	133,367	133,378	0	6	0	6	0	133,384	0	0	0	680	08/20/2024
80689#-BB-1	SCHNEIDER NATIONAL		09/25/2023	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	71,000	09/25/2023
80689#-BB-1	SCHNEIDER NATIONAL		09/25/2023	Maturity		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	248,500	09/25/2023
808513-BC-8	CHARLES SCHWAB		11/16/2023	JEFFERIES & COMPANY		360,388	381,000	380,459	380,559	0	47	0	47	0	380,606	0	(20,218)	(20,218)	20,460	03/22/2030
808513-BC-8	CHARLES SCHWAB		11/16/2023	MILLENNIUM ADVISORS		361,165	381,000	380,459	380,559	0	47	0	47	0	380,606	0	(19,441)	(19,441)	20,460	03/22/2030
808513-BC-8	CHARLES SCHWAB		11/16/2023	MILLENNIUM ADVISORS		315,597	333,000	332,527	332,615	0	41	0	41	0	332,656	0	(17,058)	(17,058)	17,883	03/22/2030
808513-BC-8	CHARLES SCHWAB		11/16/2023	GOLDMAN SACHS		270,702	286,000	285,594	285,669	0	35	0	35	0	285,704	0	(15,002)	(15,002)	15,359	03/22/2030
808513-BC-8	CHARLES SCHWAB		11/16/2023	CITICORP		270,848	286,000	285,594	285,669	0	35	0	35	0	285,704	0	(14,857)	(14,857)	15,359	03/22/2030
808513-BC-8	CHARLES SCHWAB		11/16/2023	MILLENNIUM ADVISORS		270,994	286,000	285,594	285,669	0	35	0	35	0	285,704	0	(14,711)	(14,711)	15,359	03/22/2030
808513-BC-8	CHARLES SCHWAB		11/16/2023	GOLDMAN SACHS		271,008	286,000	285,594	285,669	0	35	0	35	0	285,704	0	(14,696)	(14,696)	15,359	03/22/2030
808513-BC-8	CHARLES SCHWAB		11/16/2023	CITICORP		271,022	286,000	285,594	285,669	0	35	0	35	0	285,704	0	(14,682)	(14,682)	15,359	03/22/2030
808513-BC-8	CHARLES SCHWAB		11/16/2023	JANE STREET ES		271,068	286,000	285,594	285,669	0	35	0	35	0	285,704	0	(14,636)	(14,636)	15,359	03/22/2030
808513-BC-8	CHARLES SCHWAB		11/16/2023	GOLDMAN SACHS		225,367	238,000	237,662	237,725	0	29	0	29	0	237,754	0	(12,387)	(12,387)	12,781	03/22/2030
808513-BC-8	CHARLES SCHWAB		11/16/2023	CITICORP		225,426	238,000	237,662	237,725	0	29	0	29	0	237,754	0	(12,327)	(12,327)	12,781	03/22/2030
808513-BC-8	CHARLES SCHWAB		11/16/2023	GOLDMAN SACHS		179,875	190,000	189,730	189,780	0	23	0	23	0	189,804	0	(9,929)	(9,929)	10,203	03/22/2030
808513-BC-8	CHARLES SCHWAB		11/16/2023	TD SECURITIES (USA)		180,342	190,000	189,730	189,780	0	23	0	23	0	189,804	0	(9,461)	(9,461)	10,203	03/22/2030
808513-BC-8	CHARLES SCHWAB		11/16/2023	TD SECURITIES (USA)		180,380	190,000	189,730	189,780	0	23	0	23	0	189,804	0	(9,423)	(9,423)	10,203	03/22/2030
808513-BC-8	CHARLES SCHWAB		11/16/2023	MILLENNIUM ADVISORS		135,292	143,000	142,797	142,835	0	18	0	18	0	142,852	0	(7,560)	(7,560)	7,679	03/22/2030
808513-BC-8	CHARLES SCHWAB		11/16/2023	CITICORP		135,518	143,000	142,797	142,835	0	18	0	18	0	142,852	0	(7,334)	(7,334)	7,679	03/22/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
808513-BC-8	CHARLES SCHWAB		11/16/2023	MILLENNIUM ADVISORS		135,541	143,000	142,797	142,835	0	18	0	18	0	142,852	0	(7,311)	(7,311)	7,679	03/22/2030
808513-BC-8	CHARLES SCHWAB		11/16/2023	GOLDMAN SACHS		90,011	95,000	94,865	94,890	0	12	0	12	0	94,902	0	(4,891)	(4,891)	5,102	03/22/2030
808513-BC-8	CHARLES SCHWAB		11/17/2023	JANE STREET ES		361,249	381,000	380,459	380,559	0	47	0	47	0	380,606	0	(19,357)	(19,357)	20,509	03/22/2030
808513-BC-8	CHARLES SCHWAB		11/17/2023	MILLENNIUM ADVISORS		225,419	238,000	237,662	237,725	0	29	0	29	0	237,754	0	(12,335)	(12,335)	12,812	03/22/2030
808513-BC-8	CHARLES SCHWAB		11/17/2023	JANE STREET ES		225,481	238,000	237,662	237,725	0	29	0	29	0	237,754	0	(12,273)	(12,273)	12,812	03/22/2030
808513-BC-8	CHARLES SCHWAB		11/17/2023	MILLENNIUM ADVISORS		179,957	190,000	189,730	189,780	0	23	0	23	0	189,803	0	(9,847)	(9,847)	10,228	03/22/2030
808513-BC-8	CHARLES SCHWAB		11/17/2023	MILLENNIUM ADVISORS		180,016	190,000	189,730	189,780	0	23	0	23	0	189,803	0	(9,788)	(9,788)	10,228	03/22/2030
808513-BC-8	CHARLES SCHWAB		11/17/2023	MILLENNIUM ADVISORS		176,168	186,000	185,736	185,785	0	23	0	23	0	185,808	0	(9,640)	(9,640)	10,012	03/22/2030
808513-BC-8	CHARLES SCHWAB		11/17/2023	MARKET AXESS		4,742	5,000	4,993	4,994	0	1	0	1	0	4,995	0	(253)	(253)	269	03/22/2030
808513-BC-8	CHARLES SCHWAB		11/20/2023	MORGAN STANLEY		270,596	286,000	285,594	285,669	0	35	0	35	0	285,704	0	(15,108)	(15,108)	15,432	03/22/2030
808513-BC-8	CHARLES SCHWAB		11/20/2023	CITICORP		135,641	143,000	142,797	142,835	0	18	0	18	0	142,852	0	(7,211)	(7,211)	7,716	03/22/2030
808513-BC-8	CHARLES SCHWAB		11/20/2023	CITICORP		135,670	143,000	142,797	142,835	0	18	0	18	0	142,852	0	(7,182)	(7,182)	7,716	03/22/2030
808513-BC-8	CHARLES SCHWAB		11/21/2023	TRUMID		135,800	143,000	142,797	142,835	0	18	0	18	0	142,852	0	(7,052)	(7,052)	7,753	03/22/2030
808513-BC-8	CHARLES SCHWAB		11/21/2023	FLOW TRADERS		90,109	95,000	94,865	94,890	0	12	0	12	0	94,902	0	(4,792)	(4,792)	5,150	03/22/2030
808513-BC-8	CHARLES SCHWAB		11/22/2023	MILLENNIUM ADVISORS		315,791	333,000	332,527	332,615	0	41	0	41	0	332,655	0	(16,865)	(16,865)	18,182	03/22/2030
808513-BC-8	CHARLES SCHWAB		11/22/2023	JP MORGAN		180,211	190,000	189,730	189,780	0	23	0	23	0	189,803	0	(9,592)	(9,592)	10,374	03/22/2030
808513-BC-8	CHARLES SCHWAB		12/05/2023	MORGAN STANLEY		2,755,426	2,858,000	2,853,942	2,854,693	0	351	0	351	0	2,855,043	0	(99,617)	(99,617)	159,721	03/22/2030
808513-CA-1	CHARLES SCHWAB		12/18/2023	JANE STREET ES		2,545,650	3,000,000	2,993,280	2,993,694	0	578	0	578	0	2,994,272	0	(448,622)	(448,622)	112,858	03/03/2032
816851-AP-4	SEMPRA ENERGY		12/14/2023	ATHENE ANNUITY & LIFE		2,090,819	2,000,000	2,847,449	2,777,573	0	(34,411)	0	(34,411)	0	2,743,162	0	(652,343)	(652,343)	139,667	10/15/2039
816851-BM-0	SEMPRA ENERGY		06/07/2023	MORGAN STANLEY		404,800	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(95,200)	(95,200)	14,208	04/01/2052
816851-BM-0	SEMPRA ENERGY		06/26/2023	JP MORGAN		134,387	167,000	167,000	167,000	0	0	0	0	0	167,000	0	(32,613)	(32,613)	5,109	04/01/2052
81743Q-AG-9	SEMT SEMT 2006-1 2A1		01/02/2023	Paydown		1,876	1,876	1,191	1,202	0	674	0	674	0	1,876	0	0	0	5	09/20/2046
81743Q-AG-9	SEMT SEMT 2006-1 2A1		02/01/2023	Paydown		1,839	1,839	1,168	1,178	0	661	0	661	0	1,839	0	0	0	10	09/20/2046
81743Q-AG-9	SEMT SEMT 2006-1 2A1		03/01/2023	Paydown		5,378	5,378	3,415	3,445	0	1,933	0	1,933	0	5,378	0	0	0	42	09/20/2046
81743Q-AG-9	SEMT SEMT 2006-1 2A1		04/03/2023	Paydown		1,844	1,844	1,171	1,182	0	663	0	663	0	1,844	0	0	0	19	09/20/2046
81743Q-AG-9	SEMT SEMT 2006-1 2A1		05/01/2023	Paydown		1,568	1,568	995	1,004	0	563	0	563	0	1,568	0	0	0	21	09/20/2046
81743Q-AG-9	SEMT SEMT 2006-1 2A1		06/01/2023	Paydown		1,590	1,590	1,009	1,018	0	571	0	571	0	1,590	0	0	0	27	09/20/2046
81743Q-AG-9	SEMT SEMT 2006-1 2A1		07/03/2023	Paydown		1,514	1,514	891	970	0	640	96	544	0	1,514	0	0	0	30	09/20/2046
81743Q-AG-9	SEMT SEMT 2006-1 2A1		09/01/2023	Paydown		2,549	2,549	1,500	1,633	0	1,078	162	916	0	2,549	0	0	0	70	09/20/2046
81743Q-AG-9	SEMT SEMT 2006-1 2A1		10/02/2023	Paydown		1,448	1,448	852	927	0	612	92	520	0	1,448	0	0	0	45	09/20/2046
81743Q-AG-9	SEMT SEMT 2006-1 2A1		11/01/2023	Paydown		1,246	1,246	733	798	0	527	79	448	0	1,246	0	0	0	43	09/20/2046
81743Q-AG-9	SEMT SEMT 2006-1 2A1		12/01/2023	Paydown		1,142	1,142	672	731	0	483	73	410	0	1,142	0	0	0	43	09/20/2046
81743Q-AG-9	SEMT SEMT 2006-1 2A1		12/12/2023	ATHENE ANNUITY & LIFE		941,819	1,615,487	950,399	1,034,935	0	36,948	102,591	(65,643)	0	969,292	0	(27,473)	(27,473)	63,479	09/20/2046
81743Q-AJ-3	SEMT SEMT 2006-1 3A1		01/01/2023	Paydown		6,302	6,302	4,796	4,841	0	1,461	0	1,461	0	6,302	0	0	0	20	09/20/2046
81743Q-AJ-3	SEMT SEMT 2006-1 3A1		02/01/2023	Paydown		6,181	6,181	4,703	4,748	0	1,433	0	1,433	0	6,181	0	0	0	39	09/20/2046
81743Q-AJ-3	SEMT SEMT 2006-1 3A1		03/01/2023	Paydown		18,070	18,070	13,751	13,882	0	4,189	0	4,189	0	18,070	0	0	0	172	09/20/2046
81743Q-AJ-3	SEMT SEMT 2006-1 3A1		04/01/2023	Paydown		6,197	6,197	4,716	4,761	0	1,437	0	1,437	0	6,197	0	0	0	79	09/20/2046
81743Q-AJ-3	SEMT SEMT 2006-1 3A1		05/01/2023	Paydown		5,267	5,267	4,008	4,046	0	1,221	0	1,221	0	5,267	0	0	0	84	09/20/2046
81743Q-AJ-3	SEMT SEMT 2006-1 3A1		06/01/2023	Paydown		5,343	5,343	4,066	4,105	0	1,239	0	1,239	0	5,343	0	0	0	103	09/20/2046
81743Q-AJ-3	SEMT SEMT 2006-1 3A1		07/01/2023	Paydown		5,090	5,090	3,635	3,910	0	1,487	307	1,180	0	5,090	0	0	0	115	09/20/2046
81743Q-AJ-3	SEMT SEMT 2006-1 3A1		09/01/2023	Paydown		8,566	8,566	6,119	6,581	0	2,503	517	1,986	0	8,566	0	0	0	257	09/20/2046
81743Q-AJ-3	SEMT SEMT 2006-1 3A1		10/01/2023	Paydown		4,863	4,863	3,473	3,736	0	1,421	294	1,127	0	4,863	0	0	0	164	09/20/2046
81743Q-AJ-3	SEMT SEMT 2006-1 3A1		11/01/2023	Paydown		4,188	4,188	2,991	3,217	0	1,224	253	971	0	4,188	0	0	0	156	09/20/2046
81743Q-AJ-3	SEMT SEMT 2006-1 3A1		12/01/2023	Paydown		3,837	4,566	3,262	3,508	0	605	276	329	0	3,837	0	0	0	187	09/20/2046
81744F-GY-7	SEMT 2005-2 A1		01/20/2023	Paydown		2,947	2,947	2,947	2,947	0	0	0	0	0	2,947	0	0	0	11	03/20/2035
81744F-GY-7	SEMT 2005-2 A1		02/20/2023	Paydown		2,883	2,883	2,883	2,883	0	0	0	0	0	2,883	0	0	0	22	03/20/2035
81744F-GY-7	SEMT 2005-2 A1		03/20/2023	Paydown		29,288	29,288	29,288	29,288	0	0	0	0	0	29,288	0	0	0	352	03/20/2035
81744F-GY-7	SEMT 2005-2 A1		04/20/2023	Paydown		2,661	2,661	2,661	2,661	0	0	0	0	0	2,661	0	0	0	44	03/20/2035
81744F-GY-7	SEMT 2005-2 A1		05/20/2023	Paydown		2,754	2,754	2,754	2,754	0	0	0	0	0	2,754	0	0	0	57	03/20/2035

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
81744F-GY-7	SEMT 2005-2 A1		06/20/2023	Paydown		17,678	17,678	17,678	17,678	0	0	0	0	0	17,678	0	0	0	448	03/20/2035
81744F-GY-7	SEMT 2005-2 A1		07/20/2023	Paydown		3,899	3,899	3,899	3,899	0	0	0	0	0	3,899	0	0	0	117	03/20/2035
81744F-GY-7	SEMT 2005-2 A1		08/20/2023	Paydown		2,440	2,440	2,440	2,440	0	0	0	0	0	2,440	0	0	0	85	03/20/2035
81744F-GY-7	SEMT 2005-2 A1		09/20/2023	Paydown		4,026	4,026	4,026	4,026	0	0	0	0	0	4,026	0	0	0	159	03/20/2035
81744F-GY-7	SEMT 2005-2 A1		10/20/2023	Paydown		3,407	3,407	3,407	3,407	0	0	0	0	0	3,407	0	0	0	151	03/20/2035
81744F-GY-7	SEMT 2005-2 A1		11/20/2023	Paydown		2,405	2,405	2,405	2,405	0	0	0	0	0	2,405	0	0	0	119	03/20/2035
81744F-GY-7	SEMT 2005-2 A1		12/20/2023	Paydown		2,561	2,561	2,561	2,561	0	0	0	0	0	2,561	0	0	0	139	03/20/2035
81744L-AN-4	SEMT 07		01/01/2023	Paydown		4,381	4,381	3,908	3,908	0	473	0	473	0	4,381	0	0	0	11	06/20/2037
81744L-AN-4	SEMT 07		02/01/2023	Paydown		4,203	4,203	3,749	3,749	0	454	0	454	0	4,203	0	0	0	22	06/20/2037
81744L-AN-4	SEMT 07		03/01/2023	Paydown		4,084	4,084	3,643	3,643	0	441	0	441	0	4,084	0	0	0	32	06/20/2037
81744L-AN-4	SEMT 07		04/01/2023	Paydown		3,985	3,985	3,555	3,555	0	430	0	430	0	3,985	0	0	0	42	06/20/2037
81744L-AN-4	SEMT 07		05/01/2023	Paydown		7,355	7,355	6,561	6,561	0	794	0	794	0	7,355	0	0	0	103	06/20/2037
81744L-AN-4	SEMT 07		06/01/2023	Paydown		3,895	3,895	3,475	3,475	0	421	0	421	0	3,895	0	0	0	68	06/20/2037
81744L-AN-4	SEMT 07		07/01/2023	Paydown		17,338	17,338	15,466	15,466	0	1,872	0	1,872	0	17,338	0	0	0	359	06/20/2037
81744L-AN-4	SEMT 07		08/01/2023	Paydown		3,856	3,858	3,442	3,442	0	415	0	415	0	3,856	0	0	0	93	06/20/2037
81744L-AN-4	SEMT 07		09/01/2023	Paydown		3,825	3,831	3,417	3,417	0	408	0	408	0	3,825	0	0	0	105	06/20/2037
81744L-AN-4	SEMT 07		10/01/2023	Paydown		7,180	7,180	6,405	6,405	0	775	0	775	0	7,180	0	0	0	221	06/20/2037
81744L-AN-4	SEMT 07		11/01/2023	Paydown		3,390	3,390	3,023	3,023	0	366	0	366	0	3,390	0	0	0	116	06/20/2037
81744L-AN-4	SEMT 07		12/01/2023	Paydown		3,389	3,389	3,023	3,023	0	366	0	366	0	3,389	0	0	0	127	06/20/2037
81745D-AE-1	SEMT 2013-9 A1		01/01/2023	Paydown		8,567	8,567	8,717	8,717	0	(149)	0	(149)	0	8,567	0	0	0	25	07/25/2043
81745D-AE-1	SEMT 2013-9 A1		02/01/2023	Paydown		8,598	8,598	8,748	8,748	0	(150)	0	(150)	0	8,598	0	0	0	50	07/25/2043
81745D-AE-1	SEMT 2013-9 A1		03/01/2023	Paydown		8,719	8,719	8,871	8,871	0	(152)	0	(152)	0	8,719	0	0	0	76	07/25/2043
81745D-AE-1	SEMT 2013-9 A1		04/01/2023	Paydown		56,343	56,343	57,325	57,325	0	(982)	0	(982)	0	56,343	0	0	0	657	07/25/2043
81745D-AE-1	SEMT 2013-9 A1		05/01/2023	Paydown		35,948	35,948	36,574	36,574	0	(626)	0	(626)	0	35,948	0	0	0	524	07/25/2043
81745D-AE-1	SEMT 2013-9 A1		06/01/2023	Paydown		8,763	8,763	8,916	8,916	0	(153)	0	(153)	0	8,763	0	0	0	153	07/25/2043
81745D-AE-1	SEMT 2013-9 A1		07/01/2023	Paydown		29,028	29,028	29,534	29,534	0	(506)	0	(506)	0	29,028	0	0	0	593	07/25/2043
81745D-AE-1	SEMT 2013-9 A1		08/01/2023	Paydown		29,825	29,825	30,345	30,345	0	(520)	0	(520)	0	29,825	0	0	0	696	07/25/2043
81745D-AE-1	SEMT 2013-9 A1		09/01/2023	Paydown		42,488	42,488	43,228	43,228	0	(740)	0	(740)	0	42,488	0	0	0	1,115	07/25/2043
81745D-AE-1	SEMT 2013-9 A1		10/01/2023	Paydown		24,910	24,910	25,344	25,344	0	(434)	0	(434)	0	24,910	0	0	0	727	07/25/2043
81745D-AE-1	SEMT 2013-9 A1		11/01/2023	Paydown		8,325	8,325	8,470	8,470	0	(145)	0	(145)	0	8,325	0	0	0	267	07/25/2043
81745D-AE-1	SEMT 2013-9 A1		12/01/2023	Paydown		8,788	8,788	8,941	8,941	0	(153)	0	(153)	0	8,788	0	0	0	308	07/25/2043
81747W-AA-5	SEMT 2018-7 A1		01/01/2023	Paydown		3,831	3,831	3,845	3,845	0	(14)	0	(14)	0	3,831	0	0	0	13	09/25/2048
81747W-AA-5	SEMT 2018-7 A1		02/01/2023	Paydown		1,093	1,093	1,097	1,097	0	(4)	0	(4)	0	1,093	0	0	0	7	09/25/2048
81747W-AA-5	SEMT 2018-7 A1		03/01/2023	Paydown		1,611	1,611	1,618	1,618	0	(6)	0	(6)	0	1,611	0	0	0	16	09/25/2048
81747W-AA-5	SEMT 2018-7 A1		04/01/2023	Paydown		4,916	4,916	4,935	4,935	0	(18)	0	(18)	0	4,916	0	0	0	66	09/25/2048
81747W-AA-5	SEMT 2018-7 A1		05/01/2023	Paydown		12,696	12,696	12,744	12,744	0	(48)	0	(48)	0	12,696	0	0	0	212	09/25/2048
81747W-AA-5	SEMT 2018-7 A1		06/01/2023	Paydown		2,137	2,137	2,145	2,145	0	(8)	0	(8)	0	2,137	0	0	0	43	09/25/2048
81747W-AA-5	SEMT 2018-7 A1		07/01/2023	Paydown		647	647	649	649	0	(2)	0	(2)	0	647	0	0	0	15	09/25/2048
81747W-AA-5	SEMT 2018-7 A1		08/01/2023	Paydown		32,819	32,819	32,942	32,942	0	(123)	0	(123)	0	32,819	0	0	0	875	09/25/2048
81747W-AA-5	SEMT 2018-7 A1		09/01/2023	Paydown		566	566	568	568	0	(2)	0	(2)	0	566	0	0	0	17	09/25/2048
81747W-AA-5	SEMT 2018-7 A1		10/01/2023	Paydown		564	564	566	566	0	(2)	0	(2)	0	564	0	0	0	19	09/25/2048
81747W-AA-5	SEMT 2018-7 A1		11/01/2023	Paydown		19,006	19,006	19,077	19,077	0	(71)	0	(71)	0	19,006	0	0	0	697	09/25/2048
81747W-AA-5	SEMT 2018-7 A1		12/01/2023	Paydown		11,859	11,859	11,904	11,904	0	(44)	0	(44)	0	11,859	0	0	0	474	09/25/2048
81748R-AB-3	SEMT 2020-4 A2		01/01/2023	Paydown		4,469	4,469	4,594	4,594	0	(126)	0	(126)	0	4,469	0	0	0	9	11/25/2050
81748R-AB-3	SEMT 2020-4 A2		02/01/2023	Paydown		13,315	13,315	13,689	13,689	0	(374)	0	(374)	0	13,315	0	0	0	55	11/25/2050
81748R-AB-3	SEMT 2020-4 A2		03/01/2023	Paydown		11,047	11,047	11,357	11,357	0	(311)	0	(311)	0	11,047	0	0	0	69	11/25/2050
81748R-AB-3	SEMT 2020-4 A2		04/01/2023	Paydown		22,634	22,634	23,271	23,271	0	(637)	0	(637)	0	22,634	0	0	0	189	11/25/2050
81748R-AB-3	SEMT 2020-4 A2		05/01/2023	Paydown		11,500	11,500	11,824	11,824	0	(323)	0	(323)	0	11,500	0	0	0	120	11/25/2050
81748R-AB-3	SEMT 2020-4 A2		06/01/2023	Paydown		9,208	9,208	9,467	9,467	0	(259)	0	(259)	0	9,208	0	0	0	115	11/25/2050

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
81748R-AB-3	SEMT 2020-4 A2		07/01/2023	Paydown		9,075	9,075	9,331	9,331	0	(255)	0	(255)	0	9,075	0	0	0	132	11/25/2050
81748R-AB-3	SEMT 2020-4 A2		08/01/2023	Paydown		3,507	3,507	3,606	3,606	0	(99)	0	(99)	0	3,507	0	0	0	58	11/25/2050
81748R-AB-3	SEMT 2020-4 A2		09/01/2023	Paydown		3,624	3,624	3,726	3,726	0	(102)	0	(102)	0	3,624	0	0	0	68	11/25/2050
81748R-AB-3	SEMT 2020-4 A2		10/01/2023	Paydown		3,509	3,509	3,608	3,608	0	(99)	0	(99)	0	3,509	0	0	0	73	11/25/2050
81748R-AB-3	SEMT 2020-4 A2		11/01/2023	Paydown		12,135	12,135	12,476	12,476	0	(341)	0	(341)	0	12,135	0	0	0	278	11/25/2050
81748R-AB-3	SEMT 2020-4 A2		12/01/2023	Paydown		3,619	3,619	3,721	3,721	0	(102)	0	(102)	0	3,619	0	0	0	90	11/25/2050
81761T-AC-9	SERV 2020-1 A2II		01/30/2023	Paydown		68,750	68,750	68,750	68,750	0	0	0	0	0	68,750	0	0	0	574	01/30/2051
81761T-AC-9	SERV 2020-1 A2II		04/30/2023	Paydown		745,162	745,162	745,162	745,162	0	0	0	0	0	745,162	0	0	0	12,433	01/30/2051
81761T-AC-9	SERV 2020-1 A2II		07/30/2023	Paydown		68,750	68,750	68,750	68,750	0	0	0	0	0	68,750	0	0	0	1,721	01/30/2051
81761T-AC-9	SERV 2020-1 A2II		10/30/2023	Paydown		68,750	68,750	68,750	68,750	0	0	0	0	0	68,750	0	0	0	2,294	01/30/2051
82085@-AA-2	SHAWS/SAINSBURY		01/15/2023	Redemption		71,253	71,253	76,156	75,151	0	(3,898)	0	(3,898)	0	71,253	0	0	0	402	02/15/2029
82085@-AA-2	SHAWS/SAINSBURY		02/15/2023	Redemption		71,658	71,658	76,589	75,578	0	(3,920)	0	(3,920)	0	71,658	0	0	0	809	02/15/2029
82085@-AA-2	SHAWS/SAINSBURY		03/15/2023	Redemption		72,066	72,066	77,025	76,008	0	(3,942)	0	(3,942)	0	72,066	0	0	0	1,221	02/15/2029
82085@-AA-2	SHAWS/SAINSBURY		04/15/2023	Redemption		72,476	72,476	77,463	76,441	0	(3,965)	0	(3,965)	0	72,476	0	0	0	1,637	02/15/2029
82085@-AA-2	SHAWS/SAINSBURY		05/15/2023	Redemption		72,888	72,888	77,904	76,875	0	(3,987)	0	(3,987)	0	72,888	0	0	0	2,058	02/15/2029
82085@-AA-2	SHAWS/SAINSBURY		06/15/2023	Redemption		73,303	73,303	78,347	77,312	0	(4,010)	0	(4,010)	0	73,303	0	0	0	2,483	02/15/2029
82085@-AA-2	SHAWS/SAINSBURY		07/15/2023	Redemption		73,719	73,719	78,792	77,752	0	(4,033)	0	(4,033)	0	73,719	0	0	0	2,913	02/15/2029
82085@-AA-2	SHAWS/SAINSBURY		08/15/2023	Redemption		74,139	74,139	79,241	78,194	0	(4,056)	0	(4,056)	0	74,139	0	0	0	3,349	02/15/2029
82085@-AA-2	SHAWS/SAINSBURY		09/15/2023	Redemption		74,560	74,560	79,691	78,639	0	(4,079)	0	(4,079)	0	74,560	0	0	0	3,789	02/15/2029
82085@-AA-2	SHAWS/SAINSBURY		10/15/2023	Redemption		74,984	74,984	80,144	79,086	0	(4,102)	0	(4,102)	0	74,984	0	0	0	4,234	02/15/2029
82085@-AA-2	SHAWS/SAINSBURY		11/15/2023	Redemption		75,411	75,411	80,600	79,536	0	(4,125)	0	(4,125)	0	75,411	0	0	0	4,683	02/15/2029
82085@-AA-2	SHAWS/SAINSBURY		12/15/2023	Redemption		75,840	75,840	81,059	79,989	0	(4,149)	0	(4,149)	0	75,840	0	0	0	5,141	02/15/2029
82088K-AJ-7	SHEA HOMES LP		02/16/2023	JP MORGAN		288,844	325,000	264,794	265,927	0	1,016	0	1,016	0	266,943	0	21,901	21,901	6,003	04/01/2029
82088K-AJ-7	SHEA HOMES LP		02/16/2023	JP MORGAN		718,110	808,000	658,318	661,135	0	2,526	0	2,526	0	663,661	0	54,449	54,449	14,926	04/01/2029
82652T-AB-1	SRFC 2022-1A C		01/20/2023	Paydown		231,568	231,568	231,557	231,565	0	2	0	2	0	231,568	0	0	0	685	10/20/2038
82652T-AB-1	SRFC 2022-1A C		01/20/2023	Paydown		319,404	319,404	319,389	319,400	0	3	0	3	0	319,404	0	0	0	945	10/20/2038
82652T-AB-1	SRFC 2022-1A C		02/20/2023	Paydown		183,135	183,135	183,126	183,133	0	2	0	2	0	183,135	0	0	0	1,084	10/20/2038
82652T-AB-1	SRFC 2022-1A C		02/20/2023	Paydown		252,600	252,600	252,588	252,597	0	3	0	3	0	252,600	0	0	0	1,495	10/20/2038
82652T-AB-1	SRFC 2022-1A C		03/20/2023	Paydown		159,904	159,904	159,896	159,902	0	2	0	2	0	159,904	0	0	0	1,419	10/20/2038
82652T-AB-1	SRFC 2022-1A C		03/20/2023	Paydown		220,557	220,557	220,546	220,554	0	2	0	2	0	220,557	0	0	0	1,957	10/20/2038
82652T-AB-1	SRFC 2022-1A C		04/20/2023	Paydown		178,874	178,874	178,865	178,872	0	2	0	2	0	178,874	0	0	0	2,117	10/20/2038
82652T-AB-1	SRFC 2022-1A C		04/20/2023	Paydown		246,722	246,722	246,711	246,720	0	3	0	3	0	246,722	0	0	0	2,920	10/20/2038
82652T-AB-1	SRFC 2022-1A C		05/20/2023	Paydown		163,250	163,250	163,242	163,248	0	2	0	2	0	163,250	0	0	0	2,415	10/20/2038
82652T-AB-1	SRFC 2022-1A C		05/20/2023	Paydown		225,173	225,173	225,162	225,170	0	2	0	2	0	225,173	0	0	0	3,331	10/20/2038
82652T-AB-1	SRFC 2022-1A C		06/20/2023	Paydown		163,549	163,549	163,542	163,548	0	2	0	2	0	163,549	0	0	0	2,903	10/20/2038
82652T-AB-1	SRFC 2022-1A C		06/20/2023	Paydown		225,585	225,585	225,574	225,583	0	2	0	2	0	225,585	0	0	0	4,004	10/20/2038
82652T-AB-1	SRFC 2022-1A C		07/20/2023	Paydown		140,564	140,564	140,557	140,563	0	1	0	1	0	140,564	0	0	0	2,911	10/20/2038
82652T-AB-1	SRFC 2022-1A C		07/20/2023	Paydown		193,882	193,882	193,872	193,880	0	2	0	2	0	193,882	0	0	0	4,015	10/20/2038
82652T-AB-1	SRFC 2022-1A C		08/20/2023	Paydown		141,160	141,160	141,153	141,158	0	1	0	1	0	141,160	0	0	0	3,341	10/20/2038
82652T-AB-1	SRFC 2022-1A C		08/20/2023	Paydown		194,703	194,703	194,694	194,701	0	2	0	2	0	194,703	0	0	0	4,608	10/20/2038
82652T-AB-1	SRFC 2022-1A C		09/20/2023	Paydown		132,578	132,578	132,572	132,577	0	1	0	1	0	132,578	0	0	0	3,530	10/20/2038
82652T-AB-1	SRFC 2022-1A C		09/20/2023	Paydown		182,867	182,867	182,858	182,865	0	2	0	2	0	182,867	0	0	0	4,869	10/20/2038
82652T-AB-1	SRFC 2022-1A C		10/20/2023	Paydown		111,754	111,754	111,749	111,753	0	1	0	1	0	111,754	0	0	0	3,306	10/20/2038
82652T-AB-1	SRFC 2022-1A C		10/20/2023	Paydown		154,144	154,144	154,136	154,142	0	2	0	2	0	154,144	0	0	0	4,560	10/20/2038
82652T-AB-1	SRFC 2022-1A C		11/20/2023	Paydown		106,479	106,479	106,474	106,478	0	1	0	1	0	106,479	0	0	0	3,465	10/20/2038
82652T-AB-1	SRFC 2022-1A C		11/20/2023	Paydown		146,867	146,867	146,860	146,866	0	2	0	2	0	146,867	0	0	0	4,779	10/20/2038
82652T-AB-1	SRFC 2022-1A C		12/20/2023	Paydown		92,454	92,454	92,449	92,453	0	1	0	1	0	92,454	0	0	0	3,282	10/20/2038
82652T-AB-1	SRFC 2022-1A C		12/20/2023	Paydown		127,522	127,522	127,516	127,521	0	1	0	1	0	127,522	0	0	0	4,527	10/20/2038
82652T-AC-9	SRFC 2022-1A C		01/20/2023	Paydown		109,932	109,932	109,915	109,915	0	17	0	17	0	109,932	0	0	0	361	10/20/2038

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
82652T-AC-9	SRFC 2022-1A C		01/20/2023	Paydown		159,702	159,702	159,677	159,677	0	25	0	25	0	159,702	0	0	0	524	10/20/2038
82652T-AC-9	SRFC 2022-1A C		02/20/2023	Paydown		86,940	86,940	86,926	86,926	0	14	0	14	0	86,940	0	0	0	571	10/20/2038
82652T-AC-9	SRFC 2022-1A C		02/20/2023	Paydown		126,300	126,300	126,280	126,280	0	20	0	20	0	126,300	0	0	0	829	10/20/2038
82652T-AC-9	SRFC 2022-1A C		03/20/2023	Paydown		75,911	75,911	75,899	75,899	0	12	0	12	0	75,911	0	0	0	748	10/20/2038
82652T-AC-9	SRFC 2022-1A C		03/20/2023	Paydown		110,278	110,278	110,261	110,261	0	18	0	18	0	110,278	0	0	0	1,086	10/20/2038
82652T-AC-9	SRFC 2022-1A C		04/20/2023	Paydown		84,917	84,917	84,903	84,903	0	13	0	13	0	84,917	0	0	0	1,115	10/20/2038
82652T-AC-9	SRFC 2022-1A C		04/20/2023	Paydown		123,361	123,361	123,342	123,342	0	20	0	20	0	123,361	0	0	0	1,620	10/20/2038
82652T-AC-9	SRFC 2022-1A C		05/20/2023	Paydown		77,500	77,500	77,488	77,488	0	12	0	12	0	77,500	0	0	0	1,272	10/20/2038
82652T-AC-9	SRFC 2022-1A C		05/20/2023	Paydown		112,586	112,586	112,568	112,568	0	18	0	18	0	112,586	0	0	0	1,848	10/20/2038
82652T-AC-9	SRFC 2022-1A C		06/20/2023	Paydown		77,642	77,642	77,630	77,630	0	12	0	12	0	77,642	0	0	0	1,530	10/20/2038
82652T-AC-9	SRFC 2022-1A C		06/20/2023	Paydown		112,793	112,793	112,775	112,775	0	18	0	18	0	112,793	0	0	0	2,222	10/20/2038
82652T-AC-9	SRFC 2022-1A C		07/20/2023	Paydown		66,730	66,730	66,720	66,720	0	11	0	11	0	66,730	0	0	0	1,534	10/20/2038
82652T-AC-9	SRFC 2022-1A C		07/20/2023	Paydown		96,941	96,941	96,925	96,925	0	15	0	15	0	96,941	0	0	0	2,228	10/20/2038
82652T-AC-9	SRFC 2022-1A C		08/20/2023	Paydown		67,013	67,013	67,002	67,002	0	11	0	11	0	67,013	0	0	0	1,760	10/20/2038
82652T-AC-9	SRFC 2022-1A C		08/20/2023	Paydown		97,352	97,352	97,336	97,336	0	15	0	15	0	97,352	0	0	0	2,557	10/20/2038
82652T-AC-9	SRFC 2022-1A C		09/20/2023	Paydown		62,939	62,939	62,929	62,929	0	10	0	10	0	62,939	0	0	0	1,860	10/20/2038
82652T-AC-9	SRFC 2022-1A C		09/20/2023	Paydown		91,433	91,433	91,419	91,419	0	15	0	15	0	91,433	0	0	0	2,702	10/20/2038
82652T-AC-9	SRFC 2022-1A C		10/20/2023	Paydown		53,053	53,053	53,045	53,045	0	8	0	8	0	53,053	0	0	0	1,742	10/20/2038
82652T-AC-9	SRFC 2022-1A C		10/20/2023	Paydown		77,072	77,072	77,060	77,060	0	12	0	12	0	77,072	0	0	0	2,531	10/20/2038
82652T-AC-9	SRFC 2022-1A C		11/20/2023	Paydown		50,549	50,549	50,541	50,541	0	8	0	8	0	50,549	0	0	0	1,826	10/20/2038
82652T-AC-9	SRFC 2022-1A C		11/20/2023	Paydown		73,434	73,434	73,422	73,422	0	12	0	12	0	73,434	0	0	0	2,652	10/20/2038
82652T-AC-9	SRFC 2022-1A C		12/07/2023	ROBERT BAIRD		1,276,688	1,342,668	1,342,455	1,342,455	0	54	0	54	0	1,342,509	0	(65,820)	(65,820)	51,579	10/20/2038
82652T-AC-9	SRFC 2022-1A C		12/20/2023	Paydown		63,761	63,761	63,751	63,751	0	10	0	10	0	63,761	0	0	0	2,512	10/20/2038
82653D-AA-7	SRFC 2018-2A A		01/20/2023	Paydown		48,633	48,633	49,135	48,776	0	(143)	0	(143)	0	48,633	0	0	0	142	06/20/2035
82653D-AA-7	SRFC 2018-2A A		02/20/2023	Paydown		49,371	49,371	49,880	49,515	0	(145)	0	(145)	0	49,371	0	0	0	288	06/20/2035
82653D-AA-7	SRFC 2018-2A A		03/20/2023	Paydown		41,582	41,582	42,011	41,704	0	(122)	0	(122)	0	41,582	0	0	0	364	06/20/2035
82653D-AA-7	SRFC 2018-2A A		04/20/2023	Paydown		36,806	36,806	37,186	36,914	0	(108)	0	(108)	0	36,806	0	0	0	429	06/20/2035
82653D-AA-7	SRFC 2018-2A A		05/20/2023	Paydown		40,114	40,114	40,528	40,232	0	(118)	0	(118)	0	40,114	0	0	0	585	06/20/2035
82653D-AA-7	SRFC 2018-2A A		06/20/2023	Paydown		42,867	42,867	43,309	42,993	0	(126)	0	(126)	0	42,867	0	0	0	750	06/20/2035
82653D-AA-7	SRFC 2018-2A A		07/20/2023	Paydown		1,033,958	1,033,958	1,044,621	1,036,991	0	(3,033)	0	(3,033)	0	1,033,958	0	0	0	21,110	06/20/2035
82653E-AB-3	SRFC 2019-1A B		01/20/2023	Paydown		45,092	45,092	45,082	45,088	0	4	0	4	0	45,092	0	0	0	129	01/20/2036
82653E-AB-3	SRFC 2019-1A B		02/20/2023	Paydown		34,456	34,456	34,448	34,452	0	3	0	3	0	34,456	0	0	0	196	01/20/2036
82653E-AB-3	SRFC 2019-1A B		03/20/2023	Paydown		34,209	34,209	34,201	34,205	0	3	0	3	0	34,209	0	0	0	292	01/20/2036
82653E-AB-3	SRFC 2019-1A B		04/20/2023	Paydown		36,256	36,256	36,248	36,252	0	4	0	4	0	36,256	0	0	0	413	01/20/2036
82653E-AB-3	SRFC 2019-1A B		05/20/2023	Paydown		35,880	35,880	35,872	35,876	0	4	0	4	0	35,880	0	0	0	511	01/20/2036
82653E-AB-3	SRFC 2019-1A B		06/20/2023	Paydown		29,626	29,626	29,620	29,624	0	3	0	3	0	29,626	0	0	0	507	01/20/2036
82653E-AB-3	SRFC 2019-1A B		07/20/2023	Paydown		30,075	30,075	30,068	30,072	0	3	0	3	0	30,075	0	0	0	600	01/20/2036
82653E-AB-3	SRFC 2019-1A B		08/20/2023	Paydown		31,808	31,808	31,801	31,805	0	3	0	3	0	31,808	0	0	0	725	01/20/2036
82653E-AB-3	SRFC 2019-1A B		09/20/2023	Paydown		32,463	32,463	32,456	32,460	0	3	0	3	0	32,463	0	0	0	833	01/20/2036
82653E-AB-3	SRFC 2019-1A B		10/20/2023	Paydown		27,826	27,826	27,820	27,823	0	3	0	3	0	27,826	0	0	0	793	01/20/2036
82653E-AB-3	SRFC 2019-1A B		11/20/2023	Paydown		24,348	24,348	24,343	24,346	0	2	0	2	0	24,348	0	0	0	763	01/20/2036
82653E-AB-3	SRFC 2019-1A B		12/20/2023	Paydown		21,302	21,302	21,298	21,300	0	2	0	2	0	21,302	0	0	0	729	01/20/2036
82653E-AC-1	SRFC 2019-1A C		01/20/2023	Paydown		75,153	75,153	75,148	75,152	0	2	0	2	0	75,153	0	0	0	236	01/20/2036
82653E-AC-1	SRFC 2019-1A C		01/20/2023	Paydown		71,396	71,396	71,391	71,394	0	2	0	2	0	71,396	0	0	0	224	01/20/2036
82653E-AC-1	SRFC 2019-1A C		02/20/2023	Paydown		57,426	57,426	57,423	57,425	0	1	0	1	0	57,426	0	0	0	361	01/20/2036
82653E-AC-1	SRFC 2019-1A C		02/20/2023	Paydown		54,555	54,555	54,551	54,554	0	1	0	1	0	54,555	0	0	0	343	01/20/2036
82653E-AC-1	SRFC 2019-1A C		03/20/2023	Paydown		57,014	57,014	57,011	57,013	0	1	0	1	0	57,014	0	0	0	537	01/20/2036
82653E-AC-1	SRFC 2019-1A C		03/20/2023	Paydown		54,164	54,164	54,160	54,162	0	1	0	1	0	54,164	0	0	0	510	01/20/2036
82653E-AC-1	SRFC 2019-1A C		04/20/2023	Paydown		60,427	60,427	60,423	60,425	0	1	0	1	0	60,427	0	0	0	759	01/20/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
82653E-AC-1	SRFC 2019-1A C		04/20/2023	Paydown		57,405	57,405	57,402	57,404	0	1	0	1	0	57,405	0	0	0	721	01/20/2036
82653E-AC-1	SRFC 2019-1A C		05/20/2023	Paydown		59,800	59,800	59,796	59,798	0	1	0	1	0	59,800	0	0	0	939	01/20/2036
82653E-AC-1	SRFC 2019-1A C		05/20/2023	Paydown		56,810	56,810	56,806	56,808	0	1	0	1	0	56,810	0	0	0	892	01/20/2036
82653E-AC-1	SRFC 2019-1A C		06/20/2023	Paydown		49,377	49,377	49,374	49,376	0	1	0	1	0	49,377	0	0	0	931	01/20/2036
82653E-AC-1	SRFC 2019-1A C		06/20/2023	Paydown		46,909	46,909	46,906	46,907	0	1	0	1	0	46,909	0	0	0	884	01/20/2036
82653E-AC-1	SRFC 2019-1A C		07/20/2023	Paydown		50,125	50,125	50,122	50,124	0	1	0	1	0	50,125	0	0	0	1,102	01/20/2036
82653E-AC-1	SRFC 2019-1A C		07/20/2023	Paydown		47,619	47,619	47,615	47,617	0	1	0	1	0	47,619	0	0	0	1,047	01/20/2036
82653E-AC-1	SRFC 2019-1A C		08/20/2023	Paydown		53,013	53,013	53,010	53,012	0	1	0	1	0	53,013	0	0	0	1,332	01/20/2036
82653E-AC-1	SRFC 2019-1A C		08/20/2023	Paydown		50,362	50,362	50,359	50,361	0	1	0	1	0	50,362	0	0	0	1,266	01/20/2036
82653E-AC-1	SRFC 2019-1A C		09/20/2023	Paydown		54,105	54,105	54,101	54,104	0	1	0	1	0	54,105	0	0	0	1,530	01/20/2036
82653E-AC-1	SRFC 2019-1A C		09/20/2023	Paydown		51,400	51,400	51,396	51,398	0	1	0	1	0	51,400	0	0	0	1,453	01/20/2036
82653E-AC-1	SRFC 2019-1A C		10/20/2023	Paydown		46,377	46,377	46,374	46,376	0	1	0	1	0	46,377	0	0	0	1,457	01/20/2036
82653E-AC-1	SRFC 2019-1A C		10/20/2023	Paydown		44,058	44,058	44,055	44,057	0	1	0	1	0	44,058	0	0	0	1,384	01/20/2036
82653E-AC-1	SRFC 2019-1A C		11/20/2023	Paydown		40,580	40,580	40,578	40,579	0	1	0	1	0	40,580	0	0	0	1,402	01/20/2036
82653E-AC-1	SRFC 2019-1A C		11/20/2023	Paydown		38,551	38,551	38,549	38,550	0	1	0	1	0	38,551	0	0	0	1,332	01/20/2036
82653E-AC-1	SRFC 2019-1A C		12/07/2023	ROBERT BAIRD		990,688	1,003,864	1,003,798	1,003,840	0	12	0	12	0	1,003,852	0	(13,164)	(13,164)	36,899	01/20/2036
82653E-AC-1	SRFC 2019-1A C		12/20/2023	Paydown		35,504	35,504	35,501	35,503	0	1	0	1	0	35,504	0	0	0	1,338	01/20/2036
82653G-AC-6	SRFC 2018-3A C		01/20/2023	Paydown		32,241	32,241	32,241	32,241	0	1	0	1	0	32,241	0	0	0	112	09/20/2035
82653G-AC-6	SRFC 2018-3A C		02/20/2023	Paydown		30,748	30,748	30,747	30,747	0	1	0	1	0	30,748	0	0	0	214	09/20/2035
82653G-AC-6	SRFC 2018-3A C		03/20/2023	Paydown		24,574	24,574	24,574	24,574	0	0	0	0	0	24,574	0	0	0	256	09/20/2035
82653G-AC-6	SRFC 2018-3A C		04/20/2023	Paydown		29,367	29,367	29,367	29,367	0	1	0	1	0	29,367	0	0	0	408	09/20/2035
82653G-AC-6	SRFC 2018-3A C		05/20/2023	Paydown		21,219	21,219	21,219	21,219	0	0	0	0	0	21,219	0	0	0	369	09/20/2035
82653G-AC-6	SRFC 2018-3A C		06/20/2023	Paydown		28,740	28,740	28,739	28,739	0	1	0	1	0	28,740	0	0	0	599	09/20/2035
82653G-AC-6	SRFC 2018-3A C		07/20/2023	Paydown		24,660	24,660	24,660	24,660	0	0	0	0	0	24,660	0	0	0	600	09/20/2035
82653G-AC-6	SRFC 2018-3A C		08/20/2023	Paydown		23,466	23,466	23,466	23,466	0	0	0	0	0	23,466	0	0	0	652	09/20/2035
82653G-AC-6	SRFC 2018-3A C		09/20/2023	Paydown		22,508	22,508	22,508	22,508	0	0	0	0	0	22,508	0	0	0	704	09/20/2035
82653G-AC-6	SRFC 2018-3A C		10/20/2023	Paydown		519,582	519,582	519,572	519,572	0	9	0	9	0	519,582	0	0	0	18,055	09/20/2035
826934-AA-9	SRFC 2022-3A A 2022-3A A		01/20/2023	Paydown		364,902	364,902	364,802	364,802	0	100	0	100	0	364,902	0	0	0	1,773	07/20/2039
826934-AA-9	SRFC 2022-3A A 2022-3A A		02/20/2023	Paydown		400,717	400,717	400,608	400,608	0	109	0	109	0	400,717	0	0	0	3,894	07/20/2039
826934-AA-9	SRFC 2022-3A A 2022-3A A		03/20/2023	Paydown		352,307	352,307	352,211	352,211	0	96	0	96	0	352,307	0	0	0	5,135	07/20/2039
826934-AA-9	SRFC 2022-3A A 2022-3A A		04/20/2023	Paydown		357,401	357,401	357,303	357,303	0	98	0	98	0	357,401	0	0	0	6,945	07/20/2039
826934-AA-9	SRFC 2022-3A A 2022-3A A		05/20/2023	Paydown		317,572	317,572	317,485	317,485	0	87	0	87	0	317,572	0	0	0	7,714	07/20/2039
826934-AA-9	SRFC 2022-3A A 2022-3A A		06/20/2023	Paydown		304,784	304,784	304,701	304,701	0	83	0	83	0	304,784	0	0	0	8,884	07/20/2039
826934-AA-9	SRFC 2022-3A A 2022-3A A		07/20/2023	Paydown		327,703	327,703	327,613	327,613	0	89	0	89	0	327,703	0	0	0	11,145	07/20/2039
826934-AA-9	SRFC 2022-3A A 2022-3A A		08/20/2023	Paydown		268,798	268,798	268,725	268,725	0	73	0	73	0	268,798	0	0	0	10,447	07/20/2039
826934-AA-9	SRFC 2022-3A A 2022-3A A		09/20/2023	Paydown		251,629	251,629	251,561	251,561	0	69	0	69	0	251,629	0	0	0	11,003	07/20/2039
826934-AA-9	SRFC 2022-3A A 2022-3A A		10/20/2023	Paydown		212,295	212,295	212,237	212,237	0	58	0	58	0	212,295	0	0	0	10,314	07/20/2039
826934-AA-9	SRFC 2022-3A A 2022-3A A		11/20/2023	Paydown		178,946	178,946	178,897	178,897	0	49	0	49	0	178,946	0	0	0	9,563	07/20/2039
826934-AA-9	SRFC 2022-3A A 2022-3A A		12/07/2023	WELLS FARGO		4,709,103	4,702,490	4,701,206	4,701,206	0	0	0	0	0	4,701,206	0	7,897	7,897	267,301	07/20/2039
828807-DQ-7	SIMON PROPERTY GROUP		12/11/2023	GOLDMAN SACHS		6,395,253	8,101,000	8,042,268	8,049,104	0	4,915	0	4,915	0	8,054,019	0	(1,658,765)	(1,658,765)	257,207	01/15/2032
82894*-AZ-0	JR SIMPLOT		09/21/2023	STONE CASTLE		1,881,340	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(118,660)	(118,660)	85,655	05/01/2029
82894*-BA-4	JR SIMPLOT		09/21/2023	STONE CASTLE		7,435,360	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	(564,640)	(564,640)	350,020	05/01/2031
82967N-BM-9	SIRIUS XM RADIO		11/02/2023	CITICORP		355,889	457,000	457,000	457,000	0	0	0	0	0	457,000	0	(101,111)	(101,111)	20,906	09/01/2031
82967N-BM-9	SIRIUS XM RADIO		11/02/2023	MARKET AXESS		177,601	228,000	228,000	228,000	0	0	0	0	0	228,000	0	(50,399)	(50,399)	10,430	09/01/2031
82967N-BM-9	SIRIUS XM RADIO		11/02/2023	JP MORGAN		151,369	195,000	195,000	195,000	0	0	0	0	0	195,000	0	(43,631)	(43,631)	8,921	09/01/2031
82967N-BM-9	SIRIUS XM RADIO		11/02/2023	JEFFERIES & COMPANY		118,370	152,000	152,000	152,000	0	0	0	0	0	152,000	0	(33,630)	(33,630)	6,953	09/01/2031
82967N-BM-9	SIRIUS XM RADIO		11/02/2023	CITICORP		172,104	221,000	220,448	220,505	0	40	0	40	0	220,545	0	(48,442)	(48,442)	10,110	09/01/2031
82967N-BM-9	SIRIUS XM RADIO		11/02/2023	MARKET AXESS		86,463	111,000	110,723	110,751	0	20	0	20	0	110,772	0	(24,308)	(24,308)	5,078	09/01/2031
82967N-BM-9	SIRIUS XM RADIO		11/02/2023	JP MORGAN		72,968	94,000	93,765	93,790	0	17	0	17	0	93,807	0	(20,839)	(20,839)	4,300	09/01/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
82967N-BM-9	SIRIUS XM RADIO		11/02/2023	JEFFERIES & COMPANY		57,628	74,000	73,815	73,834	0	13	0	13	0	73,848	0	(16,220)	(16,220)	3,385	09/01/2031
83301#-AC-2	SNAFUEL		01/01/2023	Redemption		42,282	42,282	42,282	42,282	0	0	0	0	0	42,282	0	0	0	121	09/01/2042
83301#-AC-2	SNAFUEL		02/01/2023	Redemption		42,403	42,403	42,403	42,403	0	0	0	0	0	42,403	0	0	0	243	09/01/2042
83301#-AC-2	SNAFUEL		03/01/2023	Redemption		42,525	42,525	42,525	42,525	0	0	0	0	0	42,525	0	0	0	366	09/01/2042
83301#-AC-2	SNAFUEL		04/01/2023	Redemption		42,647	42,647	42,647	42,647	0	0	0	0	0	42,647	0	0	0	489	09/01/2042
83301#-AC-2	SNAFUEL		05/01/2023	Redemption		42,769	42,769	42,769	42,769	0	0	0	0	0	42,769	0	0	0	613	09/01/2042
83301#-AC-2	SNAFUEL		06/01/2023	Redemption		42,892	42,892	42,892	42,892	0	0	0	0	0	42,892	0	0	0	738	09/01/2042
83301#-AC-2	SNAFUEL		07/01/2023	Redemption		43,015	43,015	43,015	43,015	0	0	0	0	0	43,015	0	0	0	863	09/01/2042
83301#-AC-2	SNAFUEL		08/01/2023	Redemption		43,138	43,138	43,138	43,138	0	0	0	0	0	43,138	0	0	0	989	09/01/2042
83301#-AC-2	SNAFUEL		09/01/2023	Redemption		43,262	43,262	43,262	43,262	0	0	0	0	0	43,262	0	0	0	1,116	09/01/2042
83301#-AC-2	SNAFUEL		10/01/2023	Redemption		43,386	43,386	43,386	43,386	0	0	0	0	0	43,386	0	0	0	1,244	09/01/2042
83301#-AC-2	SNAFUEL		11/01/2023	Redemption		43,510	43,510	43,510	43,510	0	0	0	0	0	43,510	0	0	0	1,372	09/01/2042
83301#-AC-2	SNAFUEL		12/01/2023	Redemption		43,635	43,635	43,635	43,635	0	0	0	0	0	43,635	0	0	0	1,501	09/01/2042
83416W-AA-1	SOLAR STAR FUNDING		01/01/2023	Redemption		0	889,224	926,463	916,999	0	(916,999)	0	(916,999)	0	0	0	0	0	0	06/30/2035
83416W-AA-1	SOLAR STAR FUNDING		06/30/2023	Redemption		47,740	47,740	48,354	48,238	0	(499)	0	(499)	0	47,740	0	0	0	1,283	06/30/2035
83416W-AA-1	SOLAR STAR FUNDING		06/30/2023	Redemption		94,116	94,116	99,523	98,344	0	(4,228)	0	(4,228)	0	94,116	0	0	0	2,529	06/30/2035
83416W-AA-1	SOLAR STAR FUNDING		06/30/2023	Redemption		434,205	434,205	452,389	447,768	0	(13,562)	0	(13,562)	0	434,205	0	0	0	11,669	06/30/2035
83416W-AA-1	SOLAR STAR FUNDING		12/30/2023	Redemption		174,901	174,901	177,150	176,728	0	(1,827)	0	(1,827)	0	174,901	0	0	0	9,401	06/30/2035
83416W-AA-1	SOLAR STAR FUNDING		12/30/2023	Redemption		344,806	344,806	364,615	360,297	0	(15,491)	0	(15,491)	0	344,806	0	0	0	18,533	06/30/2035
83416W-AA-1	SOLAR STAR FUNDING		12/30/2023	Redemption		1,590,772	1,590,772	1,657,391	1,640,460	0	(49,688)	0	(49,688)	0	1,590,772	0	0	0	85,504	06/30/2035
83416W-AB-9	SOLAR STAR FUNDING		06/30/2023	Redemption		37,440	37,440	35,535	35,941	0	1,498	0	1,498	0	37,440	0	0	0	739	06/30/2035
83416W-AB-9	SOLAR STAR FUNDING		12/30/2023	Redemption		100,527	100,527	95,414	96,504	0	4,024	0	4,024	0	100,527	0	0	0	3,971	06/30/2035
837004-CB-4	SOUTH CAROLINA ELECTRIC		12/27/2023	ATHENE ANNUITY & LIFE		3,256,653	3,000,000	3,237,082	3,190,730	0	(9,234)	0	(9,234)	0	3,181,496	0	75,156	75,156	263,175	01/15/2038
837004-CD-0	SOUTH CAROLINA ELECTRIC		12/27/2023	ATHENE ANNUITY & LIFE		5,962,367	6,000,000	5,952,840	5,964,511	0	1,325	0	1,325	0	5,965,837	0	(3,470)	(3,470)	341,000	12/15/2039
842400-ES-8	SOUTHERN CALIFORNIA EDISON		12/27/2023	ATHENE ANNUITY & LIFE		650,185	600,000	782,412	766,764	0	(12,795)	0	(12,795)	0	753,968	0	(103,783)	(103,783)	52,200	01/15/2034
842400-HT-3	SOUTHERN CALIFORNIA EDISON		05/01/2023	BARCLAYS CAPITAL		1,181,571	1,095,000	1,087,872	1,087,849	0	258	0	258	0	1,088,107	0	93,464	93,464	31,671	11/01/2032
842434-CU-4	SOUTHERN CALIFORNIA GAS		12/18/2023	JANE STREET ES		6,117,370	7,000,000	6,983,900	6,988,218	0	1,458	0	1,458	0	6,989,676	0	(872,306)	(872,306)	247,421	02/01/2030
845011-AE-5	SOUTHWEST GAS CORP		01/24/2023	MIZUHO SECURITIES USA		462,086	503,000	501,124	501,215	0	16	0	16	0	501,231	0	(39,145)	(39,145)	7,413	03/15/2032
845467-AN-9	SOUTHWESTERN ENERGY		02/27/2023	Call 103.8750		519,375	500,000	452,650	467,460	0	895	0	895	0	468,354	0	31,646	31,646	35,090	10/01/2027
845467-AS-8	SOUTHWESTERN ENERGY		07/26/2023	RILA		1,522,281	1,500,000	1,526,250	1,523,852	0	(1,572)	0	(1,572)	0	1,522,281	0	0	0	69,651	03/15/2030
84610W-AB-1	LIFESTORAGE		07/25/2023	Tax Free Exchange		9,396,526	10,000,000	9,944,700	9,978,481	0	3,128	0	3,128	0	9,981,609	0	(585,083)	(585,083)	373,333	07/01/2026
84858D-AA-6	SPIRIT AIR 2015-		04/01/2023	Redemption		153,307	153,307	150,249	151,265	0	2,042	0	2,042	0	153,307	0	0	0	3,143	04/01/2028
84858D-AA-6	SPIRIT AIR 2015-		10/01/2023	Redemption		153,307	153,307	150,249	151,265	0	2,042	0	2,042	0	153,307	0	0	0	6,286	04/01/2028
84858D-AA-6	SPIRIT AIR 2015-		12/01/2023	ROBERT BAIRD		3,236,763	3,576,534	3,505,203	3,528,897	0	6,242	0	6,242	0	3,535,139	0	(298,376)	(298,376)	172,707	04/01/2028
84860*-AB-9	NBA - SPIRITS OF ST LOUIS		03/31/2023	Redemption		123,594	123,594	123,594	123,594	0	0	0	0	0	123,594	0	0	0	1,190	06/30/2036
84860*-AB-9	NBA - SPIRITS OF ST LOUIS		06/30/2023	Redemption		123,366	123,366	123,366	123,366	0	0	0	0	0	123,366	0	0	0	2,375	06/30/2036
84860*-AB-9	NBA - SPIRITS OF ST LOUIS		09/30/2023	Redemption		123,131	123,131	123,131	123,131	0	0	0	0	0	123,131	0	0	0	3,555	06/30/2036
84860*-AB-9	NBA - SPIRITS OF ST LOUIS		12/31/2023	Redemption		212,390	212,390	212,390	212,390	0	0	0	0	0	212,390	0	0	0	8,177	06/30/2036
848609-AA-1	NBA - SPIRITS OF ST LOUIS		03/31/2023	Redemption		74,984	74,984	74,984	74,984	0	0	0	0	0	74,984	0	0	0	994	06/30/2036
848609-AA-1	NBA - SPIRITS OF ST LOUIS		03/31/2023	Redemption		18,748	18,748	18,748	18,748	0	0	0	0	0	18,748	0	0	0	248	06/30/2036
848609-AA-1	NBA - SPIRITS OF ST LOUIS		06/30/2023	Redemption		75,977	75,977	75,977	75,977	0	0	0	0	0	75,977	0	0	0	2,013	06/30/2036
848609-AA-1	NBA - SPIRITS OF ST LOUIS		06/30/2023	Redemption		18,996	18,996	18,996	18,996	0	0	0	0	0	18,996	0	0	0	503	06/30/2036
848609-AA-1	NBA - SPIRITS OF ST LOUIS		09/30/2023	Redemption		76,984	76,984	76,984	76,984	0	0	0	0	0	76,984	0	0	0	3,060	06/30/2036
848609-AA-1	NBA - SPIRITS OF ST LOUIS		09/30/2023	Redemption		19,248	19,248	19,248	19,248	0	0	0	0	0	19,248	0	0	0	765	06/30/2036
848609-AA-1	NBA - SPIRITS OF ST LOUIS		12/31/2023	Redemption		184,488	184,488	184,488	184,488	0	0	0	0	0	184,488	0	0	0	9,778	06/30/2036
848609-AA-1	NBA - SPIRITS OF ST LOUIS		12/31/2023	Redemption		46,126	46,126	46,126	46,126	0	0	0	0	0	46,126	0	0	0	2,445	06/30/2036
85172F-AP-4	SPRINGLEAF FINANCE		09/18/2023	Call 100.0000		1,874,000	1,874,000	1,890,398	1,882,436	0	(8,436)	0	(8,436)	0	1,874,000	0	0	0	115,739	03/15/2024
85172F-AP-4	SPRINGLEAF FINANCE		12/14/2023	Call 100.0000		1,876,000	1,876,000	1,873,203	1,871,832	0	2,101	0	2,101	0	1,873,933	0	2,067	2,067	143,312	03/15/2024
85234#-AB-1	STADIUM FUNDING TRUST		04/01/2023	Redemption		1,034,006	1,034,006	1,028,306	1,029,195	0	4,811	0	4,811	0	1,034,006	0	0	0	25,855	04/01/2039

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
85236#-AA-1	SUNNOVA RAYS 1 ISSUER		01/30/2023	Redemption		28,992	28,992	28,992	28,992	0	0	0	0	0	28,992	0	0	0	359	04/30/2031
85236#-AA-1	SUNNOVA RAYS 1 ISSUER		05/01/2023	Redemption		23,881	23,881	23,881	23,881	0	0	0	0	0	23,881	0	0	0	591	04/30/2031
85236#-AA-1	SUNNOVA RAYS 1 ISSUER		07/30/2023	Redemption		48,724	48,724	48,724	48,724	0	0	0	0	0	48,724	0	0	0	1,809	04/30/2031
85236#-AA-1	SUNNOVA RAYS 1 ISSUER		10/30/2023	Redemption		68,563	68,563	68,563	68,563	0	0	0	0	0	68,563	0	0	0	3,394	04/30/2031
855244-AZ-2	STARBUCKS		12/11/2023	GOLDMAN SACHS		5,997,460	7,000,000	5,950,070	6,001,871	0	101,890	0	101,890	0	6,103,761	0	(106,301)	(106,301)	192,383	11/15/2030
857477-BD-4	STATE STREET		12/11/2023	GOLDMAN SACHS		6,644,890	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	(355,110)	(355,110)	297,922	12/03/2029
857477-BF-9	STATE STREET		12/27/2023	ATHENE ANNUITY & LIFE		1,787,126	2,000,000	2,000,152	2,000,145	0	(32)	0	(32)	0	2,000,113	0	(212,987)	(212,987)	70,050	11/01/2034
857477-BY-8	STATE STREET		04/12/2023	UBS WARBURG		764,413	726,000	726,000	726,000	0	0	0	0	0	726,000	0	38,413	38,413	18,779	11/04/2028
85917A-AB-6	STERLING BANCORP		02/22/2023	ATHENE ANNUITY & LIFE		5,655,000	6,000,000	5,894,700	5,918,344	0	1,165	0	1,165	0	5,919,508	0	(264,508)	(264,508)	34,667	12/30/2029
86175E-AA-5	SSCRF 2015-1A A		01/15/2023	Paydown		9,948	9,948	9,948	9,948	0	0	0	0	0	9,948	0	0	0	30	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		01/15/2023	Paydown		13,229	13,229	13,221	13,223	0	6	0	6	0	13,229	0	0	0	39	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		01/15/2023	Paydown		13,229	13,229	13,221	13,223	0	6	0	6	0	13,229	0	0	0	39	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		01/15/2023	Paydown		13,229	13,229	13,221	13,223	0	6	0	6	0	13,229	0	0	0	39	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		02/15/2023	Paydown		16,700	16,700	16,700	16,700	0	0	0	0	0	16,700	0	0	0	99	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		02/15/2023	Paydown		22,207	22,207	22,194	22,197	0	10	0	10	0	22,207	0	0	0	132	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		02/15/2023	Paydown		22,207	22,207	22,194	22,197	0	10	0	10	0	22,207	0	0	0	132	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		02/15/2023	Paydown		22,207	22,207	22,194	22,197	0	10	0	10	0	22,207	0	0	0	132	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		03/15/2023	Paydown		29,831	29,831	29,831	29,831	0	0	0	0	0	29,831	0	0	0	266	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		03/15/2023	Paydown		39,669	39,669	39,645	39,651	0	19	0	19	0	39,669	0	0	0	354	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		03/15/2023	Paydown		39,669	39,669	39,645	39,651	0	19	0	19	0	39,669	0	0	0	354	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		03/15/2023	Paydown		39,669	39,669	39,645	39,651	0	19	0	19	0	39,669	0	0	0	354	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		04/15/2023	Paydown		23,011	23,011	23,011	23,011	0	0	0	0	0	23,011	0	0	0	274	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		04/15/2023	Paydown		30,600	30,600	30,581	30,585	0	14	0	14	0	30,600	0	0	0	364	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		04/15/2023	Paydown		30,600	30,600	30,581	30,585	0	14	0	14	0	30,600	0	0	0	364	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		04/15/2023	Paydown		30,600	30,600	30,581	30,585	0	14	0	14	0	30,600	0	0	0	364	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		05/15/2023	Paydown		27,567	27,567	27,567	27,567	0	0	0	0	0	27,567	0	0	0	410	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		05/15/2023	Paydown		36,659	36,659	36,636	36,641	0	17	0	17	0	36,659	0	0	0	545	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		05/15/2023	Paydown		36,659	36,659	36,636	36,641	0	17	0	17	0	36,659	0	0	0	545	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		05/15/2023	Paydown		36,659	36,659	36,636	36,641	0	17	0	17	0	36,659	0	0	0	545	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		06/15/2023	Paydown		18,649	18,649	18,649	18,649	0	0	0	0	0	18,649	0	0	0	333	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		06/15/2023	Paydown		24,799	24,799	24,784	24,787	0	12	0	12	0	24,799	0	0	0	443	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		06/15/2023	Paydown		24,799	24,799	24,784	24,787	0	12	0	12	0	24,799	0	0	0	443	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		06/15/2023	Paydown		24,799	24,799	24,784	24,787	0	12	0	12	0	24,799	0	0	0	443	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		07/15/2023	Paydown		13,549	13,549	13,549	13,549	0	0	0	0	0	13,549	0	0	0	282	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		07/15/2023	Paydown		18,018	18,018	18,007	18,009	0	9	0	9	0	18,018	0	0	0	375	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		07/15/2023	Paydown		18,018	18,018	18,007	18,009	0	9	0	9	0	18,018	0	0	0	375	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		07/15/2023	Paydown		18,018	18,018	18,007	18,009	0	9	0	9	0	18,018	0	0	0	375	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		08/15/2023	Paydown		12,934	12,934	12,934	12,934	0	0	0	0	0	12,934	0	0	0	308	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		08/15/2023	Paydown		17,199	17,199	17,189	17,191	0	8	0	8	0	17,199	0	0	0	409	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		08/15/2023	Paydown		17,199	17,199	17,189	17,191	0	8	0	8	0	17,199	0	0	0	409	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		08/15/2023	Paydown		17,199	17,199	17,189	17,191	0	8	0	8	0	17,199	0	0	0	409	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		09/15/2023	Paydown		7,084	7,084	7,084	7,084	0	0	0	0	0	7,084	0	0	0	190	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		09/15/2023	Paydown		9,420	9,420	9,414	9,416	0	4	0	4	0	9,420	0	0	0	252	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		09/15/2023	Paydown		9,420	9,420	9,414	9,416	0	4	0	4	0	9,420	0	0	0	252	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		09/15/2023	Paydown		9,420	9,420	9,414	9,416	0	4	0	4	0	9,420	0	0	0	252	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		10/15/2023	Paydown		14,475	14,475	14,475	14,475	0	0	0	0	0	14,475	0	0	0	431	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		10/15/2023	Paydown		19,249	19,249	19,237	19,240	0	9	0	9	0	19,249	0	0	0	573	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		10/15/2023	Paydown		19,249	19,249	19,237	19,240	0	9	0	9	0	19,249	0	0	0	573	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		10/15/2023	Paydown		19,249	19,249	19,237	19,240	0	9	0	9	0	19,249	0	0	0	573	12/15/2054

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
86175E-AA-5	SSCRF 2015-1A A		11/15/2023	Paydown		11,725	11,725	11,725	11,725	0	0	0	0	0	11,725	0	0	0	384	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		11/15/2023	Paydown		15,592	15,592	15,583	15,585	0	7	0	7	0	15,592	0	0	0	510	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		11/15/2023	Paydown		15,592	15,592	15,583	15,585	0	7	0	7	0	15,592	0	0	0	510	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		11/15/2023	Paydown		15,592	15,592	15,583	15,585	0	7	0	7	0	15,592	0	0	0	510	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		12/15/2023	Paydown		24,135	24,135	24,135	24,135	0	0	0	0	0	24,135	0	0	0	862	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		12/15/2023	Paydown		32,094	32,094	32,074	32,079	0	15	0	15	0	32,094	0	0	0	1,146	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		12/15/2023	Paydown		32,094	32,094	32,074	32,079	0	15	0	15	0	32,094	0	0	0	1,146	12/15/2054
86175E-AA-5	SSCRF 2015-1A A		12/15/2023	Paydown		32,094	32,094	32,074	32,079	0	15	0	15	0	32,094	0	0	0	1,146	12/15/2054
86212V-AG-9	STORE MASTER FUNDING		01/20/2023	Paydown		2,750	2,750	2,885	2,848	0	(98)	0	(98)	0	2,750	0	0	0	11	10/20/2048
86212V-AG-9	STORE MASTER FUNDING		02/20/2023	Paydown		2,750	2,750	2,885	2,848	0	(98)	0	(98)	0	2,750	0	0	0	22	10/20/2048
86212V-AG-9	STORE MASTER FUNDING		03/20/2023	Paydown		2,750	2,750	2,885	2,848	0	(98)	0	(98)	0	2,750	0	0	0	33	10/20/2048
86212V-AG-9	STORE MASTER FUNDING		04/20/2023	Paydown		2,750	2,750	2,885	2,848	0	(98)	0	(98)	0	2,750	0	0	0	43	10/20/2048
86212V-AG-9	STORE MASTER FUNDING		05/20/2023	Paydown		2,750	2,750	2,885	2,848	0	(98)	0	(98)	0	2,750	0	0	0	54	10/20/2048
86212V-AG-9	STORE MASTER FUNDING		06/20/2023	Paydown		2,750	2,750	2,885	2,848	0	(98)	0	(98)	0	2,750	0	0	0	65	10/20/2048
86212V-AG-9	STORE MASTER FUNDING		07/20/2023	Paydown		2,750	2,750	2,885	2,848	0	(98)	0	(98)	0	2,750	0	0	0	76	10/20/2048
86212V-AG-9	STORE MASTER FUNDING		08/20/2023	Paydown		2,750	2,750	2,885	2,848	0	(98)	0	(98)	0	2,750	0	0	0	87	10/20/2048
86212V-AG-9	STORE MASTER FUNDING		09/20/2023	Paydown		2,750	2,750	2,885	2,848	0	(98)	0	(98)	0	2,750	0	0	0	98	10/20/2048
86212V-AG-9	STORE MASTER FUNDING		10/20/2023	Paydown		2,750	2,750	2,885	2,848	0	(98)	0	(98)	0	2,750	0	0	0	109	10/20/2048
86212V-AG-9	STORE MASTER FUNDING		11/20/2023	Paydown		2,750	2,750	2,885	2,848	0	(98)	0	(98)	0	2,750	0	0	0	119	10/20/2048
86212V-AG-9	STORE MASTER FUNDING		12/20/2023	Paydown		2,750	2,750	2,885	2,848	0	(98)	0	(98)	0	2,750	0	0	0	130	10/20/2048
86212X-AB-6	STR 2019-1 A2		01/20/2023	Paydown		833	833	855	851	0	(17)	0	(17)	0	833	0	0	0	3	11/20/2049
86212X-AB-6	STR 2019-1 A2		02/20/2023	Paydown		833	833	855	851	0	(17)	0	(17)	0	833	0	0	0	5	11/20/2049
86212X-AB-6	STR 2019-1 A2		03/20/2023	Paydown		833	833	855	851	0	(17)	0	(17)	0	833	0	0	0	8	11/20/2049
86212X-AB-6	STR 2019-1 A2		04/20/2023	Paydown		833	833	855	851	0	(17)	0	(17)	0	833	0	0	0	10	11/20/2049
86212X-AB-6	STR 2019-1 A2		05/20/2023	Paydown		833	833	855	851	0	(17)	0	(17)	0	833	0	0	0	13	11/20/2049
86212X-AB-6	STR 2019-1 A2		06/20/2023	Paydown		833	833	855	851	0	(17)	0	(17)	0	833	0	0	0	15	11/20/2049
86212X-AB-6	STR 2019-1 A2		07/20/2023	Paydown		833	833	855	851	0	(17)	0	(17)	0	833	0	0	0	18	11/20/2049
86212X-AB-6	STR 2019-1 A2		08/20/2023	Paydown		833	833	855	851	0	(17)	0	(17)	0	833	0	0	0	20	11/20/2049
86212X-AB-6	STR 2019-1 A2		09/20/2023	Paydown		833	833	855	851	0	(17)	0	(17)	0	833	0	0	0	23	11/20/2049
86212X-AB-6	STR 2019-1 A2		10/20/2023	Paydown		833	833	855	851	0	(17)	0	(17)	0	833	0	0	0	25	11/20/2049
86212X-AB-6	STR 2019-1 A2		11/20/2023	Paydown		833	833	855	851	0	(17)	0	(17)	0	833	0	0	0	28	11/20/2049
86212X-AB-6	STR 2019-1 A2		12/20/2023	Paydown		833	833	855	851	0	(17)	0	(17)	0	833	0	0	0	30	11/20/2049
86213C-AB-1	STR 2015-1A A2		01/20/2023	Paydown		860	860	891	876	0	(16)	0	(16)	0	860	0	0	0	3	04/20/2045
86213C-AB-1	STR 2015-1A A2		02/20/2023	Paydown		860	860	891	876	0	(16)	0	(16)	0	860	0	0	0	6	04/20/2045
86213C-AB-1	STR 2015-1A A2		03/20/2023	Paydown		860	860	891	876	0	(16)	0	(16)	0	860	0	0	0	9	04/20/2045
86213C-AB-1	STR 2015-1A A2		04/20/2023	Paydown		860	860	891	876	0	(16)	0	(16)	0	860	0	0	0	12	04/20/2045
86213C-AB-1	STR 2015-1A A2		04/24/2023	ATHENE ANNUITY & LIFE		2,014,025	1,982,400	2,053,740	2,018,871	0	(4,846)	0	(4,846)	0	2,014,025	0	0	0	28,474	04/20/2045
863579-FQ-6	SARM 2004-18 1A1		01/02/2023	Paydown		11,779	11,779	11,841	11,841	0	(62)	0	(62)	0	11,779	0	0	0	40	12/25/2034
863579-FQ-6	SARM 2004-18 1A1		02/01/2023	Paydown		2,510	2,510	2,523	2,523	0	(13)	0	(13)	0	2,510	0	0	0	17	12/25/2034
863579-FQ-6	SARM 2004-18 1A1		03/01/2023	Paydown		2,303	2,303	2,315	2,315	0	(12)	0	(12)	0	2,303	0	0	0	23	12/25/2034
863579-FQ-6	SARM 2004-18 1A1		04/03/2023	Paydown		2,437	2,437	2,450	2,450	0	(13)	0	(13)	0	2,437	0	0	0	33	12/25/2034
863579-FQ-6	SARM 2004-18 1A1		05/01/2023	Paydown		2,269	2,269	2,280	2,280	0	(12)	0	(12)	0	2,269	0	0	0	39	12/25/2034
863579-FQ-6	SARM 2004-18 1A1		06/01/2023	Paydown		2,136	2,136	2,147	2,147	0	(11)	0	(11)	0	2,136	0	0	0	46	12/25/2034
863579-FQ-6	SARM 2004-18 1A1		07/03/2023	Paydown		1,525	1,525	1,533	1,533	0	(8)	0	(8)	0	1,525	0	0	0	39	12/25/2034
863579-FQ-6	SARM 2004-18 1A1		08/01/2023	Paydown		4,368	4,368	4,391	4,391	0	(23)	0	(23)	0	4,368	0	0	0	128	12/25/2034
863579-FQ-6	SARM 2004-18 1A1		09/01/2023	Paydown		1,386	1,386	1,393	1,393	0	(7)	0	(7)	0	1,386	0	0	0	46	12/25/2034
863579-FQ-6	SARM 2004-18 1A1		10/02/2023	Paydown		1,339	1,339	1,346	1,346	0	(7)	0	(7)	0	1,339	0	0	0	50	12/25/2034
863579-FQ-6	SARM 2004-18 1A1		11/01/2023	Paydown		1,325	1,325	1,332	1,332	0	(7)	0	(7)	0	1,325	0	0	0	55	12/25/2034
863579-FQ-6	SARM 2004-18 1A1		12/01/2023	Paydown		1,312	1,312	1,319	1,319	0	(7)	0	(7)	0	1,312	0	0	0	61	12/25/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
863579-Y6-9	SARM 2006-3 4A		01/01/2023	Paydown		11,300	12,204	9,642	9,642	0	1,658	0	1,658	0	11,300	0	0	0	35	04/25/2036
863579-Y6-9	SARM 2006-3 4A		02/01/2023	Paydown		9,012	9,012	7,119	7,119	0	1,892	0	1,892	0	9,012	0	0	0	51	04/25/2036
863579-Y6-9	SARM 2006-3 4A		03/01/2023	Paydown		603	608	480	480	0	123	0	123	0	603	0	0	0	5	04/25/2036
863579-Y6-9	SARM 2006-3 4A		04/01/2023	Paydown		1,586	1,589	1,256	1,256	0	330	0	330	0	1,586	0	0	0	19	04/25/2036
863579-Y6-9	SARM 2006-3 4A		05/01/2023	Paydown		737	737	582	582	0	155	0	155	0	737	0	0	0	11	04/25/2036
863579-Y6-9	SARM 2006-3 4A		06/01/2023	Paydown		2,253	2,253	1,780	1,780	0	473	0	473	0	2,253	0	0	0	41	04/25/2036
863579-Y6-9	SARM 2006-3 4A		07/01/2023	Paydown		1,319	1,323	1,045	1,045	0	274	0	274	0	1,319	0	0	0	29	04/25/2036
863579-Y6-9	SARM 2006-3 4A		08/01/2023	Paydown		637	648	512	512	0	125	0	125	0	637	0	0	0	16	04/25/2036
863579-Y6-9	SARM 2006-3 4A		09/01/2023	Paydown		27,236	25,316	20,000	20,000	0	7,236	0	7,236	0	27,236	0	0	0	809	04/25/2036
863579-Y6-9	SARM 2006-3 4A		10/01/2023	Paydown		6,301	6,301	4,978	4,978	0	1,323	0	1,323	0	6,301	0	0	0	196	04/25/2036
863579-Y6-9	SARM 2006-3 4A		11/01/2023	Paydown		10,555	10,555	8,339	8,339	0	2,217	0	2,217	0	10,555	0	0	0	362	04/25/2036
863579-Y6-9	SARM 2006-3 4A		12/01/2023	Paydown		0	2,451	1,936	1,936	0	(1,936)	0	(1,936)	0	0	0	0	0	84	04/25/2036
86361Y-AB-3	SFS 2006-B B		01/15/2023	Paydown		5,823	5,823	5,823	5,823	0	0	0	0	0	5,823	0	0	0	31	03/15/2038
86361Y-AB-3	SFS 2006-B B		02/15/2023	Paydown		5,802	5,802	5,802	5,802	0	0	0	0	0	5,802	0	0	0	61	03/15/2038
86361Y-AB-3	SFS 2006-B B		03/15/2023	Paydown		13,133	13,133	13,133	13,133	0	0	0	0	0	13,133	0	0	0	207	03/15/2038
86361Y-AB-3	SFS 2006-B B		04/15/2023	Paydown		11,080	11,080	11,080	11,080	0	0	0	0	0	11,080	0	0	0	233	03/15/2038
86361Y-AB-3	SFS 2006-B B		04/24/2023	ATHENE ANNUITY & LIFE		1,081,138	1,081,138	1,081,138	1,081,138	0	0	0	0	0	1,081,138	0	0	0	24,414	03/15/2038
86365L-AA-9	SFS 2010-B A		01/15/2023	Paydown		26,365	26,365	26,362	26,364	0	1	0	1	0	26,365	0	0	0	82	08/15/2036
86365L-AA-9	SFS 2010-B A		01/15/2023	Paydown		33,016	33,016	32,874	32,975	0	41	0	41	0	33,016	0	0	0	103	08/15/2036
86365L-AA-9	SFS 2010-B A		02/15/2023	Paydown		11,881	11,881	11,880	11,881	0	0	0	0	0	11,881	0	0	0	74	08/15/2036
86365L-AA-9	SFS 2010-B A		02/15/2023	Paydown		14,879	14,879	14,815	14,860	0	18	0	18	0	14,879	0	0	0	93	08/15/2036
86365L-AA-9	SFS 2010-B A		03/15/2023	Paydown		14,592	14,592	14,591	14,592	0	0	0	0	0	14,592	0	0	0	136	08/15/2036
86365L-AA-9	SFS 2010-B A		03/15/2023	Paydown		18,274	18,274	18,195	18,251	0	23	0	23	0	18,274	0	0	0	170	08/15/2036
86365L-AA-9	SFS 2010-B A		04/15/2023	Paydown		11,209	11,209	11,208	11,209	0	0	0	0	0	11,209	0	0	0	139	08/15/2036
86365L-AA-9	SFS 2010-B A		04/15/2023	Paydown		14,037	14,037	13,976	14,019	0	17	0	17	0	14,037	0	0	0	175	08/15/2036
86365L-AA-9	SFS 2010-B A		05/15/2023	Paydown		6,986	6,986	6,985	6,986	0	0	0	0	0	6,986	0	0	0	109	08/15/2036
86365L-AA-9	SFS 2010-B A		05/15/2023	Paydown		8,748	8,748	8,711	8,737	0	11	0	11	0	8,748	0	0	0	136	08/15/2036
86365L-AA-9	SFS 2010-B A		06/15/2023	Paydown		8,014	8,014	8,013	8,014	0	0	0	0	0	8,014	0	0	0	149	08/15/2036
86365L-AA-9	SFS 2010-B A		06/15/2023	Paydown		10,036	10,036	9,993	10,023	0	12	0	12	0	10,036	0	0	0	187	08/15/2036
86365L-AA-9	SFS 2010-B A		07/15/2023	Paydown		9,839	9,839	9,838	9,838	0	0	0	0	0	9,839	0	0	0	214	08/15/2036
86365L-AA-9	SFS 2010-B A		07/15/2023	Paydown		12,321	12,321	12,268	12,305	0	15	0	15	0	12,321	0	0	0	268	08/15/2036
86365L-AA-9	SFS 2010-B A		08/15/2023	Paydown		10,269	10,269	10,268	10,269	0	0	0	0	0	10,269	0	0	0	255	08/15/2036
86365L-AA-9	SFS 2010-B A		08/15/2023	Paydown		12,860	12,860	12,805	12,844	0	16	0	16	0	12,860	0	0	0	320	08/15/2036
86365L-AA-9	SFS 2010-B A		09/15/2023	Paydown		11,436	11,436	11,435	11,436	0	0	0	0	0	11,436	0	0	0	320	08/15/2036
86365L-AA-9	SFS 2010-B A		09/15/2023	Paydown		14,321	14,321	14,260	14,304	0	18	0	18	0	14,321	0	0	0	401	08/15/2036
86365L-AA-9	SFS 2010-B A		10/15/2023	Paydown		11,866	11,866	11,865	11,866	0	0	0	0	0	11,866	0	0	0	369	08/15/2036
86365L-AA-9	SFS 2010-B A		10/15/2023	Paydown		14,859	14,859	14,796	14,841	0	18	0	18	0	14,859	0	0	0	462	08/15/2036
86365L-AA-9	SFS 2010-B A		11/15/2023	Paydown		12,072	12,072	12,071	12,072	0	0	0	0	0	12,072	0	0	0	413	08/15/2036
86365L-AA-9	SFS 2010-B A		11/15/2023	Paydown		15,117	15,117	15,052	15,099	0	19	0	19	0	15,117	0	0	0	517	08/15/2036
86365L-AA-9	SFS 2010-B A		12/15/2023	Paydown		21,096	21,096	21,095	21,096	0	1	0	1	0	21,096	0	0	0	787	08/15/2036
86365L-AA-9	SFS 2010-B A		12/15/2023	Paydown		26,419	26,419	26,305	26,386	0	33	0	33	0	26,419	0	0	0	985	08/15/2036
86365L-AB-7	SFS 2010-B B		01/15/2023	Paydown		13,306	13,306	13,303	13,305	0	1	0	1	0	13,306	0	0	0	88	08/15/2036
86365L-AB-7	SFS 2010-B B		01/15/2023	Paydown		6,653	6,653	6,651	6,652	0	1	0	1	0	6,653	0	0	0	44	08/15/2036
86365L-AB-7	SFS 2010-B B		02/15/2023	Paydown		5,996	5,996	5,995	5,996	0	1	0	1	0	5,996	0	0	0	80	08/15/2036
86365L-AB-7	SFS 2010-B B		02/15/2023	Paydown		2,998	2,998	2,997	2,998	0	0	0	0	0	2,998	0	0	0	40	08/15/2036
86365L-AB-7	SFS 2010-B B		03/15/2023	Paydown		7,365	7,365	7,363	7,364	0	1	0	1	0	7,365	0	0	0	147	08/15/2036
86365L-AB-7	SFS 2010-B B		03/15/2023	Paydown		3,682	3,682	3,681	3,682	0	0	0	0	0	3,682	0	0	0	73	08/15/2036
86365L-AB-7	SFS 2010-B B		04/15/2023	Paydown		5,657	5,657	5,656	5,656	0	1	0	1	0	5,657	0	0	0	150	08/15/2036
86365L-AB-7	SFS 2010-B B		04/15/2023	Paydown		2,829	2,829	2,828	2,828	0	0	0	0	0	2,829	0	0	0	75	08/15/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
86365L-AB-7	SFS 2010-B B		04/24/2023	ATHENE ANNUITY & LIFE		773,035	773,110	772,914	773,030	0	5	0	5	0	773,035	0	0	0	22,079	08/15/2036
86365L-AB-7	SFS 2010-B B		05/15/2023	Paydown		3,526	3,526	3,525	3,525	0	0	0	0	0	3,526	0	0	0	117	08/15/2036
86365L-AB-7	SFS 2010-B B		06/15/2023	Paydown		4,045	4,045	4,044	4,044	0	0	0	0	0	4,045	0	0	0	161	08/15/2036
86365L-AB-7	SFS 2010-B B		07/15/2023	Paydown		4,966	4,966	4,964	4,965	0	1	0	1	0	4,966	0	0	0	231	08/15/2036
86365L-AB-7	SFS 2010-B B		08/15/2023	Paydown		5,183	5,183	5,181	5,182	0	1	0	1	0	5,183	0	0	0	275	08/15/2036
86365L-AB-7	SFS 2010-B B		09/15/2023	Paydown		5,772	5,772	5,770	5,771	0	1	0	1	0	5,772	0	0	0	345	08/15/2036
86365L-AB-7	SFS 2010-B B		10/15/2023	Paydown		5,989	5,989	5,987	5,988	0	1	0	1	0	5,989	0	0	0	398	08/15/2036
86365L-AB-7	SFS 2010-B B		11/15/2023	Paydown		6,093	6,093	6,091	6,092	0	1	0	1	0	6,093	0	0	0	445	08/15/2036
86365L-AB-7	SFS 2010-B B		12/15/2023	Paydown		10,647	10,647	10,645	10,646	0	1	0	1	0	10,647	0	0	0	849	08/15/2036
86614R-AN-7	SUMMIT MATERIALS		11/13/2023	JEFFERIES & COMPANY		114,193	124,000	128,340	127,494	0	(452)	0	(452)	0	127,042	0	(12,849)	(12,849)	8,680	01/15/2029
86614R-AN-7	SUMMIT MATERIALS		11/13/2023	BANK OF AMERICA		87,357	95,000	98,325	97,677	0	(346)	0	(346)	0	97,331	0	(9,973)	(9,973)	6,650	01/15/2029
86614R-AN-7	SUMMIT MATERIALS		11/13/2023	JEFFERIES & COMPANY		87,360	95,000	98,325	97,677	0	(346)	0	(346)	0	97,331	0	(9,971)	(9,971)	6,650	01/15/2029
86614R-AN-7	SUMMIT MATERIALS		11/14/2023	RBS SECURITIES		132,633	143,000	148,005	147,030	0	(523)	0	(523)	0	146,507	0	(13,874)	(13,874)	10,031	01/15/2029
86614R-AN-7	SUMMIT MATERIALS		11/14/2023	BARCLAYS CAPITAL		87,951	95,000	98,325	97,677	0	(347)	0	(347)	0	97,330	0	(9,379)	(9,379)	6,664	01/15/2029
86614R-AN-7	SUMMIT MATERIALS		11/14/2023	MARKET AXESS		58,420	63,000	65,205	64,775	0	(230)	0	(230)	0	64,545	0	(6,125)	(6,125)	4,419	01/15/2029
86614R-AN-7	SUMMIT MATERIALS		11/15/2023	BANK OF AMERICA		72,923	79,000	81,765	81,226	0	(290)	0	(290)	0	80,936	0	(8,014)	(8,014)	5,553	01/15/2029
866677-AF-4	SUN COMMUNITIES OPER LP		01/19/2023	MARKET AXESS		735,735	850,000	848,555	848,787	0	10	0	10	0	848,797	0	(113,062)	(113,062)	4,453	11/01/2028
86765B-AU-3	SUNOCO LOGISTICS PARTNERS		12/18/2023	JANE STREET ES		4,785,250	5,000,000	4,679,450	4,818,641	0	33,679	0	33,679	0	4,852,320	0	(67,070)	(67,070)	243,889	10/01/2027
86787E-AN-7	SUNTRUST BANK		05/01/2023	Maturity		2,500,000	2,500,000	2,504,225	2,501,117	0	(1,117)	0	(1,117)	0	2,500,000	0	0	0	34,375	05/01/2023
869504-AA-8	SPSS 2011-1A A		01/15/2023	Paydown		105,442	105,442	105,317	105,374	0	68	0	68	0	105,442	0	0	0	432	11/15/2058
869504-AA-8	SPSS 2011-1A A		01/15/2023	Paydown		52,721	52,721	52,658	52,687	0	34	0	34	0	52,721	0	0	0	216	11/15/2058
869504-AA-8	SPSS 2011-1A A		01/15/2023	Paydown		126,531	126,531	126,380	126,449	0	82	0	82	0	126,531	0	0	0	519	11/15/2058
869504-AA-8	SPSS 2011-1A A		02/15/2023	Paydown		87,801	87,801	87,696	87,744	0	57	0	57	0	87,801	0	0	0	720	11/15/2058
869504-AA-8	SPSS 2011-1A A		02/15/2023	Paydown		43,901	43,901	43,848	43,872	0	28	0	28	0	43,901	0	0	0	360	11/15/2058
869504-AA-8	SPSS 2011-1A A		02/15/2023	Paydown		105,361	105,361	105,235	105,293	0	68	0	68	0	105,361	0	0	0	864	11/15/2058
869504-AA-8	SPSS 2011-1A A		03/15/2023	Paydown		35,639	35,639	35,596	35,615	0	23	0	23	0	35,639	0	0	0	438	11/15/2058
869504-AA-8	SPSS 2011-1A A		03/15/2023	Paydown		17,819	17,819	17,798	17,808	0	12	0	12	0	17,819	0	0	0	219	11/15/2058
869504-AA-8	SPSS 2011-1A A		03/15/2023	Paydown		42,766	42,766	42,715	42,739	0	28	0	28	0	42,766	0	0	0	526	11/15/2058
869504-AA-8	SPSS 2011-1A A		04/15/2023	Paydown		53,094	53,094	53,031	53,059	0	34	0	34	0	53,094	0	0	0	871	11/15/2058
869504-AA-8	SPSS 2011-1A A		04/15/2023	Paydown		26,547	26,547	26,515	26,530	0	17	0	17	0	26,547	0	0	0	435	11/15/2058
869504-AA-8	SPSS 2011-1A A		04/15/2023	Paydown		63,713	63,713	63,637	63,671	0	41	0	41	0	63,713	0	0	0	1,045	11/15/2058
869504-AA-8	SPSS 2011-1A A		05/15/2023	Paydown		62,101	62,101	62,027	62,061	0	40	0	40	0	62,101	0	0	0	1,273	11/15/2058
869504-AA-8	SPSS 2011-1A A		05/15/2023	Paydown		31,050	31,050	31,013	31,030	0	20	0	20	0	31,050	0	0	0	637	11/15/2058
869504-AA-8	SPSS 2011-1A A		05/15/2023	Paydown		74,521	74,521	74,432	74,473	0	48	0	48	0	74,521	0	0	0	1,528	11/15/2058
869504-AA-8	SPSS 2011-1A A		06/15/2023	Paydown		36,797	36,797	36,753	36,773	0	24	0	24	0	36,797	0	0	0	905	11/15/2058
869504-AA-8	SPSS 2011-1A A		06/15/2023	Paydown		18,399	18,399	18,377	18,387	0	12	0	12	0	18,399	0	0	0	453	11/15/2058
869504-AA-8	SPSS 2011-1A A		06/15/2023	Paydown		44,156	44,156	44,104	44,128	0	29	0	29	0	44,156	0	0	0	1,086	11/15/2058
869504-AA-8	SPSS 2011-1A A		07/15/2023	Paydown		42,662	42,662	42,612	42,635	0	28	0	28	0	42,662	0	0	0	1,224	11/15/2058
869504-AA-8	SPSS 2011-1A A		07/15/2023	Paydown		21,331	21,331	21,306	21,317	0	14	0	14	0	21,331	0	0	0	612	11/15/2058
869504-AA-8	SPSS 2011-1A A		07/15/2023	Paydown		51,195	51,195	51,134	51,162	0	33	0	33	0	51,195	0	0	0	1,469	11/15/2058
869504-AA-8	SPSS 2011-1A A		08/15/2023	Paydown		30,992	30,992	30,955	30,972	0	20	0	20	0	30,992	0	0	0	1,017	11/15/2058
869504-AA-8	SPSS 2011-1A A		08/15/2023	Paydown		15,496	15,496	15,478	15,486	0	10	0	10	0	15,496	0	0	0	508	11/15/2058
869504-AA-8	SPSS 2011-1A A		08/15/2023	Paydown		37,190	37,190	37,146	37,166	0	24	0	24	0	37,190	0	0	0	1,220	11/15/2058
869504-AA-8	SPSS 2011-1A A		09/15/2023	Paydown		81,814	81,814	81,717	81,761	0	53	0	53	0	81,814	0	0	0	3,019	11/15/2058
869504-AA-8	SPSS 2011-1A A		09/15/2023	Paydown		40,907	40,907	40,858	40,881	0	27	0	27	0	40,907	0	0	0	1,509	11/15/2058
869504-AA-8	SPSS 2011-1A A		09/15/2023	Paydown		98,177	98,177	98,060	98,114	0	64	0	64	0	98,177	0	0	0	3,623	11/15/2058
869504-AA-8	SPSS 2011-1A A		10/15/2023	Paydown		78,250	78,250	78,157	78,199	0	51	0	51	0	78,250	0	0	0	3,208	11/15/2058
869504-AA-8	SPSS 2011-1A A		10/15/2023	Paydown		39,125	39,125	39,078	39,100	0	25	0	25	0	39,125	0	0	0	1,604	11/15/2058
869504-AA-8	SPSS 2011-1A A		10/15/2023	Paydown		93,900	93,900	93,788	93,839	0	61	0	61	0	93,900	0	0	0	3,850	11/15/2058

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
869504-AA-8	SPSS 2011-1A A		11/15/2023	Paydown		33,533	33,533	33,493	33,512	0	22	0	22	0	33,533	0	0	0	1,512	11/15/2058
869504-AA-8	SPSS 2011-1A A		11/15/2023	Paydown		16,767	16,767	16,747	16,756	0	11	0	11	0	16,767	0	0	0	756	11/15/2058
869504-AA-8	SPSS 2011-1A A		11/15/2023	Paydown		40,240	40,240	40,192	40,214	0	26	0	26	0	40,240	0	0	0	1,815	11/15/2058
869504-AA-8	SPSS 2011-1A A		12/15/2023	Paydown		26,092	26,092	26,061	26,075	0	17	0	17	0	26,092	0	0	0	1,284	11/15/2058
869504-AA-8	SPSS 2011-1A A		12/15/2023	Paydown		13,046	13,046	13,031	13,038	0	8	0	8	0	13,046	0	0	0	642	11/15/2058
869504-AA-8	SPSS 2011-1A A		12/15/2023	Paydown		31,311	31,311	31,273	31,291	0	20	0	20	0	31,311	0	0	0	1,540	11/15/2058
869507-AA-1	SPSS 2017-1A A		01/15/2023	Paydown		14,878	14,878	14,870	14,872	0	6	0	6	0	14,878	0	0	0	52	01/15/2071
869507-AA-1	SPSS 2017-1A A		01/15/2023	Paydown		14,878	14,878	14,870	14,872	0	6	0	6	0	14,878	0	0	0	52	01/15/2071
869507-AA-1	SPSS 2017-1A A		01/15/2023	Paydown		29,755	29,755	29,748	29,750	0	6	0	6	0	29,755	0	0	0	104	01/15/2071
869507-AA-1	SPSS 2017-1A A		02/15/2023	Paydown		11,591	11,591	11,586	11,587	0	4	0	4	0	11,591	0	0	0	81	01/15/2071
869507-AA-1	SPSS 2017-1A A		02/15/2023	Paydown		11,591	11,591	11,586	11,587	0	4	0	4	0	11,591	0	0	0	81	01/15/2071
869507-AA-1	SPSS 2017-1A A		02/15/2023	Paydown		23,183	23,183	23,177	23,178	0	4	0	4	0	23,183	0	0	0	162	01/15/2071
869507-AA-1	SPSS 2017-1A A		03/15/2023	Paydown		8,856	8,856	8,851	8,852	0	3	0	3	0	8,856	0	0	0	93	01/15/2071
869507-AA-1	SPSS 2017-1A A		03/15/2023	Paydown		8,856	8,856	8,851	8,852	0	3	0	3	0	8,856	0	0	0	93	01/15/2071
869507-AA-1	SPSS 2017-1A A		03/15/2023	Paydown		17,711	17,711	17,707	17,708	0	3	0	3	0	17,711	0	0	0	186	01/15/2071
869507-AA-1	SPSS 2017-1A A		04/15/2023	Paydown		13,268	13,268	13,261	13,263	0	5	0	5	0	13,268	0	0	0	185	01/15/2071
869507-AA-1	SPSS 2017-1A A		04/15/2023	Paydown		13,268	13,268	13,261	13,263	0	5	0	5	0	13,268	0	0	0	185	01/15/2071
869507-AA-1	SPSS 2017-1A A		04/15/2023	Paydown		26,536	26,536	26,529	26,531	0	5	0	5	0	26,536	0	0	0	371	01/15/2071
869507-AA-1	SPSS 2017-1A A		05/15/2023	Paydown		5,638	5,638	5,635	5,636	0	2	0	2	0	5,638	0	0	0	98	01/15/2071
869507-AA-1	SPSS 2017-1A A		05/15/2023	Paydown		5,638	5,638	5,635	5,636	0	2	0	2	0	5,638	0	0	0	98	01/15/2071
869507-AA-1	SPSS 2017-1A A		05/15/2023	Paydown		11,275	11,275	11,272	11,273	0	2	0	2	0	11,275	0	0	0	197	01/15/2071
869507-AA-1	SPSS 2017-1A A		06/15/2023	Paydown		13,945	13,945	13,938	13,940	0	5	0	5	0	13,945	0	0	0	292	01/15/2071
869507-AA-1	SPSS 2017-1A A		06/15/2023	Paydown		13,945	13,945	13,938	13,940	0	5	0	5	0	13,945	0	0	0	292	01/15/2071
869507-AA-1	SPSS 2017-1A A		06/15/2023	Paydown		27,889	27,889	27,882	27,884	0	5	0	5	0	27,889	0	0	0	584	01/15/2071
869507-AA-1	SPSS 2017-1A A		07/15/2023	Paydown		12,344	12,344	12,338	12,340	0	5	0	5	0	12,344	0	0	0	302	01/15/2071
869507-AA-1	SPSS 2017-1A A		07/15/2023	Paydown		12,344	12,344	12,338	12,340	0	5	0	5	0	12,344	0	0	0	302	01/15/2071
869507-AA-1	SPSS 2017-1A A		07/15/2023	Paydown		24,689	24,689	24,683	24,684	0	5	0	5	0	24,689	0	0	0	603	01/15/2071
869507-AA-1	SPSS 2017-1A A		08/15/2023	Paydown		19,816	19,816	19,806	19,808	0	7	0	7	0	19,816	0	0	0	554	01/15/2071
869507-AA-1	SPSS 2017-1A A		08/15/2023	Paydown		19,816	19,816	19,806	19,808	0	7	0	7	0	19,816	0	0	0	554	01/15/2071
869507-AA-1	SPSS 2017-1A A		08/15/2023	Paydown		39,632	39,632	39,622	39,624	0	7	0	7	0	39,632	0	0	0	1,107	01/15/2071
869507-AA-1	SPSS 2017-1A A		09/15/2023	Paydown		12,842	12,842	12,836	12,837	0	5	0	5	0	12,842	0	0	0	404	01/15/2071
869507-AA-1	SPSS 2017-1A A		09/15/2023	Paydown		12,842	12,842	12,836	12,837	0	5	0	5	0	12,842	0	0	0	404	01/15/2071
869507-AA-1	SPSS 2017-1A A		09/15/2023	Paydown		25,684	25,684	25,678	25,680	0	5	0	5	0	25,684	0	0	0	807	01/15/2071
869507-AA-1	SPSS 2017-1A A		10/15/2023	Paydown		13,952	13,952	13,945	13,947	0	5	0	5	0	13,952	0	0	0	487	01/15/2071
869507-AA-1	SPSS 2017-1A A		10/15/2023	Paydown		13,952	13,952	13,945	13,947	0	5	0	5	0	13,952	0	0	0	487	01/15/2071
869507-AA-1	SPSS 2017-1A A		10/15/2023	Paydown		27,904	27,904	27,897	27,899	0	5	0	5	0	27,904	0	0	0	974	01/15/2071
869507-AA-1	SPSS 2017-1A A		11/15/2023	Paydown		11,459	11,459	11,454	11,455	0	4	0	4	0	11,459	0	0	0	440	01/15/2071
869507-AA-1	SPSS 2017-1A A		11/15/2023	Paydown		11,459	11,459	11,454	11,455	0	4	0	4	0	11,459	0	0	0	440	01/15/2071
869507-AA-1	SPSS 2017-1A A		11/15/2023	Paydown		22,919	22,919	22,913	22,914	0	4	0	4	0	22,919	0	0	0	880	01/15/2071
869507-AA-1	SPSS 2017-1A A		12/15/2023	Paydown		13,130	13,130	13,123	13,125	0	5	0	5	0	13,130	0	0	0	550	01/15/2071
869507-AA-1	SPSS 2017-1A A		12/15/2023	Paydown		13,130	13,130	13,123	13,125	0	5	0	5	0	13,130	0	0	0	550	01/15/2071
869507-AA-1	SPSS 2017-1A A		12/15/2023	Paydown		26,260	26,260	26,253	26,255	0	5	0	5	0	26,260	0	0	0	1,100	01/15/2071
87166B-AA-0	SYNEOS HEALTH		09/28/2023	Call 101.0867		641,901	635,000	635,000	635,000	0	0	0	0	0	635,000	0	0	0	34,587	01/15/2029
87227L-AA-5	TCF Natl Bk		01/23/2023	ATHENE ANNUITY & LIFE		7,801,286	8,000,000	8,253,919	8,193,347	0	(1,758)	0	(1,758)	0	8,191,589	0	(390,303)	(390,303)	184,250	07/02/2029
872540-AP-4	TJX		05/15/2023	Maturity		1,000,000	1,000,000	1,001,370	1,000,212	0	(212)	0	(212)	0	1,000,000	0	0	0	12,500	05/15/2023
87264A-AX-3	T-MOBILE USA		12/14/2023	ATHENE ANNUITY & LIFE		6,752,992	7,500,000	9,059,341	8,934,241	0	(61,529)	0	(61,529)	0	8,872,712	0	(2,119,721)	(2,119,721)	381,901	04/15/2040
87264A-BS-3	T-MOBILE USA		12/18/2023	JANE STREET ES		2,904,980	3,250,000	3,106,183	3,123,001	0	18,298	0	18,298	0	3,141,299	0	(236,319)	(236,319)	114,935	02/15/2029
87264A-BV-6	T-MOBILE USA		12/18/2023	JANE STREET ES		577,819	625,000	631,250	630,090	0	(721)	0	(721)	0	629,369	0	(51,551)	(51,551)	24,902	04/15/2029
87264A-CS-2	T-MOBILE USA		09/08/2023	GOLDMAN SACHS		4,262,500	5,000,000	4,996,700	5,003,813	0	(330)	0	(330)	0	5,003,484	0	(740,984)	(740,984)	119,000	03/15/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
87264A-CS-2	T-MOBILE USA		09/08/2023	GOLDMAN SACHS		6,820,000	8,000,000	7,994,720	8,006,101	0	(528)	0	(528)	0	8,005,574	0	(1,185,574)	(1,185,574)	190,400	03/15/2029
87285#-AA-7	COSTCO WHOLESALE		01/15/2023	Redemption		45,196	45,196	46,573	45,521	0	(325)	0	(325)	0	45,196	0	0	0	283	06/15/2027
87285#-AA-7	COSTCO WHOLESALE		02/15/2023	Redemption		45,481	45,481	46,867	45,808	0	(327)	0	(327)	0	45,481	0	0	0	569	06/15/2027
87285#-AA-7	COSTCO WHOLESALE		03/15/2023	Redemption		45,768	45,768	47,162	46,097	0	(329)	0	(329)	0	45,768	0	0	0	859	06/15/2027
87285#-AA-7	COSTCO WHOLESALE		04/15/2023	Redemption		46,056	46,056	47,459	46,387	0	(331)	0	(331)	0	46,056	0	0	0	1,153	06/15/2027
87285#-AA-7	COSTCO WHOLESALE		05/15/2023	Redemption		46,346	46,346	47,758	46,679	0	(333)	0	(333)	0	46,346	0	0	0	1,450	06/15/2027
87285#-AA-7	COSTCO WHOLESALE		06/15/2023	Redemption		46,638	46,638	48,059	46,973	0	(335)	0	(335)	0	46,638	0	0	0	1,751	06/15/2027
87285#-AA-7	COSTCO WHOLESALE		07/15/2023	Redemption		46,932	46,932	48,362	47,269	0	(337)	0	(337)	0	46,932	0	0	0	2,056	06/15/2027
87285#-AA-7	COSTCO WHOLESALE		08/15/2023	Redemption		47,228	47,228	48,666	47,567	0	(340)	0	(340)	0	47,228	0	0	0	2,365	06/15/2027
87285#-AA-7	COSTCO WHOLESALE		09/15/2023	Redemption		47,525	47,525	48,973	47,867	0	(342)	0	(342)	0	47,525	0	0	0	2,677	06/15/2027
87285#-AA-7	COSTCO WHOLESALE		10/15/2023	Redemption		47,825	47,825	49,281	48,168	0	(344)	0	(344)	0	47,825	0	0	0	2,993	06/15/2027
87285#-AA-7	COSTCO WHOLESALE		11/15/2023	Redemption		48,126	48,126	49,592	48,472	0	(346)	0	(346)	0	48,126	0	0	0	3,313	06/15/2027
87285#-AA-7	COSTCO WHOLESALE		12/15/2023	Redemption		48,429	48,429	49,904	48,777	0	(348)	0	(348)	0	48,429	0	0	0	3,637	06/15/2027
87342R-AC-8	BELL 2016-1A A23		02/25/2023	Paydown		24,750	24,750	26,133	25,605	0	(855)	0	(855)	0	24,750	0	0	0	308	05/25/2046
87342R-AC-8	BELL 2016-1A A23		05/25/2023	Paydown		24,750	24,750	26,133	25,605	0	(855)	0	(855)	0	24,750	0	0	0	615	05/25/2046
87342R-AC-8	BELL 2016-1A A23		08/25/2023	Paydown		24,750	24,750	26,133	25,605	0	(855)	0	(855)	0	24,750	0	0	0	923	05/25/2046
87342R-AJ-3	BELL 2021-1A A23		02/25/2023	Paydown		25,000	25,000	24,570	24,611	0	389	0	389	0	25,000	0	0	0	159	08/25/2051
87342R-AJ-3	BELL 2021-1A A23		02/25/2023	Paydown		20,000	20,000	18,566	18,671	0	1,329	0	1,329	0	20,000	0	0	0	127	08/25/2051
87342R-AJ-3	BELL 2021-1A A23		02/25/2023	Paydown		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	238	08/25/2051
87342R-AJ-3	BELL 2021-1A A23		05/25/2023	Paydown		25,000	25,000	24,570	24,611	0	389	0	389	0	25,000	0	0	0	318	08/25/2051
87342R-AJ-3	BELL 2021-1A A23		05/25/2023	Paydown		20,000	20,000	18,566	18,671	0	1,329	0	1,329	0	20,000	0	0	0	254	08/25/2051
87342R-AJ-3	BELL 2021-1A A23		05/25/2023	Paydown		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	477	08/25/2051
87342R-AJ-3	BELL 2021-1A A23		08/25/2023	Paydown		25,000	25,000	24,570	24,611	0	389	0	389	0	25,000	0	0	0	477	08/25/2051
87342R-AJ-3	BELL 2021-1A A23		08/25/2023	Paydown		20,000	20,000	18,566	18,671	0	1,329	0	1,329	0	20,000	0	0	0	381	08/25/2051
87342R-AJ-3	BELL 2021-1A A23		08/25/2023	Paydown		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	715	08/25/2051
87342R-AJ-3	BELL 2021-1A A23		12/04/2023	BARCLAYS CAPITAL		11,498,128	14,737,500	14,737,500	14,737,500	0	0	0	0	0	14,737,500	0	(3,239,372)	(3,239,372)	386,074	08/25/2051
87342R-AJ-3	BELL 2021-1A A23		12/04/2023	BARCLAYS CAPITAL		7,665,419	9,825,000	9,656,133	9,671,935	0	14,409	0	14,409	0	9,686,344	0	(2,020,925)	(2,020,925)	257,383	08/25/2051
87612B-BQ-4	TARGA RESOURCES PARTNERS		04/24/2023	ATHENE ANNUITY & LIFE		3,014,097	3,000,000	3,020,375	3,014,893	0	(796)	0	(796)	0	3,014,097	0	0	0	106,792	03/01/2030
87612B-BS-0	TARGA RESOURCES PARTNERS		07/26/2023	RILA		1,864,630	1,862,000	1,865,455	1,864,770	0	(140)	0	(140)	0	1,864,630	0	0	0	89,512	02/01/2031
87612E-BP-0	TARGET		01/12/2023	JEFFERIES & COMPANY		2,016,320	2,000,000	1,996,480	1,996,443	0	25	0	25	0	1,996,469	0	19,851	19,851	31,000	09/15/2032
877249-AD-4	TAYLOR MORRISON		09/01/2023	DIRECT		1,485,000	1,485,000	1,485,000	1,485,000	0	0	0	0	0	1,485,000	0	0	0	83,531	03/01/2024
877249-AD-4	TAYLOR MORRISON		09/01/2023	DIRECT		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	56,250	03/01/2024
88031J-AB-2	TENASKA GEORGIA PARTNERS		02/01/2023	Redemption		59,204	59,204	59,196	59,200	0	4	0	4	0	59,204	0	0	0	2,812	02/01/2030
88031J-AB-2	TENASKA GEORGIA PARTNERS		02/01/2023	Redemption		949,500	949,500	1,120,084	1,060,857	0	(111,357)	0	(111,357)	0	949,500	0	0	0	45,101	02/01/2030
88031J-AB-2	TENASKA GEORGIA PARTNERS		08/01/2023	Redemption		59,204	59,204	59,196	59,200	0	4	0	4	0	59,204	0	0	0	5,624	02/01/2030
88031J-AB-2	TENASKA GEORGIA PARTNERS		08/01/2023	Redemption		949,500	949,500	1,120,084	1,060,857	0	(111,357)	0	(111,357)	0	949,500	0	0	0	90,202	02/01/2030
88031Q-AA-8	TENASKA VIRGINIA		03/30/2023	Redemption		498,423	498,423	522,090	504,973	0	(6,550)	0	(6,550)	0	498,423	0	0	0	7,625	03/30/2024
88031Q-AA-8	TENASKA VIRGINIA		06/30/2023	Redemption		498,423	498,423	522,090	504,973	0	(6,550)	0	(6,550)	0	498,423	0	0	0	15,249	03/30/2024
88031Q-AA-8	TENASKA VIRGINIA		09/30/2023	Redemption		498,423	498,423	522,090	504,973	0	(6,550)	0	(6,550)	0	498,423	0	0	0	22,874	03/30/2024
88031Q-AA-8	TENASKA VIRGINIA		12/30/2023	Redemption		498,423	498,423	522,090	504,973	0	(6,550)	0	(6,550)	0	498,423	0	0	0	30,499	03/30/2024
88033G-CS-7	TENET HEALTHCARE		06/01/2023	Call 100.0000		419,000	419,000	391,765	408,456	0	2,735	0	2,735	0	411,191	0	7,809	7,809	17,010	07/15/2024
88033G-CS-7	TENET HEALTHCARE		06/01/2023	Call 100.0000		1,041,000	1,041,000	1,019,961	1,032,454	0	2,207	0	2,207	0	1,034,661	0	6,339	6,339	42,262	07/15/2024
88033G-CY-4	TENET HEALTHCARE		01/20/2023	Tax Free Exchange		965,255	1,000,000	965,000	970,572	0	441	0	441	0	971,013	0	(5,758)	(5,758)	28,031	01/01/2026
88033G-CY-4	TENET HEALTHCARE		01/20/2023	Tax Free Exchange		965,255	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(34,745)	(34,745)	28,031	01/01/2026
88033G-DA-5	TENET HEALTHCARE		01/03/2023	WELLS FARGO		122,038	130,000	127,725	127,931	0	4	0	4	0	127,935	0	(5,897)	(5,897)	1,184	11/01/2027
88033G-DG-2	TENET HEALTHCARE		01/20/2023	Tax Free Exchange		735,172	800,000	783,808	785,611	0	104	0	104	0	785,715	0	(50,543)	(50,543)	4,419	06/15/2028
88033G-DJ-6	TENET HEALTHCARE		01/20/2023	Tax Free Exchange		1,372,035	1,500,000	1,352,199	1,360,678	0	1,017	0	1,017	0	1,361,695	0	10,340	10,340	28,073	10/01/2028
88033G-DL-1	TENET HEALTHCARE		01/20/2023	Tax Free Exchange		437,352	495,000	428,569	429,383	0	422	0	422	0	429,805	0	7,548	7,548	2,922	06/01/2029
88033G-DN-7	TENET HEALTHCARE		01/20/2023	Tax Free Exchange		550,284	625,000	625,000	625,000	0	0	0	0	0	625,000	0	(74,716)	(74,716)	14,128	01/15/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
88033G-DP-2	TENET HEALTHCARE		06/15/2023	Tax Free Exchange		733,449	750,000	750,000	750,000	0	0	0	0	0	750,000	0	(16,551)	(16,551)	45,938	06/15/2030
88033G-DP-2	TENET HEALTHCARE		06/15/2023	Tax Free Exchange		733,449	750,000	706,875	708,893	0	1,978	0	1,978	0	710,870	0	22,579	22,579	45,938	06/15/2030
88033G-DP-2	TENET HEALTHCARE		06/15/2023	Tax Free Exchange		733,449	750,000	750,000	750,000	0	0	0	0	0	750,000	0	(16,551)	(16,551)	45,938	06/15/2030
880451-AZ-2	TENNESSEE GAS PIPELINE		12/18/2023	JANE STREET ES		4,370,000	5,000,000	4,990,050	4,992,494	0	903	0	903	0	4,993,397	0	(623,397)	(623,397)	188,903	03/01/2030
88105#-AA-3	TERRAFORM PHOENIX I		06/30/2023	Redemption		121,562	121,562	121,562	121,562	0	0	0	0	0	121,562	0	0	0	3,468	12/31/2043
88105#-AA-3	TERRAFORM PHOENIX I		08/17/2023	Redemption		148,359	148,359	148,359	148,359	0	0	0	0	0	148,359	0	0	0	531	12/31/2043
88105#-AA-3	TERRAFORM PHOENIX I		09/01/2023	Redemption		126,182	126,182	126,182	126,182	0	0	0	0	0	126,182	0	0	0	452	12/31/2043
88105#-AA-3	TERRAFORM PHOENIX I		12/31/2023	Redemption		68,204	68,204	68,204	68,204	0	0	0	0	0	68,204	0	0	0	1,397	12/31/2043
88150*-AB-9	TERRENO REALTY		09/11/2023	STONE CASTLE		4,677,500	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(322,500)	(322,500)	222,167	10/13/2027
882508-AW-4	TEXAS INSTRUMENTS		05/01/2023	Maturity		2,458,000	2,458,000	2,338,666	2,448,536	0	9,464	0	9,464	0	2,458,000	0	0	0	27,653	05/01/2023
882884-B*-9	TEXAS NEW MEXICO POWER		10/12/2023	SEAPORT GROUP		5,299,140	6,000,000	5,366,978	6,000,000	0	6,499	633,022	(626,523)	0	5,373,476	0	(74,336)	(74,336)	285,000	07/01/2029
88315L-AE-8	TMCL 2020-1A A		01/20/2023	Paydown		44,641	44,641	44,633	44,635	0	6	0	6	0	44,641	0	0	0	102	08/21/2045
88315L-AE-8	TMCL 2020-1A A		02/20/2023	Paydown		39,686	39,686	39,680	39,681	0	5	0	5	0	39,686	0	0	0	181	08/21/2045
88315L-AE-8	TMCL 2020-1A A		03/20/2023	Paydown		41,424	41,424	41,417	41,419	0	5	0	5	0	41,424	0	0	0	283	08/21/2045
88315L-AE-8	TMCL 2020-1A A		04/20/2023	Paydown		40,179	40,179	40,173	40,174	0	5	0	5	0	40,179	0	0	0	366	08/21/2045
88315L-AE-8	TMCL 2020-1A A		05/20/2023	Paydown		40,538	40,538	40,531	40,532	0	5	0	5	0	40,538	0	0	0	461	08/21/2045
88315L-AE-8	TMCL 2020-1A A		06/20/2023	Paydown		37,997	37,997	37,991	37,992	0	5	0	5	0	37,997	0	0	0	519	08/21/2045
88315L-AE-8	TMCL 2020-1A A		07/20/2023	Paydown		44,882	44,882	44,874	44,876	0	6	0	6	0	44,882	0	0	0	715	08/21/2045
88315L-AE-8	TMCL 2020-1A A		08/20/2023	Paydown		37,255	37,255	37,249	37,250	0	5	0	5	0	37,255	0	0	0	678	08/21/2045
88315L-AE-8	TMCL 2020-1A A		09/20/2023	Paydown		35,405	35,405	35,399	35,400	0	5	0	5	0	35,405	0	0	0	725	08/21/2045
88315L-AE-8	TMCL 2020-1A A		10/20/2023	Paydown		40,610	40,610	40,603	40,605	0	5	0	5	0	40,610	0	0	0	924	08/21/2045
88315L-AE-8	TMCL 2020-1A A		11/20/2023	Paydown		42,477	42,477	42,469	42,471	0	5	0	5	0	42,477	0	0	0	1,063	08/21/2045
88315L-AE-8	TMCL 2020-1A A		12/20/2023	Paydown		43,015	43,015	43,007	43,009	0	6	0	6	0	43,015	0	0	0	1,174	08/21/2045
88315L-AF-5	TMCL 2020-1A B		01/01/2023	Paydown		36,401	36,401	36,389	36,401	0	0	0	0	0	36,401	0	0	0	2	08/21/2045
88315L-AF-5	TMCL 2020-1A B		01/20/2023	Paydown		42,364	42,364	42,351	42,364	0	0	0	0	0	42,364	0	0	0	177	08/21/2045
88315L-AF-5	TMCL 2020-1A B		02/20/2023	Paydown		34,862	34,862	34,851	34,862	0	0	0	0	0	34,862	0	0	0	289	08/21/2045
88315L-AF-5	TMCL 2020-1A B		03/20/2023	Paydown		36,927	36,927	36,915	36,927	0	0	0	0	0	36,927	0	0	0	458	08/21/2045
88315L-AF-5	TMCL 2020-1A B		04/20/2023	Paydown		36,232	36,232	36,221	36,232	0	0	0	0	0	36,232	0	0	0	598	08/21/2045
88315L-AF-5	TMCL 2020-1A B		05/20/2023	Paydown		36,248	36,248	36,237	36,248	0	0	0	0	0	36,248	0	0	0	748	08/21/2045
88315L-AF-5	TMCL 2020-1A B		06/20/2023	Paydown		36,181	36,181	36,169	36,181	0	0	0	0	0	36,181	0	0	0	895	08/21/2045
88315L-AF-5	TMCL 2020-1A B		07/20/2023	Paydown		42,736	42,736	42,722	42,736	0	0	0	0	0	42,736	0	0	0	1,234	08/21/2045
88315L-AF-5	TMCL 2020-1A B		08/20/2023	Paydown		35,474	35,474	35,463	35,474	0	0	0	0	0	35,474	0	0	0	1,170	08/21/2045
88315L-AF-5	TMCL 2020-1A B		09/20/2023	Paydown		33,712	33,712	33,701	33,712	0	0	0	0	0	33,712	0	0	0	1,251	08/21/2045
88315L-AF-5	TMCL 2020-1A B		10/20/2023	Paydown		38,669	38,669	38,656	38,669	0	0	0	0	0	38,669	0	0	0	1,594	08/21/2045
88315L-AF-5	TMCL 2020-1A B		11/20/2023	Paydown		40,446	40,446	40,433	40,446	0	0	0	0	0	40,446	0	0	0	1,834	08/21/2045
88315L-AF-5	TMCL 2020-1A B		12/20/2023	Paydown		40,958	40,958	40,945	40,958	0	0	0	0	0	40,958	0	0	0	2,025	08/21/2045
883203-CA-7	TEXTRON		12/18/2023	JANE STREET ES		754,128	800,000	822,472	815,312	0	(2,092)	0	(2,092)	0	813,220	0	(59,092)	(59,092)	39,260	09/17/2029
883556-CT-7	THERMO FISHER SCIENTIFIC		06/08/2023	SUSQUEHANNA INTL GROUP		582,820	576,000	575,770	575,746	0	30	0	30	0	575,776	0	7,044	7,044	15,437	11/21/2027
883556-CT-7	THERMO FISHER SCIENTIFIC		06/13/2023	WELLS FARGO		748,166	742,000	741,703	741,673	0	36	0	36	0	741,709	0	6,457	6,457	20,182	11/21/2027
88576N-AB-4	HENDR 2006-1A A2		01/15/2023	Paydown		58,317	58,317	58,287	58,308	0	9	0	9	0	58,317	0	0	0	270	03/15/2047
88576N-AB-4	HENDR 2006-1A A2		02/15/2023	Paydown		21,987	21,987	21,976	21,984	0	3	0	3	0	21,987	0	0	0	204	03/15/2047
88576N-AB-4	HENDR 2006-1A A2		03/15/2023	Paydown		31,975	31,975	31,958	31,970	0	5	0	5	0	31,975	0	0	0	444	03/15/2047
88576N-AB-4	HENDR 2006-1A A2		04/15/2023	Paydown		22,516	22,516	22,505	22,513	0	4	0	4	0	22,516	0	0	0	417	03/15/2047
88576N-AB-4	HENDR 2006-1A A2		05/15/2023	Paydown		28,308	28,308	28,293	28,303	0	4	0	4	0	28,308	0	0	0	656	03/15/2047
88576N-AB-4	HENDR 2006-1A A2		06/15/2023	Paydown		56,616	56,616	56,587	56,607	0	9	0	9	0	56,616	0	0	0	1,574	03/15/2047
88576N-AB-4	HENDR 2006-1A A2		07/15/2023	Paydown		39,702	39,702	39,682	39,695	0	6	0	6	0	39,702	0	0	0	1,288	03/15/2047
88576N-AB-4	HENDR 2006-1A A2		08/15/2023	Paydown		67,100	67,100	67,066	67,089	0	11	0	11	0	67,100	0	0	0	2,487	03/15/2047
88576N-AB-4	HENDR 2006-1A A2		09/15/2023	Paydown		72,417	72,417	72,380	72,406	0	11	0	11	0	72,417	0	0	0	3,020	03/15/2047
88576N-AB-4	HENDR 2006-1A A2		10/15/2023	Paydown		9,994	9,994	9,989	9,993	0	2	0	2	0	9,994	0	0	0	463	03/15/2047

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
88576N-AB-4	HENDR 2006-1A A2		11/15/2023	Paydown		69,925	69,925	69,890	69,914	0	11	0	11	0	69,925	0	0	0	3,564	03/15/2047
88576N-AB-4	HENDR 2006-1A A2		12/15/2023	Paydown		61,627	61,627	61,595	61,617	0	10	0	10	0	61,627	0	0	0	3,426	03/15/2047
88576N-AM-0	HENDR 2007-2A A2		02/15/2023	Paydown		75,792	75,792	75,733	75,756	0	36	0	36	0	75,792	0	0	0	784	06/15/2048
88576N-AM-0	HENDR 2007-2A A2		03/15/2023	Paydown		17,950	17,950	17,936	17,941	0	9	0	9	0	17,950	0	0	0	279	06/15/2048
88576N-AM-0	HENDR 2007-2A A2		04/15/2023	Paydown		29,379	29,379	29,356	29,365	0	14	0	14	0	29,379	0	0	0	608	06/15/2048
88576N-AM-0	HENDR 2007-2A A2		05/15/2023	Paydown		24,971	24,971	24,951	24,959	0	12	0	12	0	24,971	0	0	0	646	06/15/2048
88576N-AM-0	HENDR 2007-2A A2		06/15/2023	Paydown		5,797	5,797	5,793	5,794	0	3	0	3	0	5,797	0	0	0	180	06/15/2048
88576N-AM-0	HENDR 2007-2A A2		07/15/2023	Paydown		34,607	34,607	34,580	34,590	0	17	0	17	0	34,607	0	0	0	1,254	06/15/2048
88576N-AM-0	HENDR 2007-2A A2		08/15/2023	Paydown		34	34	34	34	0	0	0	0	0	34	0	0	0	1	06/15/2048
88576N-AM-0	HENDR 2007-2A A2		09/15/2023	Paydown		20,186	20,186	20,171	20,177	0	10	0	10	0	20,186	0	0	0	940	06/15/2048
88576N-AM-0	HENDR 2007-2A A2		10/15/2023	Paydown		23,377	23,377	23,359	23,366	0	11	0	11	0	23,377	0	0	0	1,210	06/15/2048
88576N-AM-0	HENDR 2007-2A A2		12/15/2023	Paydown		24,599	24,599	24,580	24,587	0	12	0	12	0	24,599	0	0	0	1,528	06/15/2048
88576P-AD-5	HENDR 2004-A A2		01/15/2023	Paydown		53,632	53,632	53,629	53,631	0	1	0	1	0	53,632	0	0	0	248	09/15/2045
88576P-AD-5	HENDR 2004-A A2		02/15/2023	Paydown		34,940	34,940	34,938	34,940	0	1	0	1	0	34,940	0	0	0	323	09/15/2045
88576P-AD-5	HENDR 2004-A A2		03/15/2023	Paydown		26,167	26,167	26,165	26,166	0	0	0	0	0	26,167	0	0	0	362	09/15/2045
88576P-AD-5	HENDR 2004-A A2		04/15/2023	Paydown		34,895	34,895	34,892	34,894	0	1	0	1	0	34,895	0	0	0	644	09/15/2045
88576P-AD-5	HENDR 2004-A A2		05/15/2023	Paydown		26,135	26,135	26,133	26,134	0	0	0	0	0	26,135	0	0	0	603	09/15/2045
88576P-AD-5	HENDR 2004-A A2		06/15/2023	Paydown		205	205	205	205	0	0	0	0	0	205	0	0	0	6	09/15/2045
88576P-AD-5	HENDR 2004-A A2		07/15/2023	Paydown		55,332	55,332	55,328	55,331	0	1	0	1	0	55,332	0	0	0	1,788	09/15/2045
88576P-AD-5	HENDR 2004-A A2		08/15/2023	Paydown		42,727	42,727	42,725	42,727	0	1	0	1	0	42,727	0	0	0	1,578	09/15/2045
88576P-AD-5	HENDR 2004-A A2		09/15/2023	Paydown		42,685	42,685	42,682	42,684	0	1	0	1	0	42,685	0	0	0	1,773	09/15/2045
88576P-AD-5	HENDR 2004-A A2		10/15/2023	Paydown		15,885	15,885	15,883	15,884	0	0	0	0	0	15,885	0	0	0	733	09/15/2045
88576P-AD-5	HENDR 2004-A A2		11/15/2023	Paydown		21,686	21,686	21,685	21,686	0	0	0	0	0	21,686	0	0	0	1,101	09/15/2045
88576P-AD-5	HENDR 2004-A A2		12/15/2023	Paydown		35,699	35,699	35,696	35,698	0	1	0	1	0	35,699	0	0	0	1,977	09/15/2045
88576U-AA-0	HENDR 2008-2A A		01/15/2023	Paydown		17,036	17,036	17,029	17,033	0	3	0	3	0	17,036	0	0	0	89	11/15/2037
88576U-AA-0	HENDR 2008-2A A		01/15/2023	Paydown		51,108	51,108	51,087	51,098	0	10	0	10	0	51,108	0	0	0	267	11/15/2037
88576U-AA-0	HENDR 2008-2A A		02/15/2023	Paydown		27,201	27,201	27,190	27,196	0	6	0	6	0	27,201	0	0	0	284	11/15/2037
88576U-AA-0	HENDR 2008-2A A		02/15/2023	Paydown		81,603	81,603	81,569	81,587	0	17	0	17	0	81,603	0	0	0	853	11/15/2037
88576U-AA-0	HENDR 2008-2A A		03/15/2023	Paydown		3,465	3,465	3,464	3,464	0	1	0	1	0	3,465	0	0	0	54	11/15/2037
88576U-AA-0	HENDR 2008-2A A		03/15/2023	Paydown		10,395	10,395	10,391	10,393	0	2	0	2	0	10,395	0	0	0	163	11/15/2037
88576U-AA-0	HENDR 2008-2A A		04/15/2023	Paydown		18,172	18,172	18,164	18,168	0	4	0	4	0	18,172	0	0	0	380	11/15/2037
88576U-AA-0	HENDR 2008-2A A		04/15/2023	Paydown		54,517	54,517	54,493	54,505	0	11	0	11	0	54,517	0	0	0	1,139	11/15/2037
88576U-AA-0	HENDR 2008-2A A		05/15/2023	Paydown		5,167	5,167	5,165	5,166	0	1	0	1	0	5,167	0	0	0	135	11/15/2037
88576U-AA-0	HENDR 2008-2A A		05/15/2023	Paydown		15,501	15,501	15,494	15,497	0	3	0	3	0	15,501	0	0	0	405	11/15/2037
88576U-AA-0	HENDR 2008-2A A		06/15/2023	Paydown		20,046	20,046	20,038	20,042	0	4	0	4	0	20,046	0	0	0	628	11/15/2037
88576U-AA-0	HENDR 2008-2A A		06/15/2023	Paydown		60,139	60,139	60,113	60,127	0	12	0	12	0	60,139	0	0	0	1,885	11/15/2037
88576U-AA-0	HENDR 2008-2A A		07/15/2023	Paydown		9,051	9,051	9,047	9,049	0	2	0	2	0	9,051	0	0	0	331	11/15/2037
88576U-AA-0	HENDR 2008-2A A		07/15/2023	Paydown		27,152	27,152	27,140	27,146	0	6	0	6	0	27,152	0	0	0	993	11/15/2037
88576U-AA-0	HENDR 2008-2A A		08/15/2023	Paydown		18,805	18,805	18,797	18,801	0	4	0	4	0	18,805	0	0	0	786	11/15/2037
88576U-AA-0	HENDR 2008-2A A		08/15/2023	Paydown		56,415	56,415	56,391	56,404	0	11	0	11	0	56,415	0	0	0	2,358	11/15/2037
88576U-AA-0	HENDR 2008-2A A		09/15/2023	Paydown		11,090	11,090	11,085	11,087	0	2	0	2	0	11,090	0	0	0	521	11/15/2037
88576U-AA-0	HENDR 2008-2A A		09/15/2023	Paydown		33,269	33,269	33,254	33,262	0	7	0	7	0	33,269	0	0	0	1,564	11/15/2037
88576U-AA-0	HENDR 2008-2A A		10/15/2023	Paydown		6,794	6,794	6,791	6,793	0	1	0	1	0	6,794	0	0	0	355	11/15/2037
88576U-AA-0	HENDR 2008-2A A		10/15/2023	Paydown		20,383	20,383	20,374	20,379	0	4	0	4	0	20,383	0	0	0	1,065	11/15/2037
88576U-AA-0	HENDR 2008-2A A		11/15/2023	Paydown		10,165	10,165	10,161	10,163	0	2	0	2	0	10,165	0	0	0	584	11/15/2037
88576U-AA-0	HENDR 2008-2A A		11/15/2023	Paydown		30,495	30,495	30,482	30,489	0	6	0	6	0	30,495	0	0	0	1,753	11/15/2037
88576U-AA-0	HENDR 2008-2A A		12/15/2023	Paydown		20,586	20,586	20,578	20,582	0	4	0	4	0	20,586	0	0	0	1,291	11/15/2037
88576U-AA-0	HENDR 2008-2A A		12/15/2023	Paydown		61,759	61,759	61,733	61,746	0	13	0	13	0	61,759	0	0	0	3,872	11/15/2037
88576X-AA-4	HENDR 2010-1A A		01/15/2023	Paydown		36,912	36,912	36,902	36,908	0	3	0	3	0	36,912	0	0	0	171	07/15/2059

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
88576X-AA-4	HENDR 2010-1A A		02/15/2023	Paydown		32,639	32,639	32,631	32,636	0	3	0	3	0	32,639	0	0	0	302	07/15/2059
88576X-AA-4	HENDR 2010-1A A		03/15/2023	Paydown		18,128	18,128	18,124	18,127	0	2	0	2	0	18,128	0	0	0	252	07/15/2059
88576X-AA-4	HENDR 2010-1A A		04/15/2023	Paydown		37,363	37,363	37,353	37,359	0	4	0	4	0	37,363	0	0	0	692	07/15/2059
88576X-AA-4	HENDR 2010-1A A		05/15/2023	Paydown		34,142	34,142	34,133	34,139	0	3	0	3	0	34,142	0	0	0	791	07/15/2059
88576X-AA-4	HENDR 2010-1A A		06/15/2023	Paydown		34,649	34,649	34,640	34,646	0	3	0	3	0	34,649	0	0	0	963	07/15/2059
88576X-AA-4	HENDR 2010-1A A		07/15/2023	Paydown		33,352	33,352	33,343	33,349	0	3	0	3	0	33,352	0	0	0	1,082	07/15/2059
88576X-AA-4	HENDR 2010-1A A		08/15/2023	Paydown		35,858	35,858	35,848	35,854	0	3	0	3	0	35,858	0	0	0	1,329	07/15/2059
88576X-AA-4	HENDR 2010-1A A		09/15/2023	Paydown		42,459	42,459	42,448	42,455	0	4	0	4	0	42,459	0	0	0	1,771	07/15/2059
88576X-AA-4	HENDR 2010-1A A		10/15/2023	Paydown		27,716	27,716	27,709	27,713	0	3	0	3	0	27,716	0	0	0	1,284	07/15/2059
88576X-AA-4	HENDR 2010-1A A		11/15/2023	Paydown		31,526	31,526	31,518	31,523	0	3	0	3	0	31,526	0	0	0	1,607	07/15/2059
88576X-AA-4	HENDR 2010-1A A		12/15/2023	Paydown		33,155	33,155	33,146	33,152	0	3	0	3	0	33,155	0	0	0	1,843	07/15/2059
887367-AA-8	TIMES SQUARE HOTEL TRUST		01/01/2023	Redemption		36,757	36,757	40,877	38,682	0	(1,924)	0	(1,924)	0	36,757	0	0	0	261	08/01/2026
887367-AA-8	TIMES SQUARE HOTEL TRUST		02/01/2023	Redemption		37,019	37,019	41,168	38,957	0	(1,938)	0	(1,938)	0	37,019	0	0	0	526	08/01/2026
887367-AA-8	TIMES SQUARE HOTEL TRUST		03/01/2023	Redemption		37,282	37,282	41,461	39,234	0	(1,952)	0	(1,952)	0	37,282	0	0	0	795	08/01/2026
887367-AA-8	TIMES SQUARE HOTEL TRUST		04/01/2023	Redemption		37,548	37,548	41,756	39,513	0	(1,966)	0	(1,966)	0	37,548	0	0	0	1,067	08/01/2026
887367-AA-8	TIMES SQUARE HOTEL TRUST		05/01/2023	Redemption		37,815	37,815	42,053	39,794	0	(1,980)	0	(1,980)	0	37,815	0	0	0	1,345	08/01/2026
887367-AA-8	TIMES SQUARE HOTEL TRUST		06/01/2023	Redemption		38,084	38,084	42,352	40,078	0	(1,994)	0	(1,994)	0	38,084	0	0	0	1,626	08/01/2026
887367-AA-8	TIMES SQUARE HOTEL TRUST		07/01/2023	Redemption		38,355	38,355	42,654	40,363	0	(2,008)	0	(2,008)	0	38,355	0	0	0	1,910	08/01/2026
887367-AA-8	TIMES SQUARE HOTEL TRUST		08/01/2023	Redemption		38,628	38,628	42,957	40,650	0	(2,022)	0	(2,022)	0	38,628	0	0	0	2,198	08/01/2026
887367-AA-8	TIMES SQUARE HOTEL TRUST		09/01/2023	Redemption		38,902	38,902	43,263	40,939	0	(2,037)	0	(2,037)	0	38,902	0	0	0	2,490	08/01/2026
887367-AA-8	TIMES SQUARE HOTEL TRUST		10/01/2023	Redemption		39,179	39,179	43,571	41,230	0	(2,051)	0	(2,051)	0	39,179	0	0	0	2,786	08/01/2026
887367-AA-8	TIMES SQUARE HOTEL TRUST		11/01/2023	Redemption		39,458	39,458	43,881	41,524	0	(2,066)	0	(2,066)	0	39,458	0	0	0	3,086	08/01/2026
887367-AA-8	TIMES SQUARE HOTEL TRUST		12/01/2023	Redemption		39,739	39,739	44,193	41,819	0	(2,080)	0	(2,080)	0	39,739	0	0	0	3,391	08/01/2026
89054X-AC-9	TOPAZ SOLAR FARMS		03/30/2023	Redemption		17,478	17,478	18,018	17,950	0	(472)	0	(472)	0	17,478	0	0	0	503	09/30/2039
89054X-AC-9	TOPAZ SOLAR FARMS		03/30/2023	Redemption		88,552	88,552	92,758	92,185	0	(3,633)	0	(3,633)	0	88,552	0	0	0	0	09/30/2039
89054X-AC-9	TOPAZ SOLAR FARMS		03/30/2023	Redemption		76,869	76,869	80,520	80,023	0	(3,153)	0	(3,153)	0	76,869	0	0	0	2,212	09/30/2039
89054X-AC-9	TOPAZ SOLAR FARMS		03/30/2023	Redemption		52,433	52,433	54,924	54,584	0	(2,151)	0	(2,151)	0	52,433	0	0	0	1,510	09/30/2039
89054X-AC-9	TOPAZ SOLAR FARMS		07/26/2023	RILA		1,021,016	995,218	1,025,985	1,022,114	0	(1,098)	0	(1,098)	0	1,021,016	0	0	0	47,070	09/30/2039
89054X-AC-9	TOPAZ SOLAR FARMS		09/30/2023	Redemption		202,966	202,966	212,607	211,292	0	(8,326)	0	(8,326)	0	202,966	0	0	0	11,874	09/30/2039
89054X-AC-9	TOPAZ SOLAR FARMS		09/30/2023	Redemption		176,188	176,188	184,557	183,416	0	(7,228)	0	(7,228)	0	176,188	0	0	0	10,135	09/30/2039
89054X-AC-9	TOPAZ SOLAR FARMS		09/30/2023	Redemption		118,796	118,796	124,439	123,669	0	(4,873)	0	(4,873)	0	118,796	0	0	0	6,837	09/30/2039
89054X-AD-7	TOPAZ SOLAR FARMS		03/30/2023	Redemption		26,056	26,056	26,759	26,634	0	(578)	0	(578)	0	26,056	0	0	0	648	09/30/2039
89054X-AD-7	TOPAZ SOLAR FARMS		03/30/2023	Redemption		39,083	39,083	39,083	39,083	0	0	0	0	0	39,083	0	0	0	973	09/30/2039
89054X-AD-7	TOPAZ SOLAR FARMS		09/30/2023	Redemption		54,070	54,070	55,529	55,270	0	(1,200)	0	(1,200)	0	54,070	0	0	0	2,665	09/30/2039
89054X-AD-7	TOPAZ SOLAR FARMS		09/30/2023	Redemption		81,103	81,103	81,103	81,103	0	0	0	0	0	81,103	0	0	0	3,997	09/30/2039
89178W-AD-0	TPMT 2020-1 M2		12/27/2023	ATHENE ANNUITY & LIFE		8,702,186	10,300,000	10,725,761	10,633,519	0	(11,340)	0	(11,340)	0	10,622,179	0	(1,919,993)	(1,919,993)	414,146	01/25/2060
89255#-AA-9	VANDERBILT UNIVERSITY		01/01/2023	Redemption		1,042	1,042	1,042	1,042	0	0	0	0	0	1,042	0	0	0	4	07/01/2048
89255#-AA-9	VANDERBILT UNIVERSITY		01/01/2023	Redemption		781	781	781	781	0	0	0	0	0	781	0	0	0	3	07/01/2048
89255#-AA-9	VANDERBILT UNIVERSITY		01/01/2023	Redemption		781	781	781	781	0	0	0	0	0	781	0	0	0	3	07/01/2048
89255#-AA-9	VANDERBILT UNIVERSITY		02/01/2023	Redemption		1,046	1,046	1,046	1,046	0	0	0	0	0	1,046	0	0	0	9	07/01/2048
89255#-AA-9	VANDERBILT UNIVERSITY		02/01/2023	Redemption		785	785	785	785	0	0	0	0	0	785	0	0	0	6	07/01/2048
89255#-AA-9	VANDERBILT UNIVERSITY		02/01/2023	Redemption		785	785	785	785	0	0	0	0	0	785	0	0	0	6	07/01/2048
89255#-AA-9	VANDERBILT UNIVERSITY		03/01/2023	Redemption		1,051	1,051	1,051	1,051	0	0	0	0	0	1,051	0	0	0	13	07/01/2048
89255#-AA-9	VANDERBILT UNIVERSITY		03/01/2023	Redemption		788	788	788	788	0	0	0	0	0	788	0	0	0	10	07/01/2048
89255#-AA-9	VANDERBILT UNIVERSITY		03/01/2023	Redemption		788	788	788	788	0	0	0	0	0	788	0	0	0	10	07/01/2048
89255#-AA-9	VANDERBILT UNIVERSITY		04/01/2023	Redemption		1,055	1,055	1,055	1,055	0	0	0	0	0	1,055	0	0	0	17	07/01/2048
89255#-AA-9	VANDERBILT UNIVERSITY		04/01/2023	Redemption		791	791	791	791	0	0	0	0	0	791	0	0	0	13	07/01/2048
89255#-AA-9	VANDERBILT UNIVERSITY		04/01/2023	Redemption		791	791	791	791	0	0	0	0	0	791	0	0	0	13	07/01/2048
89255#-AA-9	VANDERBILT UNIVERSITY		05/01/2023	Redemption		1,059	1,059	1,059	1,059	0	0	0	0	0	1,059	0	0	0	22	07/01/2048

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
89255#-AA-9	VANDERBILT UNIVERSITY		05/01/2023	Redemption		794	794	794	794	0	0	0	0	0	794	0	0	0	16	07/01/2048
89255#-AA-9	VANDERBILT UNIVERSITY		05/01/2023	Redemption		794	794	794	794	0	0	0	0	0	794	0	0	0	16	07/01/2048
89255#-AA-9	VANDERBILT UNIVERSITY		06/01/2023	Redemption		1,064	1,064	1,064	1,064	0	0	0	0	0	1,064	0	0	0	26	07/01/2048
89255#-AA-9	VANDERBILT UNIVERSITY		06/01/2023	Redemption		798	798	798	798	0	0	0	0	0	798	0	0	0	20	07/01/2048
89255#-AA-9	VANDERBILT UNIVERSITY		06/01/2023	Redemption		798	798	798	798	0	0	0	0	0	798	0	0	0	20	07/01/2048
89255#-AA-9	VANDERBILT UNIVERSITY		07/01/2023	Redemption		1,068	1,068	1,068	1,068	0	0	0	0	0	1,068	0	0	0	31	07/01/2048
89255#-AA-9	VANDERBILT UNIVERSITY		07/01/2023	Redemption		801	801	801	801	0	0	0	0	0	801	0	0	0	23	07/01/2048
89255#-AA-9	VANDERBILT UNIVERSITY		07/01/2023	Redemption		801	801	801	801	0	0	0	0	0	801	0	0	0	23	07/01/2048
89255#-AA-9	VANDERBILT UNIVERSITY		07/26/2023	RILA		11,991,368	11,991,368	11,991,368	11,991,368	0	0	0	0	0	11,991,368	0	0	0	385,123	07/01/2048
89255#-AA-9	VANDERBILT UNIVERSITY		08/01/2023	Redemption		1,072	1,072	1,072	1,072	0	0	0	0	0	1,072	0	0	0	35	07/01/2048
89255#-AA-9	VANDERBILT UNIVERSITY		08/01/2023	Redemption		804	804	804	804	0	0	0	0	0	804	0	0	0	26	07/01/2048
89255#-AA-9	VANDERBILT UNIVERSITY		09/01/2023	Redemption		3,081	3,081	3,081	3,081	0	0	0	0	0	3,081	0	0	0	114	07/01/2048
89255#-AA-9	VANDERBILT UNIVERSITY		09/01/2023	Redemption		2,311	2,311	2,311	2,311	0	0	0	0	0	2,311	0	0	0	85	07/01/2048
89255#-AA-9	VANDERBILT UNIVERSITY		10/01/2023	Redemption		3,093	3,093	3,093	3,093	0	0	0	0	0	3,093	0	0	0	127	07/01/2048
89255#-AA-9	VANDERBILT UNIVERSITY		10/01/2023	Redemption		2,320	2,320	2,320	2,320	0	0	0	0	0	2,320	0	0	0	95	07/01/2048
89255#-AA-9	VANDERBILT UNIVERSITY		11/01/2023	Redemption		3,106	3,106	3,106	3,106	0	0	0	0	0	3,106	0	0	0	140	07/01/2048
89255#-AA-9	VANDERBILT UNIVERSITY		11/01/2023	Redemption		2,330	2,330	2,330	2,330	0	0	0	0	0	2,330	0	0	0	105	07/01/2048
89255#-AA-9	VANDERBILT UNIVERSITY		12/01/2023	Redemption		3,119	3,119	3,119	3,119	0	0	0	0	0	3,119	0	0	0	153	07/01/2048
89255#-AA-9	VANDERBILT UNIVERSITY		12/01/2023	Redemption		2,339	2,339	2,339	2,339	0	0	0	0	0	2,339	0	0	0	115	07/01/2048
89307#-AA-7	TRANS BAY CABLE		03/30/2023	Redemption		94,600	94,600	94,600	94,600	0	0	0	0	0	94,600	0	0	0	693	06/30/2047
89307#-AA-7	TRANS BAY CABLE		03/30/2023	Redemption		94,600	94,600	94,600	94,600	0	0	0	0	0	94,600	0	0	0	693	06/30/2047
89307#-AA-7	TRANS BAY CABLE		06/30/2023	Redemption		107,500	107,500	107,500	107,500	0	0	0	0	0	107,500	0	0	0	1,575	06/30/2047
89307#-AA-7	TRANS BAY CABLE		06/30/2023	Redemption		107,500	107,500	107,500	107,500	0	0	0	0	0	107,500	0	0	0	1,575	06/30/2047
89307#-AA-7	TRANS BAY CABLE		09/30/2023	Redemption		141,900	141,900	141,900	141,900	0	0	0	0	0	141,900	0	0	0	3,118	06/30/2047
89307#-AA-7	TRANS BAY CABLE		09/30/2023	Redemption		141,900	141,900	141,900	141,900	0	0	0	0	0	141,900	0	0	0	3,118	06/30/2047
89307#-AA-7	TRANS BAY CABLE		12/30/2023	Redemption		86,000	86,000	86,000	86,000	0	0	0	0	0	86,000	0	0	0	2,520	06/30/2047
89307#-AA-7	TRANS BAY CABLE		12/30/2023	Redemption		86,000	86,000	86,000	86,000	0	0	0	0	0	86,000	0	0	0	2,520	06/30/2047
894164-AA-0	TRAVEL + LEISURE CO		10/30/2023	GOLDMAN SACHS		514,208	629,000	629,000	629,000	0	0	0	0	0	629,000	0	(114,793)	(114,793)	25,946	12/01/2029
894164-AA-0	TRAVEL + LEISURE CO		10/31/2023	JEFFERIES & COMPANY		282,546	343,000	343,000	343,000	0	0	0	0	0	343,000	0	(60,454)	(60,454)	14,192	12/01/2029
89566E-AB-4	TRI-STATE		01/31/2023	Redemption		2,205,373	2,205,373	2,549,449	2,509,455	0	(304,082)	0	(304,082)	0	2,205,373	0	0	0	78,776	07/31/2033
896517-AB-5	TRINITY HEALTH		02/09/2023	WELLS FARGO		117,212	158,000	158,000	158,000	0	0	0	0	0	158,000	0	(40,788)	(40,788)	832	12/01/2040
89788K-AA-4	TRUIST BANK		05/30/2023	KEYBANC CAPITAL		423,980	533,000	525,836	527,036	0	317	0	317	0	527,354	0	(103,373)	(103,373)	8,661	03/11/2030
89788K-AA-4	TRUIST BANK		06/05/2023	MILLENNIUM ADVISORS		282,486	356,000	351,215	352,017	0	220	0	220	0	352,237	0	(69,751)	(69,751)	5,919	03/11/2030
89788K-AA-4	TRUIST BANK		06/29/2023	JANE STREET ES		563,958	711,000	701,444	703,045	0	506	0	506	0	703,551	0	(139,593)	(139,593)	12,842	03/11/2030
901857-AB-8	TWO BROADWAY		03/15/2023	Redemption		951,085	951,085	951,085	951,085	0	0	0	0	0	951,085	0	0	0	39,517	09/15/2029
901857-AB-8	TWO BROADWAY		09/15/2023	Redemption		992,980	992,980	992,980	992,980	0	0	0	0	0	992,980	0	0	0	82,516	09/15/2029
901857-AB-8	TWO BROADWAY		09/27/2023	WATERWAY CAPITAL LLC		22,745,317	22,112,833	22,112,833	22,112,833	0	0	0	0	0	22,112,833	0	632,485	632,485	2,174,443	09/15/2029
902738-AA-7	UNIVERSITY OF IOWA		01/15/2023	Redemption		33,049	33,049	33,049	33,049	0	0	0	0	0	33,049	0	0	0	88	03/15/2036
902738-AA-7	UNIVERSITY OF IOWA		01/15/2023	Redemption		14,164	14,164	14,164	14,164	0	0	0	0	0	14,164	0	0	0	38	03/15/2036
902738-AA-7	UNIVERSITY OF IOWA		02/15/2023	Redemption		33,137	33,137	33,137	33,137	0	0	0	0	0	33,137	0	0	0	176	03/15/2036
902738-AA-7	UNIVERSITY OF IOWA		02/15/2023	Redemption		14,202	14,202	14,202	14,202	0	0	0	0	0	14,202	0	0	0	76	03/15/2036
902738-AA-7	UNIVERSITY OF IOWA		03/15/2023	Redemption		33,225	33,225	33,225	33,225	0	0	0	0	0	33,225	0	0	0	265	03/15/2036
902738-AA-7	UNIVERSITY OF IOWA		03/15/2023	Redemption		14,239	14,239	14,239	14,239	0	0	0	0	0	14,239	0	0	0	114	03/15/2036
902738-AA-7	UNIVERSITY OF IOWA		04/15/2023	Redemption		33,314	33,314	33,314	33,314	0	0	0	0	0	33,314	0	0	0	354	03/15/2036
902738-AA-7	UNIVERSITY OF IOWA		04/15/2023	Redemption		14,277	14,277	14,277	14,277	0	0	0	0	0	14,277	0	0	0	152	03/15/2036
902738-AA-7	UNIVERSITY OF IOWA		05/15/2023	Redemption		33,402	33,402	33,402	33,402	0	0	0	0	0	33,402	0	0	0	444	03/15/2036
902738-AA-7	UNIVERSITY OF IOWA		05/15/2023	Redemption		14,315	14,315	14,315	14,315	0	0	0	0	0	14,315	0	0	0	190	03/15/2036
902738-AA-7	UNIVERSITY OF IOWA		06/15/2023	Redemption		33,491	33,491	33,491	33,491	0	0	0	0	0	33,491	0	0	0	534	03/15/2036
902738-AA-7	UNIVERSITY OF IOWA		06/15/2023	Redemption		14,353	14,353	14,353	14,353	0	0	0	0	0	14,353	0	0	0	229	03/15/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
902738-AA-7	UNIVERSITY OF IOWA		07/15/2023	Redemption		33,580	33,580	33,580	33,580	0	0	0	0	0	33,580	0	0	0	625	03/15/2036
902738-AA-7	UNIVERSITY OF IOWA		07/15/2023	Redemption		14,391	14,391	14,391	14,391	0	0	0	0	0	14,391	0	0	0	268	03/15/2036
902738-AA-7	UNIVERSITY OF IOWA		08/15/2023	Redemption		33,669	33,669	33,669	33,669	0	0	0	0	0	33,669	0	0	0	716	03/15/2036
902738-AA-7	UNIVERSITY OF IOWA		08/15/2023	Redemption		14,430	14,430	14,430	14,430	0	0	0	0	0	14,430	0	0	0	307	03/15/2036
902738-AA-7	UNIVERSITY OF IOWA		09/15/2023	Redemption		33,759	33,759	33,759	33,759	0	0	0	0	0	33,759	0	0	0	808	03/15/2036
902738-AA-7	UNIVERSITY OF IOWA		09/15/2023	Redemption		14,468	14,468	14,468	14,468	0	0	0	0	0	14,468	0	0	0	346	03/15/2036
902738-AA-7	UNIVERSITY OF IOWA		10/15/2023	Redemption		33,849	33,849	33,849	33,849	0	0	0	0	0	33,849	0	0	0	900	03/15/2036
902738-AA-7	UNIVERSITY OF IOWA		10/15/2023	Redemption		14,507	14,507	14,507	14,507	0	0	0	0	0	14,507	0	0	0	386	03/15/2036
902738-AA-7	UNIVERSITY OF IOWA		11/15/2023	Redemption		33,939	33,939	33,939	33,939	0	0	0	0	0	33,939	0	0	0	992	03/15/2036
902738-AA-7	UNIVERSITY OF IOWA		11/15/2023	Redemption		14,545	14,545	14,545	14,545	0	0	0	0	0	14,545	0	0	0	425	03/15/2036
902738-AA-7	UNIVERSITY OF IOWA		12/15/2023	Redemption		34,029	34,029	34,029	34,029	0	0	0	0	0	34,029	0	0	0	1,086	03/15/2036
902738-AA-7	UNIVERSITY OF IOWA		12/15/2023	Redemption		14,584	14,584	14,584	14,584	0	0	0	0	0	14,584	0	0	0	465	03/15/2036
903638-AA-8	USTA NATIONAL TENNIS		01/08/2023	Redemption		162,641	162,641	162,641	162,641	0	0	0	0	0	162,641	0	0	0	2,529	09/08/2024
903638-AA-8	USTA NATIONAL TENNIS		07/08/2023	Redemption		165,170	165,170	165,170	165,170	0	0	0	0	0	165,170	0	0	0	5,137	09/08/2024
903638-AB-6	USTA NATIONAL TENNIS		01/08/2023	Redemption		79,139	79,139	79,139	79,139	0	0	0	0	0	79,139	0	0	0	1,618	09/08/2039
903638-AB-6	USTA NATIONAL TENNIS		01/08/2023	Redemption		118,709	118,709	118,709	118,709	0	0	0	0	0	118,709	0	0	0	2,422	09/08/2039
903638-AB-6	USTA NATIONAL TENNIS		01/08/2023	Redemption		118,709	118,709	118,709	118,709	0	0	0	0	0	118,709	0	0	0	2,422	09/08/2039
903638-AB-6	USTA NATIONAL TENNIS		07/08/2023	Redemption		72,310	72,310	72,310	72,310	0	0	0	0	0	72,310	0	0	0	2,957	09/08/2039
903638-AB-6	USTA NATIONAL TENNIS		07/08/2023	Redemption		121,131	121,131	121,131	121,131	0	0	0	0	0	121,131	0	0	0	4,942	09/08/2039
903638-AB-6	USTA NATIONAL TENNIS		07/08/2023	Redemption		121,131	121,131	121,131	121,131	0	0	0	0	0	121,131	0	0	0	4,942	09/08/2039
907818-EQ-7	UNION PACIFIC RAILROAD		12/27/2023	ATHENE ANNUITY & LIFE		7,344,616	8,337,000	9,025,219	8,930,810	0	(33,766)	0	(33,766)	0	8,897,044	0	(1,552,428)	(1,552,428)	385,169	09/15/2037
907825-AA-1	UNION PACIFIC RR		05/14/2023	Redemption		30,891	30,891	30,544	30,709	0	183	0	183	0	30,891	0	0	0	498	05/14/2026
907825-AA-1	UNION PACIFIC RR		05/14/2023	Redemption		359,514	359,514	347,639	353,462	0	6,052	0	6,052	0	359,514	0	0	0	5,801	05/14/2026
90783V-AA-3	UNION PACIFIC RAILROAD		01/02/2023	Redemption		276,738	276,738	276,738	276,738	0	0	0	0	0	276,738	0	0	0	7,032	01/02/2029
90783V-AA-3	UNION PACIFIC RAILROAD		01/02/2023	Redemption		525,690	525,690	549,716	543,773	0	(18,083)	0	(18,083)	0	525,690	0	0	0	13,358	01/02/2029
90783V-AA-3	UNION PACIFIC RAILROAD		01/02/2023	Redemption		740,223	740,223	740,223	740,223	0	0	0	0	0	740,223	0	0	0	18,809	01/02/2029
90783V-AA-3	UNION PACIFIC RAILROAD		07/01/2023	Redemption		1,022	1,022	1,069	1,057	0	(35)	0	(35)	0	1,022	0	0	0	26	01/02/2029
90783V-AA-3	UNION PACIFIC RAILROAD		07/01/2023	Redemption		538	538	538	538	0	0	0	0	0	538	0	0	0	14	01/02/2029
90783V-AA-3	UNION PACIFIC RAILROAD		07/03/2023	Redemption		1,439	1,439	1,439	1,439	0	0	0	0	0	1,439	0	0	0	73	01/02/2029
90783W-AA-1	UNION PACIFIC RAILROAD		01/02/2023	Redemption		1,125,698	1,125,698	1,125,698	1,125,698	0	0	0	0	0	1,125,698	0	0	0	33,017	07/02/2030
90783W-AA-1	UNION PACIFIC RAILROAD		01/02/2023	Redemption		375,233	375,233	375,233	375,233	0	0	0	0	0	375,233	0	0	0	11,006	07/02/2030
90783W-AA-1	UNION PACIFIC RAILROAD		07/01/2023	Redemption		951	951	951	951	0	0	0	0	0	951	0	0	0	28	07/02/2030
90783W-AA-1	UNION PACIFIC RAILROAD		07/01/2023	Redemption		317	317	317	317	0	0	0	0	0	317	0	0	0	9	07/02/2030
90783X-AA-9	UNION PACIFIC RR		01/02/2023	Redemption		92,606	92,606	104,104	102,857	0	(10,251)	0	(10,251)	0	92,606	0	0	0	2,860	01/02/2031
90783X-AA-9	UNION PACIFIC RR		01/02/2023	Redemption		1,077,150	1,077,150	1,172,603	1,158,445	0	(81,296)	0	(81,296)	0	1,077,150	0	0	0	33,262	01/02/2031
90783X-AA-9	UNION PACIFIC RR		07/02/2023	Redemption		4,590	4,590	5,160	5,098	0	(508)	0	(508)	0	4,590	0	0	0	283	01/02/2031
90783X-AA-9	UNION PACIFIC RR		07/02/2023	Redemption		53,391	53,391	58,122	57,420	0	(4,030)	0	(4,030)	0	53,391	0	0	0	3,297	01/02/2031
90931G-AA-7	UNITED AIRLINES 2020-1		01/09/2023	ATHENE ANNUITY & LIFE		22,769,074	22,921,117	22,921,117	22,921,117	0	0	0	0	0	22,921,117	0	(152,043)	(152,043)	314,210	10/15/2027
90931G-AA-7	UNITED AIRLINES 2020-2		01/15/2023	Redemption		107,550	107,550	107,550	107,550	0	0	0	0	0	107,550	0	0	0	1,580	10/15/2027
90931G-AA-7	UNITED AIRLINES 2020-3		04/15/2023	Redemption		107,550	107,550	107,550	107,550	0	0	0	0	0	107,550	0	0	0	3,159	10/15/2027
90931G-AA-7	UNITED AIRLINES 2020-4		07/15/2023	Redemption		107,550	107,550	107,550	107,550	0	0	0	0	0	107,550	0	0	0	4,739	10/15/2027
90931G-AA-7	UNITED AIRLINES 2020-5		10/15/2023	Redemption		107,550	107,550	107,550	107,550	0	0	0	0	0	107,550	0	0	0	6,319	10/15/2027
90932L-AH-0	UNITED AIRLINES INC		04/28/2023	BANK OF AMERICA		539,380	596,000	584,080	585,249	0	520	0	520	0	585,768	0	(46,388)	(46,388)	15,084	04/15/2029
90932L-AH-0	UNITED AIRLINES INC		04/28/2023	BANK OF AMERICA		539,380	596,000	596,000	596,000	0	0	0	0	0	596,000	0	(56,620)	(56,620)	15,084	04/15/2029
90932L-AH-0	UNITED AIRLINES INC		05/01/2023	BANK OF AMERICA		245,480	272,000	266,560	267,093	0	239	0	239	0	267,332	0	(21,852)	(21,852)	6,919	04/15/2029
90932L-AH-0	UNITED AIRLINES INC		05/01/2023	BANK OF AMERICA		119,130	132,000	129,360	129,619	0	116	0	116	0	129,735	0	(10,605)	(10,605)	3,358	04/15/2029
90932L-AH-0	UNITED AIRLINES INC		05/01/2023	BANK OF AMERICA		245,480	272,000	272,000	272,000	0	0	0	0	0	272,000	0	(26,520)	(26,520)	6,919	04/15/2029
90932L-AH-0	UNITED AIRLINES INC		05/01/2023	BANK OF AMERICA		119,130	132,000	132,000	132,000	0	0	0	0	0	132,000	0	(12,870)	(12,870)	3,358	04/15/2029
90932P-AA-6	UNTD AIR 2014-1		04/11/2023	Redemption		148,236	148,236	143,117	145,440	0	2,795	0	2,795	0	148,236	0	0	0	2,965	04/11/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
90932P-AA-6	UNTD AIR 2014-1		10/11/2023	Redemption		147,814	147,814	142,710	145,027	0	2,787	0	2,787	0	147,814	0	0	0	5,913	04/11/2026
913017-BK-4	RAYTHEON TECH		12/27/2023	ATHENE ANNUITY & LIFE		4,314,881	4,000,000	5,773,316	5,543,868	0	(96,310)	0	(96,310)	0	5,447,559	0	(1,132,677)	(1,132,677)	259,478	06/01/2036
913017-BP-3	RAYTHEON TECH		12/14/2023	ATHENE ANNUITY & LIFE		10,743,066	10,000,000	14,825,880	14,295,647	0	(214,910)	0	(214,910)	0	14,080,737	0	(3,337,671)	(3,337,671)	866,007	07/15/2038
913017-BS-7	RAYTHEON TECH		12/14/2023	ATHENE ANNUITY & LIFE		4,085,928	4,000,000	5,722,020	5,555,761	0	(67,433)	0	(67,433)	0	5,488,328	0	(1,402,400)	(1,402,400)	265,367	04/15/2040
91324P-BZ-4	UNITEDHEALTH GROUP		02/15/2023	Maturity		3,874,000	3,874,000	3,795,668	3,872,550	0	1,450	0	1,450	0	3,874,000	0	0	0	53,268	02/15/2023
91324P-EK-4	UNITEDHEALTH GROUP		04/04/2023	SUMRIDGE		388,856	400,000	396,400	396,409	0	17	0	17	0	396,426	0	(7,570)	(7,570)	7,442	05/15/2052
91337C-AA-4	UNIVAR SOLUTIONS USA		05/10/2023	ATHENE ANNUITY & LIFE		10,031,250	10,000,000	10,127,500	10,058,396	0	(10,487)	0	(10,487)	0	10,047,909	0	(16,659)	(16,659)	226,354	12/01/2027
91412N-BD-1	UNIV OF CHICAGO		12/14/2023	ATHENE ANNUITY & LIFE		1,687,818	2,237,000	2,237,000	2,237,000	0	0	0	0	0	2,237,000	0	(549,182)	(549,182)	74,288	04/01/2045
918286-AC-9	VSTNA 2018-A C		01/09/2023	ATHENE ANNUITY & LIFE		1,360,298	1,412,913	1,365,315	1,384,571	0	547	0	547	0	1,385,117	0	(24,819)	(24,819)	2,998	02/20/2036
918286-AC-9	VSTNA 2018-A C		01/20/2023	Paydown		42,950	42,950	42,945	42,945	0	6	0	6	0	42,950	0	0	0	144	02/20/2036
918286-AC-9	VSTNA 2018-A C		02/20/2023	Paydown		35,336	35,336	35,331	35,331	0	5	0	5	0	35,336	0	0	0	237	02/20/2036
918286-AC-9	VSTNA 2018-A C		03/20/2023	Paydown		54,752	54,752	54,745	54,745	0	7	0	7	0	54,752	0	0	0	550	02/20/2036
918286-AC-9	VSTNA 2018-A C		04/20/2023	Paydown		33,751	33,751	33,747	33,747	0	4	0	4	0	33,751	0	0	0	452	02/20/2036
918286-AC-9	VSTNA 2018-A C		05/20/2023	Paydown		33,133	33,133	33,129	33,129	0	4	0	4	0	33,133	0	0	0	555	02/20/2036
918286-AC-9	VSTNA 2018-A C		06/20/2023	Paydown		34,044	34,044	34,040	34,040	0	4	0	4	0	34,044	0	0	0	684	02/20/2036
918286-AC-9	VSTNA 2018-A C		07/20/2023	Paydown		41,912	41,912	41,907	41,907	0	5	0	5	0	41,912	0	0	0	983	02/20/2036
918286-AC-9	VSTNA 2018-A C		08/20/2023	Paydown		39,117	39,117	39,112	39,112	0	5	0	5	0	39,117	0	0	0	1,048	02/20/2036
918286-AC-9	VSTNA 2018-A C		09/20/2023	Paydown		37,270	37,270	37,265	37,265	0	5	0	5	0	37,270	0	0	0	1,124	02/20/2036
918286-AC-9	VSTNA 2018-A C		10/20/2023	Paydown		35,214	35,214	35,209	35,209	0	5	0	5	0	35,214	0	0	0	1,180	02/20/2036
918286-AC-9	VSTNA 2018-A C		11/20/2023	Paydown		36,817	36,817	36,813	36,813	0	5	0	5	0	36,817	0	0	0	1,357	02/20/2036
918286-AC-9	VSTNA 2018-A C		12/20/2023	Paydown		39,251	39,251	39,246	39,246	0	5	0	5	0	39,251	0	0	0	1,578	02/20/2036
918288-AC-5	VSTNA 2017-A C		01/20/2023	Paydown		45,654	45,654	45,654	45,654	0	0	0	0	0	45,654	0	0	0	111	03/20/2035
918288-AC-5	VSTNA 2017-A C		02/20/2023	Paydown		36,040	36,040	36,040	36,040	0	0	0	0	0	36,040	0	0	0	176	03/20/2035
918288-AC-5	VSTNA 2017-A C		03/20/2023	Paydown		38,834	38,834	38,834	38,834	0	0	0	0	0	38,834	0	0	0	284	03/20/2035
918288-AC-5	VSTNA 2017-A C		04/20/2023	Paydown		39,158	39,158	39,158	39,158	0	0	0	0	0	39,158	0	0	0	382	03/20/2035
918288-AC-5	VSTNA 2017-A C		05/20/2023	Paydown		36,897	36,897	36,897	36,897	0	0	0	0	0	36,897	0	0	0	450	03/20/2035
918288-AC-5	VSTNA 2017-A C		06/20/2023	Paydown		35,888	35,888	35,888	35,888	0	0	0	0	0	35,888	0	0	0	526	03/20/2035
918288-AC-5	VSTNA 2017-A C		07/20/2023	Paydown		39,758	39,758	39,758	39,758	0	0	0	0	0	39,758	0	0	0	680	03/20/2035
918288-AC-5	VSTNA 2017-A C		08/20/2023	Paydown		36,516	36,516	36,516	36,516	0	0	0	0	0	36,516	0	0	0	713	03/20/2035
918288-AC-5	VSTNA 2017-A C		09/20/2023	Paydown		33,477	33,477	33,477	33,477	0	0	0	0	0	33,477	0	0	0	736	03/20/2035
918288-AC-5	VSTNA 2017-A C		10/20/2023	Paydown		30,100	30,100	30,100	30,100	0	0	0	0	0	30,100	0	0	0	735	03/20/2035
918288-AC-5	VSTNA 2017-A C		11/20/2023	Paydown		34,576	34,576	34,575	34,575	0	0	0	0	0	34,576	0	0	0	929	03/20/2035
918288-AC-5	VSTNA 2017-A C		12/20/2023	Paydown		33,847	33,847	33,847	33,847	0	0	0	0	0	33,847	0	0	0	992	03/20/2035
91845#-AA-2	VERIZON COMMUNICATIONS		01/15/2023	Redemption		31,607	31,607	31,607	31,607	0	0	0	0	0	31,607	0	0	0	100	05/15/2035
91845#-AA-2	VERIZON COMMUNICATIONS		01/15/2023	Redemption		31,607	31,607	31,607	31,607	0	0	0	0	0	31,607	0	0	0	100	05/15/2035
91845#-AA-2	VERIZON COMMUNICATIONS		02/15/2023	Redemption		31,707	31,707	31,707	31,707	0	0	0	0	0	31,707	0	0	0	201	05/15/2035
91845#-AA-2	VERIZON COMMUNICATIONS		02/15/2023	Redemption		31,707	31,707	31,707	31,707	0	0	0	0	0	31,707	0	0	0	201	05/15/2035
91845#-AA-2	VERIZON COMMUNICATIONS		03/15/2023	Redemption		31,808	31,808	31,808	31,808	0	0	0	0	0	31,808	0	0	0	303	05/15/2035
91845#-AA-2	VERIZON COMMUNICATIONS		03/15/2023	Redemption		31,808	31,808	31,808	31,808	0	0	0	0	0	31,808	0	0	0	303	05/15/2035
91845#-AA-2	VERIZON COMMUNICATIONS		04/15/2023	Redemption		31,909	31,909	31,909	31,909	0	0	0	0	0	31,909	0	0	0	405	05/15/2035
91845#-AA-2	VERIZON COMMUNICATIONS		04/15/2023	Redemption		31,909	31,909	31,909	31,909	0	0	0	0	0	31,909	0	0	0	405	05/15/2035
91845#-AA-2	VERIZON COMMUNICATIONS		05/15/2023	Redemption		32,010	32,010	32,010	32,010	0	0	0	0	0	32,010	0	0	0	508	05/15/2035
91845#-AA-2	VERIZON COMMUNICATIONS		05/15/2023	Redemption		32,010	32,010	32,010	32,010	0	0	0	0	0	32,010	0	0	0	508	05/15/2035
91845#-AA-2	VERIZON COMMUNICATIONS		06/15/2023	Redemption		33,243	33,243	33,243	33,243	0	0	0	0	0	33,243	0	0	0	634	05/15/2035
91845#-AA-2	VERIZON COMMUNICATIONS		06/15/2023	Redemption		33,243	33,243	33,243	33,243	0	0	0	0	0	33,243	0	0	0	634	05/15/2035
91845#-AA-2	VERIZON COMMUNICATIONS		07/15/2023	Redemption		33,349	33,349	33,349	33,349	0	0	0	0	0	33,349	0	0	0	742	05/15/2035
91845#-AA-2	VERIZON COMMUNICATIONS		07/15/2023	Redemption		33,349	33,349	33,349	33,349	0	0	0	0	0	33,349	0	0	0	742	05/15/2035
91845#-AA-2	VERIZON COMMUNICATIONS		08/15/2023	Redemption		33,455	33,455	33,455	33,455	0	0	0	0	0	33,455	0	0	0	850	05/15/2035
91845#-AA-2	VERIZON COMMUNICATIONS		08/15/2023	Redemption		33,455	33,455	33,455	33,455	0	0	0	0	0	33,455	0	0	0	850	05/15/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
91845#-AA-2	VERIZON COMMUNICATIONS		09/15/2023	Redemption		33,561	33,561	33,561	33,561	0	0	0	0	0	33,561	0	0	0	959	05/15/2035
91845#-AA-2	VERIZON COMMUNICATIONS		09/15/2023	Redemption		33,561	33,561	33,561	33,561	0	0	0	0	0	33,561	0	0	0	959	05/15/2035
91845#-AA-2	VERIZON COMMUNICATIONS		10/15/2023	Redemption		33,668	33,668	33,668	33,668	0	0	0	0	0	33,668	0	0	0	1,070	05/15/2035
91845#-AA-2	VERIZON COMMUNICATIONS		10/15/2023	Redemption		33,668	33,668	33,668	33,668	0	0	0	0	0	33,668	0	0	0	1,070	05/15/2035
91845#-AA-2	VERIZON COMMUNICATIONS		11/15/2023	Redemption		33,774	33,774	33,774	33,774	0	0	0	0	0	33,774	0	0	0	1,180	05/15/2035
91845#-AA-2	VERIZON COMMUNICATIONS		11/15/2023	Redemption		33,774	33,774	33,774	33,774	0	0	0	0	0	33,774	0	0	0	1,180	05/15/2035
91845#-AA-2	VERIZON COMMUNICATIONS		12/15/2023	Redemption		33,882	33,882	33,882	33,882	0	0	0	0	0	33,882	0	0	0	1,292	05/15/2035
91845#-AA-2	VERIZON COMMUNICATIONS		12/15/2023	Redemption		33,882	33,882	33,882	33,882	0	0	0	0	0	33,882	0	0	0	1,292	05/15/2035
91854*-AA-4	VERIZON HIDDEN RIDGE TEXAS		01/15/2023	Redemption		80,159	80,159	80,159	80,159	0	0	0	0	0	80,159	0	0	0	242	08/15/2036
91854*-AA-4	VERIZON HIDDEN RIDGE TEXAS		01/15/2023	Redemption		37,722	37,722	37,722	37,722	0	0	0	0	0	37,722	0	0	0	114	08/15/2036
91854*-AA-4	VERIZON HIDDEN RIDGE TEXAS		02/15/2023	Redemption		80,401	80,401	80,401	80,401	0	0	0	0	0	80,401	0	0	0	485	08/15/2036
91854*-AA-4	VERIZON HIDDEN RIDGE TEXAS		02/15/2023	Redemption		37,836	37,836	37,836	37,836	0	0	0	0	0	37,836	0	0	0	228	08/15/2036
91854*-AA-4	VERIZON HIDDEN RIDGE TEXAS		03/15/2023	Redemption		80,643	80,643	80,643	80,643	0	0	0	0	0	80,643	0	0	0	730	08/15/2036
91854*-AA-4	VERIZON HIDDEN RIDGE TEXAS		03/15/2023	Redemption		37,950	37,950	37,950	37,950	0	0	0	0	0	37,950	0	0	0	343	08/15/2036
91854*-AA-4	VERIZON HIDDEN RIDGE TEXAS		04/15/2023	Redemption		80,886	80,886	80,886	80,886	0	0	0	0	0	80,886	0	0	0	976	08/15/2036
91854*-AA-4	VERIZON HIDDEN RIDGE TEXAS		04/15/2023	Redemption		38,064	38,064	38,064	38,064	0	0	0	0	0	38,064	0	0	0	459	08/15/2036
91854*-AA-4	VERIZON HIDDEN RIDGE TEXAS		05/15/2023	Redemption		81,130	81,130	81,130	81,130	0	0	0	0	0	81,130	0	0	0	1,224	08/15/2036
91854*-AA-4	VERIZON HIDDEN RIDGE TEXAS		05/15/2023	Redemption		38,179	38,179	38,179	38,179	0	0	0	0	0	38,179	0	0	0	576	08/15/2036
91854*-AA-4	VERIZON HIDDEN RIDGE TEXAS		06/15/2023	Redemption		81,375	81,375	81,375	81,375	0	0	0	0	0	81,375	0	0	0	1,473	08/15/2036
91854*-AA-4	VERIZON HIDDEN RIDGE TEXAS		06/15/2023	Redemption		38,294	38,294	38,294	38,294	0	0	0	0	0	38,294	0	0	0	693	08/15/2036
91854*-AA-4	VERIZON HIDDEN RIDGE TEXAS		07/15/2023	Redemption		81,621	81,621	81,621	81,621	0	0	0	0	0	81,621	0	0	0	1,724	08/15/2036
91854*-AA-4	VERIZON HIDDEN RIDGE TEXAS		07/15/2023	Redemption		38,410	38,410	38,410	38,410	0	0	0	0	0	38,410	0	0	0	811	08/15/2036
91854*-AA-4	VERIZON HIDDEN RIDGE TEXAS		08/15/2023	Redemption		81,867	81,867	81,867	81,867	0	0	0	0	0	81,867	0	0	0	1,976	08/15/2036
91854*-AA-4	VERIZON HIDDEN RIDGE TEXAS		08/15/2023	Redemption		38,526	38,526	38,526	38,526	0	0	0	0	0	38,526	0	0	0	930	08/15/2036
91854*-AA-4	VERIZON HIDDEN RIDGE TEXAS		09/15/2023	Redemption		85,073	85,073	85,073	85,073	0	0	0	0	0	85,073	0	0	0	2,310	08/15/2036
91854*-AA-4	VERIZON HIDDEN RIDGE TEXAS		09/15/2023	Redemption		40,034	40,034	40,034	40,034	0	0	0	0	0	40,034	0	0	0	1,087	08/15/2036
91854*-AA-4	VERIZON HIDDEN RIDGE TEXAS		10/15/2023	Redemption		85,330	85,330	85,330	85,330	0	0	0	0	0	85,330	0	0	0	2,574	08/15/2036
91854*-AA-4	VERIZON HIDDEN RIDGE TEXAS		10/15/2023	Redemption		40,155	40,155	40,155	40,155	0	0	0	0	0	40,155	0	0	0	1,211	08/15/2036
91854*-AA-4	VERIZON HIDDEN RIDGE TEXAS		11/15/2023	Redemption		85,587	85,587	85,587	85,587	0	0	0	0	0	85,587	0	0	0	2,840	08/15/2036
91854*-AA-4	VERIZON HIDDEN RIDGE TEXAS		11/15/2023	Redemption		40,276	40,276	40,276	40,276	0	0	0	0	0	40,276	0	0	0	1,337	08/15/2036
91854*-AA-4	VERIZON HIDDEN RIDGE TEXAS		12/15/2023	Redemption		85,845	85,845	85,845	85,845	0	0	0	0	0	85,845	0	0	0	3,108	08/15/2036
91854*-AA-4	VERIZON HIDDEN RIDGE TEXAS		12/15/2023	Redemption		40,398	40,398	40,398	40,398	0	0	0	0	0	40,398	0	0	0	1,462	08/15/2036
91863*-AA-3	VPC SYNTHESIS CLASS A-1		01/04/2023	Paydown		976,495	976,495	976,495	976,495	0	0	0	0	0	976,495	0	0	0	0	06/11/2028
91863*-AA-3	VPC SYNTHESIS CLASS A-1		02/16/2023	Paydown		2,448,059	2,448,059	2,448,059	2,448,059	0	0	0	0	0	2,448,059	0	0	0	40,108	06/11/2028
91863*-AA-3	VPC SYNTHESIS CLASS A-1		05/12/2023	Paydown		213,436	213,436	213,436	213,436	0	0	0	0	0	213,436	0	0	0	3,497	06/11/2028
91863*-AA-3	VPC SYNTHESIS CLASS A-1		05/16/2023	Paydown		1,629,898	1,629,898	1,629,898	1,629,898	0	0	0	0	0	1,629,898	0	0	0	52,849	06/11/2028
91863*-AA-3	VPC SYNTHESIS CLASS A-1		08/16/2023	Paydown		1,364,824	1,364,824	1,364,824	1,364,824	0	0	0	0	0	1,364,824	0	0	0	66,459	06/11/2028
91863*-AA-3	VPC SYNTHESIS CLASS A-1		11/16/2023	Paydown		515,662	515,662	515,662	515,662	0	0	0	0	0	515,662	0	0	0	33,556	06/11/2028
91863*-AA-3	VPC SYNTHESIS CLASS A-1		11/29/2023	Paydown		43,148	43,148	43,148	43,148	0	0	0	0	0	43,148	0	0	0	2,808	06/11/2028
92343V-CQ-5	VERIZON COMMUNICATIONS		06/14/2023	JANE STREET ES		456,535	500,000	624,009	607,517	0	(3,840)	0	(3,840)	0	603,677	0	(147,142)	(147,142)	13,750	11/01/2034
92343V-CQ-5	VERIZON COMMUNICATIONS		06/23/2023	TRUIST		306,600	333,000	415,590	404,606	0	(2,730)	0	(2,730)	0	401,876	0	(95,276)	(95,276)	9,605	11/01/2034
92343V-CQ-5	VERIZON COMMUNICATIONS		12/04/2023	CITICORP		552,786	600,000	686,440	679,280	0	(5,645)	0	(5,645)	0	673,636	0	(120,850)	(120,850)	28,967	11/01/2034
92343V-CQ-5	VERIZON COMMUNICATIONS		12/27/2023	ATHENE ANNUITY & LIFE		1,437,450	1,500,000	1,872,028	1,822,550	0	(25,016)	0	(25,016)	0	1,797,534	0	(360,084)	(360,084)	76,267	11/01/2034
92343V-CQ-5	VERIZON COMMUNICATIONS		12/27/2023	ATHENE ANNUITY & LIFE		479,067	500,000	610,561	598,277	0	(7,557)	0	(7,557)	0	590,719	0	(111,652)	(111,652)	25,422	11/01/2034
92343V-DR-2	VERIZON COMMUNICATIONS		12/14/2023	ATHENE ANNUITY & LIFE		10,505,780	11,000,000	14,872,330	14,457,466	0	(167,768)	0	(167,768)	0	14,289,698	0	(3,783,918)	(3,783,918)	660,180	03/15/2039
92343V-ER-1	VERIZON COMMUNICATIONS		12/18/2023	JANE STREET ES		9,819,600	10,000,000	10,244,700	10,156,546	0	(24,166)	0	(24,166)	0	10,132,380	0	(312,780)	(312,780)	539,923	09/21/2028
92343V-EU-4	VERIZON COMMUNICATIONS		12/11/2023	GOLDMAN SACHS		4,686,850	5,000,000	5,590,600	5,513,012	0	(68,193)	0	(68,193)	0	5,444,820	0	(757,970)	(757,970)	206,378	12/03/2029
92343V-FR-0	VERIZON COMMUNICATIONS		04/20/2023	JP MORGAN		801,980	1,000,000	995,450	996,339	0	127	0	127	0	996,466	0	(194,486)	(194,486)	13,319	01/20/2031
925524-AX-8	VIACOMCBS		06/20/2023	BARCLAYS CAPITAL		1,972,300	2,000,000	1,855,035	1,874,488	0	2,670	0	2,670	0	1,877,158	0	95,142	95,142	88,611	04/30/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
925524-AX-8	VIACOMCBS		09/08/2023	GOLDMAN SACHS		4,648,950	5,000,000	4,637,588	4,686,220	0	9,880	0	9,880	0	4,696,099	0	(47,149)	(47,149)	297,917	04/30/2036
925524-AX-8	VIACOMCBS		09/08/2023	GOLDMAN SACHS		13,905,009	14,955,000	13,871,025	14,016,483	0	29,551	0	29,551	0	14,046,033	0	(141,024)	(141,024)	891,069	04/30/2036
92556V-AE-6	VIATRIS		08/10/2023	BARCLAYS CAPITAL		278,612	400,000	399,168	404,202	0	(118)	0	(118)	0	404,084	0	(125,472)	(125,472)	9,924	06/22/2040
92783#-AA-4	VIRGINIA		03/31/2023	Redemption		218,597	218,597	218,597	218,597	0	0	0	0	0	218,597	0	0	0	2,148	06/30/2030
92783#-AA-4	VIRGINIA		06/30/2023	Redemption		223,895	223,895	223,895	223,895	0	0	0	0	0	223,895	0	0	0	4,400	06/30/2030
92783#-AA-4	VIRGINIA		09/30/2023	Redemption		227,382	227,382	227,382	227,382	0	0	0	0	0	227,382	0	0	0	6,666	06/30/2030
92783#-AA-4	VIRGINIA		12/31/2023	Redemption		227,868	227,868	227,868	227,868	0	0	0	0	0	227,868	0	0	0	8,944	06/30/2030
92826C-AE-2	VISA		12/11/2023	GOLDMAN SACHS		14,665,195	15,535,000	15,514,028	15,519,267	0	1,139	0	1,139	0	15,520,407	0	(855,211)	(855,211)	642,912	12/14/2035
92838@-AA-1	VISTA RIDGE		03/31/2023	Redemption		60,819	60,819	60,819	60,819	0	0	0	0	0	60,819	0	0	0	391	10/14/2049
92838@-AA-1	VISTA RIDGE		06/30/2023	Redemption		62,340	62,340	62,340	62,340	0	0	0	0	0	62,340	0	0	0	801	10/14/2049
92838@-AA-1	VISTA RIDGE		09/30/2023	Redemption		64,108	64,108	64,108	64,108	0	0	0	0	0	64,108	0	0	0	1,236	10/14/2049
92838@-AA-1	VISTA RIDGE		12/31/2023	Redemption		63,716	63,716	63,716	63,716	0	0	0	0	0	63,716	0	0	0	1,637	10/14/2049
928668-AU-6	VOLKSWAGEN		12/18/2023	JANE STREET ES		5,713,696	5,800,000	5,735,040	5,757,829	0	6,177	0	6,177	0	5,764,005	0	(50,309)	(50,309)	303,815	11/13/2028
92890P-AE-4	WFRBS 2013-C14 A5		04/01/2023	Paydown		364,031	364,031	355,217	363,449	0	582	0	582	0	364,031	0	0	0	4,049	06/15/2046
92890P-AE-4	WFRBS 2013-C14 A5		04/01/2023	Paydown		58,059	58,059	57,011	57,985	0	75	0	75	0	58,059	0	0	0	646	06/15/2046
92890P-AE-4	WFRBS 2013-C14 A5		05/01/2023	Paydown		11,940,013	11,940,013	11,650,914	11,920,935	0	19,077	0	19,077	0	11,940,013	0	0	0	166,016	06/15/2046
92890P-AE-4	WFRBS 2013-C14 A5		05/01/2023	Paydown		1,904,308	1,904,308	1,869,941	1,901,862	0	2,446	0	2,446	0	1,904,308	0	0	0	26,478	06/15/2046
92890P-AE-4	WFRBS 2013-C14 A5		06/01/2023	Paydown		37,633	37,633	36,953	37,584	0	48	0	48	0	37,633	0	0	0	628	06/15/2046
92890P-AE-4	WFRBS 2013-C14 A5		06/01/2023	Paydown		235,957	235,957	230,243	235,580	0	377	0	377	0	235,957	0	0	0	3,937	06/15/2046
929227-3N-4	WAMU 2003-S5 CB1		01/01/2023	Paydown		63,344	63,344	62,234	54,929	0	8,415	0	8,415	0	63,344	0	0	0	290	06/25/2033
929227-3N-4	WAMU 2003-S5 CB1		02/01/2023	Paydown		6,213	6,213	6,104	5,388	0	825	0	825	0	6,213	0	0	0	57	06/25/2033
929227-3N-4	WAMU 2003-S5 CB1		03/01/2023	Paydown		5,710	5,710	5,610	4,951	0	759	0	759	0	5,710	0	0	0	79	06/25/2033
929227-3N-4	WAMU 2003-S5 CB1		04/01/2023	Paydown		38,975	38,975	38,292	33,797	0	5,178	0	5,178	0	38,975	0	0	0	714	06/25/2033
929227-3N-4	WAMU 2003-S5 CB1		05/01/2023	Paydown		15,989	15,989	15,709	13,865	0	2,124	0	2,124	0	15,989	0	0	0	366	06/25/2033
929227-3N-4	WAMU 2003-S5 CB1		06/01/2023	Paydown		5,091	5,091	5,002	4,414	0	676	0	676	0	5,091	0	0	0	140	06/25/2033
929227-3N-4	WAMU 2003-S5 CB1		07/01/2023	Paydown		5,168	5,168	5,077	4,481	0	687	0	687	0	5,168	0	0	0	166	06/25/2033
929227-3N-4	WAMU 2003-S5 CB1		08/01/2023	Paydown		5,118	5,118	5,028	4,438	0	680	0	680	0	5,118	0	0	0	188	06/25/2033
929227-3N-4	WAMU 2003-S5 CB1		09/01/2023	Paydown		5,277	5,277	5,185	4,576	0	701	0	701	0	5,277	0	0	0	218	06/25/2033
929227-3N-4	WAMU 2003-S5 CB1		10/01/2023	Paydown		5,302	5,302	5,210	4,598	0	704	0	704	0	5,302	0	0	0	243	06/25/2033
929227-3N-4	WAMU 2003-S5 CB1		11/01/2023	Paydown		5,332	5,332	5,239	4,624	0	708	0	708	0	5,332	0	0	0	269	06/25/2033
929227-3N-4	WAMU 2003-S5 CB1		12/01/2023	Paydown		5,359	5,359	5,266	4,647	0	712	0	712	0	5,359	0	0	0	295	06/25/2033
92922F-GV-4	WAMU 2003-S11 2A7		01/01/2023	Paydown		1,534	1,534	1,477	1,492	0	42	0	42	0	1,534	0	0	0	7	11/25/2033
92922F-GV-4	WAMU 2003-S11 2A7		01/01/2023	Paydown		767	767	738	746	0	21	0	21	0	767	0	0	0	4	11/25/2033
92922F-GV-4	WAMU 2003-S11 2A7		02/01/2023	Paydown		2,902	2,902	2,794	2,822	0	79	0	79	0	2,902	0	0	0	27	11/25/2033
92922F-GV-4	WAMU 2003-S11 2A7		02/01/2023	Paydown		1,451	1,451	1,397	1,411	0	40	0	40	0	1,451	0	0	0	13	11/25/2033
92922F-GV-4	WAMU 2003-S11 2A7		03/01/2023	Paydown		1,618	1,618	1,558	1,574	0	44	0	44	0	1,618	0	0	0	22	11/25/2033
92922F-GV-4	WAMU 2003-S11 2A7		03/01/2023	Paydown		809	809	779	787	0	22	0	22	0	809	0	0	0	11	11/25/2033
92922F-GV-4	WAMU 2003-S11 2A7		04/01/2023	Paydown		1,681	1,681	1,619	1,636	0	46	0	46	0	1,681	0	0	0	31	11/25/2033
92922F-GV-4	WAMU 2003-S11 2A7		04/01/2023	Paydown		841	841	809	818	0	23	0	23	0	841	0	0	0	15	11/25/2033
92922F-GV-4	WAMU 2003-S11 2A7		05/01/2023	Paydown		1,549	1,549	1,491	1,506	0	42	0	42	0	1,549	0	0	0	35	11/25/2033
92922F-GV-4	WAMU 2003-S11 2A7		05/01/2023	Paydown		774	774	746	753	0	21	0	21	0	774	0	0	0	18	11/25/2033
92922F-GV-4	WAMU 2003-S11 2A7		06/01/2023	Paydown		9,291	9,291	8,946	9,038	0	254	0	254	0	9,291	0	0	0	255	11/25/2033
92922F-GV-4	WAMU 2003-S11 2A7		06/01/2023	Paydown		4,646	4,646	4,473	4,519	0	127	0	127	0	4,646	0	0	0	128	11/25/2033
92922F-GV-4	WAMU 2003-S11 2A7		07/01/2023	Paydown		3,057	3,057	2,943	2,973	0	83	0	83	0	3,057	0	0	0	98	11/25/2033
92922F-GV-4	WAMU 2003-S11 2A7		07/01/2023	Paydown		1,528	1,528	1,471	1,487	0	42	0	42	0	1,528	0	0	0	49	11/25/2033
92922F-GV-4	WAMU 2003-S11 2A7		08/01/2023	Paydown		1,591	1,591	1,532	1,548	0	43	0	43	0	1,591	0	0	0	58	11/25/2033
92922F-GV-4	WAMU 2003-S11 2A7		08/01/2023	Paydown		795	795	766	774	0	22	0	22	0	795	0	0	0	29	11/25/2033
92922F-GV-4	WAMU 2003-S11 2A7		09/01/2023	Paydown		1,470	1,470	1,416	1,430	0	40	0	40	0	1,470	0	0	0	61	11/25/2033
92922F-GV-4	WAMU 2003-S11 2A7		09/01/2023	Paydown		735	735	708	715	0	20	0	20	0	735	0	0	0	30	11/25/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92922F-GV-4	WAMU 2003-S11 2A7		10/01/2023	Paydown		9,924	9,924	9,555	9,654	0	(271)	0	(271)	0	9,924	0	0	0	455	11/25/2033
92922F-GV-4	WAMU 2003-S11 2A7		10/01/2023	Paydown		4,962	4,962	4,778	4,827	0	(135)	0	(135)	0	4,962	0	0	0	227	11/25/2033
92922F-GV-4	WAMU 2003-S11 2A7		11/01/2023	Paydown		5,167	5,167	4,974	5,026	0	(141)	0	(141)	0	5,167	0	0	0	260	11/25/2033
92922F-GV-4	WAMU 2003-S11 2A7		11/01/2023	Paydown		2,583	2,583	2,487	2,513	0	(71)	0	(71)	0	2,583	0	0	0	130	11/25/2033
92922F-GV-4	WAMU 2003-S11 2A7		12/01/2023	Paydown		10,366	10,366	9,980	10,083	0	(283)	0	(283)	0	10,366	0	0	0	570	11/25/2033
92922F-GV-4	WAMU 2003-S11 2A7		12/01/2023	Paydown		5,183	5,183	4,990	5,041	0	(141)	0	(141)	0	5,183	0	0	0	285	11/25/2033
92922F-MG-0	WAMU 2004-S1 B1		01/01/2023	Paydown		5,202	5,202	5,217	5,202	0	0	0	0	0	5,202	0	0	0	25	03/25/2034
92922F-MG-0	WAMU 2004-S1 B1		02/01/2023	Paydown		5,228	5,228	5,243	5,228	0	0	0	0	0	5,228	0	0	0	51	03/25/2034
92922F-MG-0	WAMU 2004-S1 B1		03/01/2023	Paydown		5,253	5,253	5,268	5,253	0	0	0	0	0	5,253	0	0	0	77	03/25/2034
92922F-MG-0	WAMU 2004-S1 B1		04/01/2023	Paydown		5,279	5,279	5,294	5,279	0	0	0	0	0	5,279	0	0	0	103	03/25/2034
92922F-MG-0	WAMU 2004-S1 B1		05/01/2023	Paydown		6,056	6,056	6,073	6,056	0	0	0	0	0	6,056	0	0	0	148	03/25/2034
92922F-MG-0	WAMU 2004-S1 B1		06/01/2023	Paydown		5,330	5,330	5,345	5,330	0	0	0	0	0	5,330	0	0	0	157	03/25/2034
92922F-MG-0	WAMU 2004-S1 B1		07/01/2023	Paydown		54,085	54,085	54,237	54,085	0	0	0	0	0	54,085	0	0	0	1,855	03/25/2034
92922F-MG-0	WAMU 2004-S1 B1		08/01/2023	Paydown		5,655	5,655	5,671	5,655	0	0	0	0	0	5,655	0	0	0	222	03/25/2034
92922F-MG-0	WAMU 2004-S1 B1		09/01/2023	Paydown		5,681	5,681	5,697	5,681	0	0	0	0	0	5,681	0	0	0	250	03/25/2034
92922F-MG-0	WAMU 2004-S1 B1		10/01/2023	Paydown		5,706	5,706	5,723	5,706	0	0	0	0	0	5,706	0	0	0	279	03/25/2034
92922F-MG-0	WAMU 2004-S1 B1		11/01/2023	Paydown		5,735	5,735	5,751	5,735	0	0	0	0	0	5,735	0	0	0	309	03/25/2034
92922F-MG-0	WAMU 2004-S1 B1		12/01/2023	Paydown		5,763	5,763	5,779	5,763	0	0	0	0	0	5,763	0	0	0	339	03/25/2034
92922F-MQ-8	WAMU 2004-RS1 A5		01/25/2023	Paydown		794	794	788	794	0	0	0	0	0	794	0	0	0	4	11/25/2033
92922F-MQ-8	WAMU 2004-RS1 A5		02/25/2023	Paydown		1,503	1,503	1,490	1,503	0	0	0	0	0	1,503	0	0	0	14	11/25/2033
92922F-MQ-8	WAMU 2004-RS1 A5		03/25/2023	Paydown		838	838	831	838	0	0	0	0	0	838	0	0	0	12	11/25/2033
92922F-MQ-8	WAMU 2004-RS1 A5		04/25/2023	Paydown		871	871	863	871	0	0	0	0	0	871	0	0	0	16	11/25/2033
92922F-MQ-8	WAMU 2004-RS1 A5		05/25/2023	Paydown		802	802	795	802	0	0	0	0	0	802	0	0	0	18	11/25/2033
92922F-MQ-8	WAMU 2004-RS1 A5		06/25/2023	Paydown		4,812	4,812	4,771	4,812	0	0	0	0	0	4,812	0	0	0	132	11/25/2033
92922F-MQ-8	WAMU 2004-RS1 A5		07/25/2023	Paydown		1,583	1,583	1,569	1,583	0	0	0	0	0	1,583	0	0	0	51	11/25/2033
92922F-MQ-8	WAMU 2004-RS1 A5		08/25/2023	Paydown		824	824	817	824	0	0	0	0	0	824	0	0	0	30	11/25/2033
92922F-MQ-8	WAMU 2004-RS1 A5		09/25/2023	Paydown		761	761	755	761	0	0	0	0	0	761	0	0	0	31	11/25/2033
92922F-MQ-8	WAMU 2004-RS1 A5		10/25/2023	Paydown		5,139	5,139	5,096	5,139	0	0	0	0	0	5,139	0	0	0	235	11/25/2033
92922F-MQ-8	WAMU 2004-RS1 A5		11/25/2023	Paydown		2,675	2,675	2,653	2,675	0	0	0	0	0	2,675	0	0	0	135	11/25/2033
92922F-MQ-8	WAMU 2004-RS1 A5		12/25/2023	Paydown		5,368	5,368	5,323	5,368	0	0	0	0	0	5,368	0	0	0	295	11/25/2033
92922F-XJ-2	WAMU 2004-AR10 A1A		01/25/2023	Paydown		1,916	1,916	1,923	1,916	0	0	0	0	0	1,916	0	0	0	6	07/25/2044
92922F-XJ-2	WAMU 2004-AR10 A1A		02/25/2023	Paydown		16,731	16,731	16,794	16,731	0	0	0	0	0	16,731	0	0	0	113	07/25/2044
92922F-XJ-2	WAMU 2004-AR10 A1A		03/25/2023	Paydown		1,805	1,805	1,812	1,805	0	0	0	0	0	1,805	0	0	0	19	07/25/2044
92922F-XJ-2	WAMU 2004-AR10 A1A		04/24/2023	ATHENE ANNUITY & LIFE		445,349	445,349	447,019	445,349	0	0	0	0	0	445,349	0	0	0	6,700	07/25/2044
92937U-AD-0	WFRBS 2013-C13 A4		01/01/2023	Paydown		3,315,525	3,315,525	3,167,363	3,310,920	0	4,605	0	4,605	0	3,315,525	0	0	0	8,292	05/15/2045
92937U-AD-0	WFRBS 2013-C13 A4		02/01/2023	Paydown		2,008,704	2,008,704	1,918,940	2,005,914	0	2,790	0	2,790	0	2,008,704	0	0	0	10,047	05/15/2045
92937U-AD-0	WFRBS 2013-C13 A4		03/01/2023	Paydown		2,119,862	2,119,862	2,025,131	2,116,918	0	2,944	0	2,944	0	2,119,862	0	0	0	15,904	05/15/2045
92937U-AD-0	WFRBS 2013-C13 A4		04/20/2023	Redemption		1,930,909	1,930,909	1,844,621	1,928,227	0	2,682	0	2,682	0	1,930,909	0	0	0	19,316	05/15/2045
92940P-AG-9	WESTROCK		12/27/2023	ATHENE ANNUITY & LIFE		9,441,603	11,000,000	10,687,615	10,708,397	0	23,522	0	23,522	0	10,731,919	0	(1,290,317)	(1,290,317)	341,000	06/15/2033
92968#-AA-1	WAL-MART RIO GRANDE NJ		01/15/2023	Redemption		48,476	48,476	48,957	48,842	0	(366)	0	(366)	0	48,476	0	0	0	145	07/15/2037
92968#-AA-1	WAL-MART RIO GRANDE NJ		02/15/2023	Redemption		48,621	48,621	49,104	48,988	0	(367)	0	(367)	0	48,621	0	0	0	292	07/15/2037
92968#-AA-1	WAL-MART RIO GRANDE NJ		03/15/2023	Redemption		48,767	48,767	49,251	49,135	0	(369)	0	(369)	0	48,767	0	0	0	439	07/15/2037
92968#-AA-1	WAL-MART RIO GRANDE NJ		04/15/2023	Redemption		48,913	48,913	49,399	49,283	0	(370)	0	(370)	0	48,913	0	0	0	587	07/15/2037
92968#-AA-1	WAL-MART RIO GRANDE NJ		05/15/2023	Redemption		49,060	49,060	49,547	49,431	0	(371)	0	(371)	0	49,060	0	0	0	736	07/15/2037
92968#-AA-1	WAL-MART RIO GRANDE NJ		06/15/2023	Redemption		49,207	49,207	49,696	49,579	0	(372)	0	(372)	0	49,207	0	0	0	886	07/15/2037
92968#-AA-1	WAL-MART RIO GRANDE NJ		07/15/2023	Redemption		49,355	49,355	49,845	49,728	0	(373)	0	(373)	0	49,355	0	0	0	1,036	07/15/2037
92968#-AA-1	WAL-MART RIO GRANDE NJ		08/15/2023	Redemption		49,503	49,503	49,995	49,877	0	(374)	0	(374)	0	49,503	0	0	0	1,188	07/15/2037
92968#-AA-1	WAL-MART RIO GRANDE NJ		09/15/2023	Redemption		49,651	49,651	50,145	50,026	0	(375)	0	(375)	0	49,651	0	0	0	1,341	07/15/2037
92968#-AA-1	WAL-MART RIO GRANDE NJ		10/15/2023	Redemption		49,800	49,800	50,295	50,177	0	(376)	0	(376)	0	49,800	0	0	0	1,494	07/15/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92968#-AA-1	WAL-MART RIO GRANDE NJ		11/15/2023	Redemption		49,950	49,950	50,446	50,327	0	(378)	0	(378)	0	49,950	0	0	0	1,648	07/15/2037
92968#-AA-1	WAL-MART RIO GRANDE NJ		12/15/2023	Redemption		50,099	50,099	50,597	50,478	0	(379)	0	(379)	0	50,099	0	0	0	1,804	07/15/2037
92984*-AA-5	WEC ENERGY GROUP		01/03/2023	Redemption		521,037	521,037	521,037	521,037	0	0	0	0	0	521,037	0	0	0	6	12/31/2032
92984*-AA-5	WEC ENERGY GROUP		06/30/2023	Redemption		707,695	707,695	707,695	707,695	0	0	0	0	0	707,695	0	0	0	9,739	12/31/2032
92984*-AA-5	WEC ENERGY GROUP		12/31/2023	Redemption		511,926	511,926	511,926	511,926	0	0	0	0	0	511,926	0	0	0	14,084	12/31/2032
93118@-AA-0	WAL-MART		01/15/2023	Redemption		22,077	22,077	22,616	22,296	0	(219)	0	(219)	0	22,077	0	0	0	105	11/15/2031
93118@-AA-0	WAL-MART		02/15/2023	Redemption		22,182	22,182	22,723	22,402	0	(220)	0	(220)	0	22,182	0	0	0	211	11/15/2031
93118@-AA-0	WAL-MART		03/15/2023	Redemption		22,287	22,287	22,831	22,509	0	(221)	0	(221)	0	22,287	0	0	0	318	11/15/2031
93118@-AA-0	WAL-MART		04/15/2023	Redemption		22,393	22,393	22,940	22,616	0	(222)	0	(222)	0	22,393	0	0	0	425	11/15/2031
93118@-AA-0	WAL-MART		05/15/2023	Redemption		22,499	22,499	23,049	22,723	0	(224)	0	(224)	0	22,499	0	0	0	534	11/15/2031
93118@-AA-0	WAL-MART		06/15/2023	Redemption		22,606	22,606	23,158	22,831	0	(225)	0	(225)	0	22,606	0	0	0	644	11/15/2031
93118@-AA-0	WAL-MART		07/15/2023	Redemption		22,714	22,714	23,268	22,939	0	(226)	0	(226)	0	22,714	0	0	0	755	11/15/2031
93118@-AA-0	WAL-MART		08/15/2023	Redemption		22,822	22,822	23,379	23,048	0	(227)	0	(227)	0	22,822	0	0	0	867	11/15/2031
93118@-AA-0	WAL-MART		09/15/2023	Redemption		22,930	22,930	23,490	23,158	0	(228)	0	(228)	0	22,930	0	0	0	980	11/15/2031
93118@-AA-0	WAL-MART		10/15/2023	Redemption		23,039	23,039	23,601	23,268	0	(229)	0	(229)	0	23,039	0	0	0	1,094	11/15/2031
93118@-AA-0	WAL-MART		11/15/2023	Redemption		23,148	23,148	23,713	23,378	0	(230)	0	(230)	0	23,148	0	0	0	1,209	11/15/2031
93118@-AA-0	WAL-MART		12/15/2023	Redemption		23,258	23,258	23,826	23,489	0	(231)	0	(231)	0	23,258	0	0	0	1,326	11/15/2031
93141#-AA-9	WALGREENS		01/15/2023	Redemption		27,332	27,332	27,332	27,332	0	0	0	0	0	27,332	0	0	0	144	09/15/2027
93141#-AA-9	WALGREENS		02/15/2023	Redemption		27,476	27,476	27,476	27,476	0	0	0	0	0	27,476	0	0	0	289	09/15/2027
93141#-AA-9	WALGREENS		03/15/2023	Redemption		27,620	27,620	27,620	27,620	0	0	0	0	0	27,620	0	0	0	436	09/15/2027
93141#-AA-9	WALGREENS		04/15/2023	Redemption		27,765	27,765	27,765	27,765	0	0	0	0	0	27,765	0	0	0	584	09/15/2027
93141#-AA-9	WALGREENS		05/15/2023	Redemption		27,911	27,911	27,911	27,911	0	0	0	0	0	27,911	0	0	0	734	09/15/2027
93141#-AA-9	WALGREENS		06/15/2023	Redemption		28,059	28,059	28,059	28,059	0	0	0	0	0	28,059	0	0	0	885	09/15/2027
93141#-AA-9	WALGREENS		07/15/2023	Redemption		11,818	11,818	11,818	11,818	0	0	0	0	0	11,818	0	0	0	435	09/15/2027
93141#-AA-9	WALGREENS		08/15/2023	Redemption		11,880	11,880	11,880	11,880	0	0	0	0	0	11,880	0	0	0	500	09/15/2027
93141#-AA-9	WALGREENS		09/15/2023	Redemption		11,942	11,942	11,942	11,942	0	0	0	0	0	11,942	0	0	0	565	09/15/2027
93141#-AA-9	WALGREENS		10/15/2023	Redemption		12,005	12,005	12,005	12,005	0	0	0	0	0	12,005	0	0	0	631	09/15/2027
93141#-AA-9	WALGREENS		11/15/2023	Redemption		12,068	12,068	12,068	12,068	0	0	0	0	0	12,068	0	0	0	698	09/15/2027
93141#-AA-9	WALGREENS		12/15/2023	Redemption		12,132	12,132	12,132	12,132	0	0	0	0	0	12,132	0	0	0	765	09/15/2027
93267*-AA-1	WAL-MART		01/15/2023	Redemption		47,935	47,935	47,935	47,935	0	0	0	0	0	47,935	0	0	0	133	07/15/2035
93267*-AA-1	WAL-MART		01/15/2023	Redemption		47,935	47,935	47,935	47,935	0	0	0	0	0	47,935	0	0	0	133	07/15/2035
93267*-AA-1	WAL-MART		02/15/2023	Redemption		48,067	48,067	48,067	48,067	0	0	0	0	0	48,067	0	0	0	266	07/15/2035
93267*-AA-1	WAL-MART		02/15/2023	Redemption		48,067	48,067	48,067	48,067	0	0	0	0	0	48,067	0	0	0	266	07/15/2035
93267*-AA-1	WAL-MART		03/15/2023	Redemption		48,200	48,200	48,200	48,200	0	0	0	0	0	48,200	0	0	0	400	07/15/2035
93267*-AA-1	WAL-MART		03/15/2023	Redemption		48,200	48,200	48,200	48,200	0	0	0	0	0	48,200	0	0	0	400	07/15/2035
93267*-AA-1	WAL-MART		04/15/2023	Redemption		48,334	48,334	48,334	48,334	0	0	0	0	0	48,334	0	0	0	535	07/15/2035
93267*-AA-1	WAL-MART		04/15/2023	Redemption		48,334	48,334	48,334	48,334	0	0	0	0	0	48,334	0	0	0	535	07/15/2035
93267*-AA-1	WAL-MART		05/15/2023	Redemption		48,468	48,468	48,468	48,468	0	0	0	0	0	48,468	0	0	0	670	07/15/2035
93267*-AA-1	WAL-MART		05/15/2023	Redemption		48,468	48,468	48,468	48,468	0	0	0	0	0	48,468	0	0	0	670	07/15/2035
93267*-AA-1	WAL-MART		06/15/2023	Redemption		48,602	48,602	48,602	48,602	0	0	0	0	0	48,602	0	0	0	807	07/15/2035
93267*-AA-1	WAL-MART		06/15/2023	Redemption		48,602	48,602	48,602	48,602	0	0	0	0	0	48,602	0	0	0	807	07/15/2035
93267*-AA-1	WAL-MART		07/15/2023	Redemption		48,736	48,736	48,736	48,736	0	0	0	0	0	48,736	0	0	0	944	07/15/2035
93267*-AA-1	WAL-MART		07/15/2023	Redemption		48,736	48,736	48,736	48,736	0	0	0	0	0	48,736	0	0	0	944	07/15/2035
93267*-AA-1	WAL-MART		08/15/2023	Redemption		48,871	48,871	48,871	48,871	0	0	0	0	0	48,871	0	0	0	1,082	07/15/2035
93267*-AA-1	WAL-MART		08/15/2023	Redemption		48,871	48,871	48,871	48,871	0	0	0	0	0	48,871	0	0	0	1,082	07/15/2035
93267*-AA-1	WAL-MART		09/15/2023	Redemption		49,006	49,006	49,006	49,006	0	0	0	0	0	49,006	0	0	0	1,220	07/15/2035
93267*-AA-1	WAL-MART		09/15/2023	Redemption		49,006	49,006	49,006	49,006	0	0	0	0	0	49,006	0	0	0	1,220	07/15/2035
93267*-AA-1	WAL-MART		10/15/2023	Redemption		49,142	49,142	49,142	49,142	0	0	0	0	0	49,142	0	0	0	1,360	07/15/2035
93267*-AA-1	WAL-MART		10/15/2023	Redemption		49,142	49,142	49,142	49,142	0	0	0	0	0	49,142	0	0	0	1,360	07/15/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
93267*-AA-1	WAL-MART		11/15/2023	Redemption		49,278	49,278	49,278	49,278	0	0	0	0	0	49,278	0	0	0	1,500	07/15/2035
93267*-AA-1	WAL-MART		11/15/2023	Redemption		49,278	49,278	49,278	49,278	0	0	0	0	0	49,278	0	0	0	1,500	07/15/2035
93267*-AA-1	WAL-MART		12/15/2023	Redemption		49,414	49,414	49,414	49,414	0	0	0	0	0	49,414	0	0	0	1,641	07/15/2035
93267*-AA-1	WAL-MART		12/15/2023	Redemption		49,414	49,414	49,414	49,414	0	0	0	0	0	49,414	0	0	0	1,641	07/15/2035
93363B-AA-6	WAMU 2006-AR19 1A		01/01/2023	Paydown		36,907	37,426	36,487	36,487	0	420	0	420	0	36,907	0	0	0	87	01/25/2047
93363B-AA-6	WAMU 2006-AR19 1A		02/01/2023	Paydown		6,593	7,321	7,138	7,138	0	(544)	0	(544)	0	6,593	0	0	0	36	01/25/2047
93363B-AA-6	WAMU 2006-AR19 1A		03/01/2023	Paydown		49,732	49,758	48,509	48,509	0	1,223	0	1,223	0	49,732	0	0	0	393	01/25/2047
93363B-AA-6	WAMU 2006-AR19 1A		04/01/2023	Paydown		11,854	11,978	11,678	11,678	0	176	0	176	0	11,854	0	0	0	133	01/25/2047
93363B-AA-6	WAMU 2006-AR19 1A		05/01/2023	Paydown		14,162	14,777	14,406	14,406	0	(244)	0	(244)	0	14,162	0	0	0	214	01/25/2047
93363B-AA-6	WAMU 2006-AR19 1A		06/01/2023	Paydown		115,130	96,706	94,279	94,279	0	20,851	0	20,851	0	115,130	0	0	0	2,315	01/25/2047
93363B-AA-6	WAMU 2006-AR19 1A		07/01/2023	Paydown		26,477	27,182	26,500	26,500	0	(23)	0	(23)	0	26,477	0	0	0	581	01/25/2047
93363B-AA-6	WAMU 2006-AR19 1A		08/01/2023	Paydown		4,067	4,067	3,965	3,965	0	102	0	102	0	4,067	0	0	0	101	01/25/2047
93363B-AA-6	WAMU 2006-AR19 1A		09/01/2023	Paydown		3,583	3,605	3,514	3,514	0	68	0	68	0	3,583	0	0	0	103	01/25/2047
93363B-AA-6	WAMU 2006-AR19 1A		10/01/2023	Paydown		3,697	3,697	3,604	3,604	0	93	0	93	0	3,697	0	0	0	120	01/25/2047
93363B-AA-6	WAMU 2006-AR19 1A		11/01/2023	Paydown		12,152	3,013	2,937	2,937	0	9,215	0	9,215	0	12,152	0	0	0	734	01/25/2047
93363B-AA-6	WAMU 2006-AR19 1A		12/01/2023	Paydown		2,963	3,160	3,081	3,081	0	(118)	0	(118)	0	2,963	0	0	0	132	01/25/2047
93363D-AA-5	WAMU 06-AR		01/25/2023	Paydown		686	686	650	664	0	21	0	21	0	686	0	0	0	2	08/25/2046
93363D-AA-5	WAMU 06-AR		02/27/2023	Paydown		613	613	581	594	0	19	0	19	0	613	0	0	0	3	08/25/2046
93363D-AA-5	WAMU 06-AR		03/27/2023	Paydown		582	582	551	564	0	18	0	18	0	582	0	0	0	5	08/25/2046
93363D-AA-5	WAMU 06-AR		04/25/2023	Paydown		551	551	522	534	0	17	0	17	0	551	0	0	0	6	08/25/2046
93363D-AA-5	WAMU 06-AR		05/25/2023	Paydown		7,609	6,075	5,756	5,887	0	1,722	0	1,722	0	7,609	0	0	0	122	08/25/2046
93363D-AA-5	WAMU 06-AR		06/26/2023	Paydown		523	523	495	506	0	16	0	16	0	523	0	0	0	9	08/25/2046
93363D-AA-5	WAMU 06-AR		07/25/2023	Paydown		507	507	480	491	0	16	0	16	0	507	0	0	0	10	08/25/2046
93363D-AA-5	WAMU 06-AR		08/25/2023	Paydown		547	547	519	530	0	17	0	17	0	547	0	0	0	13	08/25/2046
93363D-AA-5	WAMU 06-AR		09/25/2023	Paydown		554	554	525	537	0	17	0	17	0	554	0	0	0	15	08/25/2046
93363D-AA-5	WAMU 06-AR		10/25/2023	Paydown		498	498	472	482	0	15	0	15	0	498	0	0	0	15	08/25/2046
93363D-AA-5	WAMU 06-AR		11/01/2023	Paydown		474	474	449	459	0	15	0	15	0	474	0	0	0	16	08/25/2046
93363D-AA-5	WAMU 06-AR		12/01/2023	Paydown		468	468	444	454	0	14	0	14	0	468	0	0	0	17	08/25/2046
93363D-AA-5	WAMU 06-AR		12/12/2023	ATHENE ANNUITY & LIFE		309,508	324,841	307,786	314,797	0	10,043	0	10,043	0	324,841	0	(15,332)	(15,332)	12,493	08/25/2046
939336-3P-6	WMALT 2005-2 2A1		01/01/2023	Paydown		1,956	3,051	2,613	567	0	1,390	0	1,390	0	1,956	0	0	0	14	04/25/2035
939336-3P-6	WMALT 2005-2 2A1		02/01/2023	Paydown		2,600	2,976	2,549	553	0	2,048	0	2,048	0	2,600	0	0	0	27	04/25/2035
939336-3P-6	WMALT 2005-2 2A1		03/01/2023	Paydown		2,610	2,993	2,563	556	0	2,055	0	2,055	0	2,610	0	0	0	41	04/25/2035
939336-3P-6	WMALT 2005-2 2A1		04/01/2023	Paydown		3,824	4,273	3,659	793	0	3,031	0	3,031	0	3,824	0	0	0	78	04/25/2035
939336-3P-6	WMALT 2005-2 2A1		05/01/2023	Paydown		75,273	58,009	49,679	10,773	0	64,501	0	64,501	0	75,273	0	0	0	1,973	04/25/2035
939336-3P-6	WMALT 2005-2 2A1		06/01/2023	Paydown		2,524	2,767	2,369	514	0	2,010	0	2,010	0	2,524	0	0	0	74	04/25/2035
939336-3P-6	WMALT 2005-2 2A1		07/01/2023	Paydown		2,527	2,838	2,430	527	0	2,000	0	2,000	0	2,527	0	0	0	88	04/25/2035
939336-3P-6	WMALT 2005-2 2A1		08/01/2023	Paydown		2,537	2,780	2,380	516	0	2,021	0	2,021	0	2,537	0	0	0	99	04/25/2035
939336-3P-6	WMALT 2005-2 2A1		09/01/2023	Paydown		2,422	3,049	2,611	566	0	1,856	0	1,856	0	2,422	0	0	0	123	04/25/2035
939336-3P-6	WMALT 2005-2 2A1		11/01/2023	Paydown		0	6,139	5,257	1,140	0	(1,140)	0	(1,140)	0	0	0	0	0	278	04/25/2035
939336-3P-6	WMALT 2005-2 2A1		12/01/2023	Paydown		0	3,090	2,646	574	0	(574)	0	(574)	0	0	0	0	0	166	04/25/2035
939336-5E-9	WMALT 2005-3 2A1		01/01/2023	Paydown		0	254	231	195	0	(195)	0	(195)	0	0	0	0	0	1	05/25/2035
939336-5E-9	WMALT 2005-3 2A1		01/01/2023	Paydown		0	79	72	60	0	(60)	0	(60)	0	0	0	0	0	0	05/25/2035
939336-5E-9	WMALT 2005-3 2A1		02/01/2023	Paydown		0	1,777	1,620	1,367	0	(1,367)	0	(1,367)	0	0	0	0	0	15	05/25/2035
939336-5E-9	WMALT 2005-3 2A1		02/01/2023	Paydown		0	556	507	422	0	(422)	0	(422)	0	0	0	0	0	5	05/25/2035
939336-5E-9	WMALT 2005-3 2A1		03/01/2023	Paydown		0	2,143	1,953	1,649	0	(1,649)	0	(1,649)	0	0	0	0	0	31	05/25/2035
939336-5E-9	WMALT 2005-3 2A1		03/01/2023	Paydown		0	670	611	509	0	(509)	0	(509)	0	0	0	0	0	10	05/25/2035
939336-5E-9	WMALT 2005-3 2A1		04/01/2023	Paydown		57	2,854	2,602	2,196	0	(2,139)	0	(2,139)	0	57	0	0	0	59	05/25/2035
939336-5E-9	WMALT 2005-3 2A1		04/01/2023	Paydown		18	893	814	678	0	(660)	0	(660)	0	18	0	0	0	19	05/25/2035
939336-5E-9	WMALT 2005-3 2A1		05/01/2023	Paydown		609	1,992	1,816	1,533	0	(924)	0	(924)	0	609	0	0	0	50	05/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
939336-5E-9	WMALT 2005-3 2A1		05/01/2023	Paydown		190	623	568	473	0	(283)	0	(283)	0	190	0	0	0	16	05/25/2035
939336-5E-9	WMALT 2005-3 2A1		06/01/2023	Paydown		619	619	564	476	0	(143)	0	(143)	0	619	0	0	0	19	05/25/2035
939336-5E-9	WMALT 2005-3 2A1		06/01/2023	Paydown		193	625	570	475	0	(282)	0	(282)	0	193	0	0	0	19	05/25/2035
939336-5E-9	WMALT 2005-3 2A1		07/01/2023	Paydown		645	3,405	3,103	2,619	0	(1,975)	0	(1,975)	0	645	0	0	0	117	05/25/2035
939336-5E-9	WMALT 2005-3 2A1		07/01/2023	Paydown		202	633	577	481	0	(279)	0	(279)	0	202	0	0	0	22	05/25/2035
939336-5E-9	WMALT 2005-3 2A1		08/01/2023	Paydown		740	2,064	1,881	1,588	0	(848)	0	(848)	0	740	0	0	0	81	05/25/2035
939336-5E-9	WMALT 2005-3 2A1		08/01/2023	Paydown		231	645	588	490	0	(259)	0	(259)	0	231	0	0	0	25	05/25/2035
939336-5E-9	WMALT 2005-3 2A1		09/01/2023	Paydown		706	2,071	1,888	1,593	0	(887)	0	(887)	0	706	0	0	0	90	05/25/2035
939336-5E-9	WMALT 2005-3 2A1		09/01/2023	Paydown		221	648	590	492	0	(271)	0	(271)	0	221	0	0	0	28	05/25/2035
939336-5E-9	WMALT 2005-3 2A1		10/01/2023	Paydown		809	2,090	1,905	1,608	0	(799)	0	(799)	0	809	0	0	0	101	05/25/2035
939336-5E-9	WMALT 2005-3 2A1		10/01/2023	Paydown		253	654	596	496	0	(244)	0	(244)	0	253	0	0	0	32	05/25/2035
939336-5E-9	WMALT 2005-3 2A1		11/01/2023	Paydown		957	2,170	1,978	1,669	0	(712)	0	(712)	0	957	0	0	0	115	05/25/2035
939336-5E-9	WMALT 2005-3 2A1		11/01/2023	Paydown		299	679	618	515	0	(216)	0	(216)	0	299	0	0	0	36	05/25/2035
939336-5E-9	WMALT 2005-3 2A1		12/01/2023	Paydown		721	2,033	1,853	1,564	0	(843)	0	(843)	0	721	0	0	0	117	05/25/2035
939336-5E-9	WMALT 2005-3 2A1		12/01/2023	Paydown		226	636	580	483	0	(257)	0	(257)	0	226	0	0	0	36	05/25/2035
93934F-CS-9	WMALT 2005-8 2CB5		01/01/2023	Paydown		3,430	3,469	2,931	134	0	3,296	0	3,296	0	3,430	0	0	0	16	10/25/2035
93934F-CS-9	WMALT 2005-8 2CB5		02/01/2023	Paydown		20,805	20,838	17,606	803	0	20,002	0	20,002	0	20,805	0	0	0	191	10/25/2035
93934F-CS-9	WMALT 2005-8 2CB5		03/01/2023	Paydown		3,594	3,594	3,036	138	0	3,455	0	3,455	0	3,594	0	0	0	49	10/25/2035
93934F-CS-9	WMALT 2005-8 2CB5		04/01/2023	Paydown		9,455	9,461	7,993	364	0	9,090	0	9,090	0	9,455	0	0	0	173	10/25/2035
93934F-CS-9	WMALT 2005-8 2CB5		05/01/2023	Paydown		4,001	4,001	3,381	154	0	3,847	0	3,847	0	4,001	0	0	0	92	10/25/2035
93934F-CS-9	WMALT 2005-8 2CB5		06/01/2023	Paydown		3,463	3,470	2,932	134	0	3,330	0	3,330	0	3,463	0	0	0	95	10/25/2035
93934F-CS-9	WMALT 2005-8 2CB5		07/01/2023	Paydown		3,674	3,685	3,113	142	0	3,532	0	3,532	0	3,674	0	0	0	118	10/25/2035
93934F-CS-9	WMALT 2005-8 2CB5		08/01/2023	Paydown		3,537	3,537	2,988	136	0	3,401	0	3,401	0	3,537	0	0	0	130	10/25/2035
93934F-CS-9	WMALT 2005-8 2CB5		09/01/2023	Paydown		16,693	16,720	14,127	644	0	16,050	0	16,050	0	16,693	0	0	0	689	10/25/2035
93934F-CS-9	WMALT 2005-8 2CB5		10/01/2023	Paydown		3,521	3,521	2,975	136	0	3,385	0	3,385	0	3,521	0	0	0	161	10/25/2035
93934F-CS-9	WMALT 2005-8 2CB5		11/01/2023	Paydown		11,176	11,187	9,452	431	0	10,745	0	10,745	0	11,176	0	0	0	564	10/25/2035
93934F-CS-9	WMALT 2005-8 2CB5		12/01/2023	Paydown		3,569	3,569	3,015	137	0	3,431	0	3,431	0	3,569	0	0	0	196	10/25/2035
93934F-EW-8	WMALT 2005-9 4A1		01/01/2023	Paydown		6,554	8,794	7,608	2,039	0	4,516	0	4,516	0	6,554	0	0	0	40	11/25/2035
93934F-EW-8	WMALT 2005-9 4A1		02/01/2023	Paydown		5,417	7,384	6,388	1,712	0	3,705	0	3,705	0	5,417	0	0	0	68	11/25/2035
93934F-EW-8	WMALT 2005-9 4A1		03/01/2023	Paydown		5,869	7,748	6,703	1,796	0	4,073	0	4,073	0	5,869	0	0	0	106	11/25/2035
93934F-EW-8	WMALT 2005-9 4A1		04/01/2023	Paydown		7,075	8,983	7,771	2,083	0	4,992	0	4,992	0	7,075	0	0	0	165	11/25/2035
93934F-EW-8	WMALT 2005-9 4A1		05/01/2023	Paydown		5,063	7,379	6,383	1,711	0	3,352	0	3,352	0	5,063	0	0	0	169	11/25/2035
93934F-EW-8	WMALT 2005-9 4A1		06/01/2023	Paydown		6,433	8,744	7,564	2,027	0	4,406	0	4,406	0	6,433	0	0	0	240	11/25/2035
93934F-EW-8	WMALT 2005-9 4A1		07/01/2023	Paydown		4,739	7,046	6,095	1,634	0	3,106	0	3,106	0	4,739	0	0	0	226	11/25/2035
93934F-EW-8	WMALT 2005-9 4A1		08/01/2023	Paydown		5,490	7,792	6,741	1,807	0	3,683	0	3,683	0	5,490	0	0	0	286	11/25/2035
93934F-EW-8	WMALT 2005-9 4A1		09/01/2023	Paydown		4,505	6,895	5,964	1,599	0	2,907	0	2,907	0	4,505	0	0	0	284	11/25/2035
93934F-EW-8	WMALT 2005-9 4A1		10/01/2023	Paydown		5,416	7,558	6,538	1,752	0	3,664	0	3,664	0	5,416	0	0	0	346	11/25/2035
93934F-EW-8	WMALT 2005-9 4A1		11/01/2023	Paydown		40,408	41,827	36,183	9,697	0	30,710	0	30,710	0	40,408	0	0	0	2,107	11/25/2035
93934F-EW-8	WMALT 2005-9 4A1		12/01/2023	Paydown		27,710	27,710	23,971	6,425	0	21,286	0	21,286	0	27,710	0	0	0	1,527	11/25/2035
93934N-AW-5	WMALT 2006-5 2CB7		01/01/2023	Paydown		64,822	66,418	49,242	40,749	0	24,073	0	24,073	0	64,822	0	0	0	332	07/25/2036
93934N-AW-5	WMALT 2006-5 2CB7		02/01/2023	Paydown		955	14,306	10,607	8,777	0	(7,822)	0	(7,822)	0	955	0	0	0	143	07/25/2036
93934N-AW-5	WMALT 2006-5 2CB7		03/01/2023	Paydown		0	10,531	7,808	6,461	0	(6,461)	0	(6,461)	0	0	0	0	0	154	07/25/2036
93934N-AW-5	WMALT 2006-5 2CB7		04/01/2023	Paydown		4,971	232	172	143	0	4,828	0	4,828	0	4,971	0	0	0	168	07/25/2036
93934N-AW-5	WMALT 2006-5 2CB7		05/01/2023	Paydown		0	16,771	12,434	10,289	0	(10,289)	0	(10,289)	0	0	0	0	0	416	07/25/2036
93934N-AW-5	WMALT 2006-5 2CB7		06/01/2023	Paydown		15,977	47,393	35,137	29,077	0	(13,100)	0	(13,100)	0	15,977	0	0	0	1,420	07/25/2036
93934N-AW-5	WMALT 2006-5 2CB7		07/01/2023	Paydown		6,081	29,576	21,928	18,146	0	(12,065)	0	(12,065)	0	6,081	0	0	0	1,034	07/25/2036
93934N-AW-5	WMALT 2006-5 2CB7		08/01/2023	Paydown		11,054	24,147	17,902	14,815	0	(3,761)	0	(3,761)	0	11,054	0	0	0	965	07/25/2036
93934N-AW-5	WMALT 2006-5 2CB7		09/01/2023	Paydown		9,103	22,438	16,636	13,766	0	(4,663)	0	(4,663)	0	9,103	0	0	0	1,009	07/25/2036
93934N-AW-5	WMALT 2006-5 2CB7		10/01/2023	Paydown		1,084	14,544	10,783	8,923	0	(7,840)	0	(7,840)	0	1,084	0	0	0	727	07/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
93934N-AW-5	WMALT 2006-5 2CB7		11/01/2023	Paydown		22,887	31,673	23,482	19,432	0	3,455	0	3,455	0	22,887	0	0	0	1,741	07/25/2036
93934N-AW-5	WMALT 2006-5 2CB7		12/01/2023	Paydown		2,449	15,016	11,133	9,213	0	(6,764)	0	(6,764)	0	2,449	0	0	0	900	07/25/2036
93935A-AD-4	WMALT 2006-AR5 4A		01/01/2023	Paydown		4,153	4,445	4,087	4,237	0	(84)	0	(84)	0	4,153	0	0	0	11	06/25/2046
93935A-AD-4	WMALT 2006-AR5 4A		02/01/2023	Paydown		4,308	4,581	4,211	4,367	0	(59)	0	(59)	0	4,308	0	0	0	24	06/25/2046
93935A-AD-4	WMALT 2006-AR5 4A		03/01/2023	Paydown		38,274	20,404	18,759	19,450	0	18,824	0	18,824	0	38,274	0	0	0	399	06/25/2046
93935A-AD-4	WMALT 2006-AR5 4A		04/01/2023	Paydown		3,847	4,140	3,806	3,946	0	(99)	0	(99)	0	3,847	0	0	0	45	06/25/2046
93935A-AD-4	WMALT 2006-AR5 4A		05/01/2023	Paydown		34,474	34,279	31,515	32,676	0	1,798	0	1,798	0	34,474	0	0	0	475	06/25/2046
93935A-AD-4	WMALT 2006-AR5 4A		06/01/2023	Paydown		3,453	4,109	3,778	3,917	0	(464)	0	(464)	0	3,453	0	0	0	68	06/25/2046
93935A-AD-4	WMALT 2006-AR5 4A		07/01/2023	Paydown		57,742	52,614	48,372	50,154	0	7,588	0	7,588	0	57,742	0	0	0	1,211	06/25/2046
93935A-AD-4	WMALT 2006-AR5 4A		08/01/2023	Paydown		29,000	29,676	27,283	28,288	0	712	0	712	0	29,000	0	0	0	667	06/25/2046
93935A-AD-4	WMALT 2006-AR5 4A		09/01/2023	Paydown		2,900	3,672	3,376	3,501	0	(601)	0	(601)	0	2,900	0	0	0	93	06/25/2046
93935A-AD-4	WMALT 2006-AR5 4A		10/01/2023	Paydown		2,653	3,453	3,174	3,291	0	(638)	0	(638)	0	2,653	0	0	0	98	06/25/2046
93935A-AD-4	WMALT 2006-AR5 4A		11/01/2023	Paydown		2,890	3,560	3,273	3,394	0	(504)	0	(504)	0	2,890	0	0	0	112	06/25/2046
93935A-AD-4	WMALT 2006-AR5 4A		12/01/2023	Paydown		3,937	4,083	3,754	3,892	0	44	0	44	0	3,937	0	0	0	140	06/25/2046
93936H-AE-6	WMALT 2007-2 1A5		01/01/2023	Paydown		534	4,727	3,622	2,963	0	(2,429)	0	(2,429)	0	534	0	0	0	24	04/25/2037
93936H-AE-6	WMALT 2007-2 1A5		02/01/2023	Paydown		4,017	8,638	6,619	5,414	0	(1,397)	0	(1,397)	0	4,017	0	0	0	86	04/25/2037
93936H-AE-6	WMALT 2007-2 1A5		03/01/2023	Paydown		56	4,347	3,331	2,724	0	(2,669)	0	(2,669)	0	56	0	0	0	65	04/25/2037
93936H-AE-6	WMALT 2007-2 1A5		04/01/2023	Paydown		517	5,138	3,937	3,220	0	(2,703)	0	(2,703)	0	517	0	0	0	103	04/25/2037
93936H-AE-6	WMALT 2007-2 1A5		05/01/2023	Paydown		0	4,573	3,505	2,866	0	(2,866)	0	(2,866)	0	0	0	0	0	114	04/25/2037
93936H-AE-6	WMALT 2007-2 1A5		06/01/2023	Paydown		24,922	42,992	32,945	26,946	0	(2,024)	0	(2,024)	0	24,922	0	0	0	1,256	04/25/2037
93936H-AE-6	WMALT 2007-2 1A5		07/01/2023	Paydown		12,442	15,432	11,826	9,673	0	2,770	0	2,770	0	12,442	0	0	0	528	04/25/2037
93936H-AE-6	WMALT 2007-2 1A5		08/01/2023	Paydown		784	5,282	4,048	3,311	0	(2,527)	0	(2,527)	0	784	0	0	0	207	04/25/2037
93936H-AE-6	WMALT 2007-2 1A5		09/01/2023	Paydown		11,902	16,336	12,518	10,239	0	1,663	0	1,663	0	11,902	0	0	0	722	04/25/2037
93936H-AE-6	WMALT 2007-2 1A5		10/01/2023	Paydown		1,147	5,420	4,153	3,397	0	(2,250)	0	(2,250)	0	1,147	0	0	0	267	04/25/2037
93936H-AE-6	WMALT 2007-2 1A5		11/01/2023	Paydown		13,198	17,624	13,506	11,046	0	2,151	0	2,151	0	13,198	0	0	0	955	04/25/2037
93936H-AE-6	WMALT 2007-2 1A5		12/01/2023	Paydown		7,252	11,696	8,963	7,331	0	(79)	0	(79)	0	7,252	0	0	0	692	04/25/2037
93936M-AA-3	WMALT 2007-0A4 A1A		01/01/2023	Paydown		7,227	7,421	7,078	7,421	0	(194)	0	(194)	0	7,227	0	0	0	17	04/25/2047
93936M-AA-3	WMALT 2007-0A4 A1A		02/01/2023	Paydown		21,973	21,126	20,149	21,126	0	847	0	847	0	21,973	0	0	0	112	04/25/2047
93936M-AA-3	WMALT 2007-0A4 A1A		03/01/2023	Paydown		87,610	73,767	70,355	73,767	0	13,843	0	13,843	0	87,610	0	0	0	746	04/25/2047
93936M-AA-3	WMALT 2007-0A4 A1A		04/01/2023	Paydown		38,577	37,334	35,607	37,334	0	1,243	0	1,243	0	38,577	0	0	0	416	04/25/2047
93936M-AA-3	WMALT 2007-0A4 A1A		05/01/2023	Paydown		5,975	6,679	6,370	6,679	0	(705)	0	(705)	0	5,975	0	0	0	89	04/25/2047
93936M-AA-3	WMALT 2007-0A4 A1A		06/01/2023	Paydown		38,775	38,775	36,982	38,775	0	0	0	0	0	38,775	0	0	0	664	04/25/2047
93936M-AA-3	WMALT 2007-0A4 A1A		07/01/2023	Paydown		30,417	25,995	24,793	25,995	0	4,421	0	4,421	0	30,417	0	0	0	684	04/25/2047
93936M-AA-3	WMALT 2007-0A4 A1A		08/01/2023	Paydown		13,321	13,608	12,979	13,608	0	(287)	0	(287)	0	13,321	0	0	0	312	04/25/2047
93936M-AA-3	WMALT 2007-0A4 A1A		09/01/2023	Paydown		26,176	26,498	25,273	26,498	0	(322)	0	(322)	0	26,176	0	0	0	687	04/25/2047
93936M-AA-3	WMALT 2007-0A4 A1A		10/01/2023	Paydown		9,473	9,473	9,035	9,473	0	0	0	0	0	9,473	0	0	0	274	04/25/2047
93936M-AA-3	WMALT 2007-0A4 A1A		11/01/2023	Paydown		60,267	45,219	43,127	45,219	0	15,048	0	15,048	0	60,267	0	0	0	2,346	04/25/2047
93936M-AA-3	WMALT 2007-0A4 A1A		12/01/2023	Paydown		34,485	14,754	14,072	14,754	0	19,731	0	19,731	0	34,485	0	0	0	1,809	04/25/2047
94108F-AA-8	WAT 2021-A A		01/16/2023	Paydown		1,571,649	1,571,649	1,571,649	1,571,649	0	0	0	0	0	1,571,649	0	0	0	10,058	02/18/2031
94108F-AA-8	WAT 2021-A A		02/15/2023	Paydown		1,321,241	1,321,241	1,321,241	1,321,241	0	0	0	0	0	1,321,241	0	0	0	16,051	02/18/2031
94108F-AA-8	WAT 2021-A A		03/15/2023	Paydown		1,136,710	1,136,710	1,136,710	1,136,710	0	0	0	0	0	1,136,710	0	0	0	20,211	02/18/2031
94108F-AA-8	WAT 2021-A A		04/17/2023	Paydown		1,301,688	1,301,688	1,301,688	1,301,688	0	0	0	0	0	1,301,688	0	0	0	31,688	02/18/2031
94108F-AA-8	WAT 2021-A A		05/11/2023	ATHENE ANNUITY & LIFE		29,778,499	29,835,186	29,835,186	29,835,186	0	0	0	0	0	29,835,186	0	(56,687)	(56,687)	867,191	02/18/2031
94108F-AB-6	WAT 2021-A B		01/16/2023	Paydown		432,330	432,330	432,330	432,330	0	0	0	0	0	432,330	0	0	0	2,968	02/18/2031
94108F-AB-6	WAT 2021-A B		02/15/2023	Paydown		363,935	363,935	363,935	363,935	0	0	0	0	0	363,935	0	0	0	4,739	02/18/2031
94108F-AB-6	WAT 2021-A B		03/15/2023	Paydown		313,658	313,658	313,658	313,658	0	0	0	0	0	313,658	0	0	0	5,970	02/18/2031
94108F-AB-6	WAT 2021-A B		04/17/2023	Paydown		360,162	360,162	360,162	360,162	0	0	0	0	0	360,162	0	0	0	9,380	02/18/2031
94108F-AB-6	WAT 2021-A B		05/11/2023	ATHENE ANNUITY & LIFE		8,553,705	8,629,646	8,629,646	8,629,646	0	0	0	0	0	8,629,646	0	(75,941)	(75,941)	(92,015)	02/18/2031
94108F-AC-4	WAT 2021-A C 1		01/16/2023	Paydown		834,945	834,945	834,945	834,945	0	0	0	0	0	834,945	0	0	0	7,268	02/18/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
94108F-AC-4	WAT 2021-A C 1		02/15/2023	Paydown		701,914	701,914	701,914	701,914	0	0	0	0	0	701,914	0	0	0	11,573	02/18/2031
94108F-AC-4	WAT 2021-A C 1		03/15/2023	Paydown		603,882	603,882	603,882	603,882	0	0	0	0	0	603,882	0	0	0	14,534	02/18/2031
94108F-AC-4	WAT 2021-A C 1		04/17/2023	Paydown		691,528	691,528	691,528	691,528	0	0	0	0	0	691,528	0	0	0	22,735	02/18/2031
94108F-AC-4	WAT 2021-A C 1		05/15/2023	Paydown		614,345	614,345	614,345	614,345	0	0	0	0	0	614,345	0	0	0	25,081	02/18/2031
94108F-AC-4	WAT 2021-A C 1		06/15/2023	Paydown		586,004	586,004	586,004	586,004	0	0	0	0	0	586,004	0	0	0	28,851	02/18/2031
94108F-AC-4	WAT 2021-A C 1		07/17/2023	Paydown		580,487	580,487	580,487	580,487	0	0	0	0	0	580,487	0	0	0	36,619	02/18/2031
94108F-AC-4	WAT 2021-A C 1		08/15/2023	Paydown		531,217	531,217	531,217	531,217	0	0	0	0	0	531,217	0	0	0	37,895	02/18/2031
94108F-AC-4	WAT 2021-A C 1		09/15/2023	Paydown		566,187	566,187	566,187	566,187	0	0	0	0	0	566,187	0	0	0	45,438	02/18/2031
94108F-AC-4	WAT 2021-A C 1		10/16/2023	Paydown		546,076	546,076	546,076	546,076	0	0	0	0	0	546,076	0	0	0	48,765	02/18/2031
94108F-AC-4	WAT 2021-A C 1		11/15/2023	Paydown		618,986	618,986	618,986	618,986	0	0	0	0	0	618,986	0	0	0	60,689	02/18/2031
94108F-AC-4	WAT 2021-A C 1		12/26/2023	Paydown		461,112	461,112	461,112	461,112	0	0	0	0	0	461,112	0	0	0	49,216	02/18/2031
941848-E@-8	WATERS		10/17/2023	STONE CASTLE		10,507,613	11,250,000	10,453,055	11,250,000	0	22,977	796,946	(773,969)	0	10,476,032	0	31,581	31,581	374,100	05/12/2026
941848-E@-8	WATERS		10/17/2023	STONE CASTLE		10,507,613	11,250,000	10,453,055	11,250,000	0	22,977	796,946	(773,969)	0	10,476,032	0	31,581	31,581	374,100	05/12/2026
94945P-AB-1	WLKRG 2017-AA B		01/15/2023	Paydown		26,542	26,542	26,538	26,538	0	4	0	4	0	26,542	0	0	0	75	06/15/2033
94945P-AB-1	WLKRG 2017-AA B		02/15/2023	Paydown		23,294	23,294	23,290	23,290	0	4	0	4	0	23,294	0	0	0	132	06/15/2033
94945P-AB-1	WLKRG 2017-AA B		03/15/2023	Paydown		21,292	21,292	21,289	21,289	0	4	0	4	0	21,292	0	0	0	182	06/15/2033
94945P-AB-1	WLKRG 2017-AA B		04/15/2023	Paydown		666,923	666,923	666,811	666,811	0	112	0	112	0	666,923	0	0	0	9,412	06/15/2033
94946D-AB-7	WLKRG 2019-AA B		01/09/2023	ATHENE ANNUITY & LIFE		1,767,039	1,858,038	1,857,498	1,857,649	0	7	0	7	0	1,857,656	0	(90,617)	(90,617)	3,704	06/15/2038
94978#-AR-8	INTL FLAVORS & FRAGRANCES		01/10/2023	Redemption		114,679	114,679	114,679	114,679	0	0	0	0	0	114,679	0	0	0	693	07/10/2024
94978#-AR-8	INTL FLAVORS & FRAGRANCES		02/10/2023	Redemption		115,371	115,371	115,371	115,371	0	0	0	0	0	115,371	0	0	0	1,394	07/10/2024
94978#-AR-8	INTL FLAVORS & FRAGRANCES		03/10/2023	Redemption		116,069	116,069	116,069	116,069	0	0	0	0	0	116,069	0	0	0	2,104	07/10/2024
94978#-AR-8	INTL FLAVORS & FRAGRANCES		04/10/2023	Redemption		116,770	116,770	116,770	116,770	0	0	0	0	0	116,770	0	0	0	2,822	07/10/2024
94978#-AR-8	INTL FLAVORS & FRAGRANCES		05/10/2023	Redemption		117,475	117,475	117,475	117,475	0	0	0	0	0	117,475	0	0	0	3,549	07/10/2024
94978#-AR-8	INTL FLAVORS & FRAGRANCES		06/10/2023	Redemption		118,185	118,185	118,185	118,185	0	0	0	0	0	118,185	0	0	0	4,284	07/10/2024
94978#-AR-8	INTL FLAVORS & FRAGRANCES		07/10/2023	Redemption		118,899	118,899	118,899	118,899	0	0	0	0	0	118,899	0	0	0	5,029	07/10/2024
94978#-AR-8	INTL FLAVORS & FRAGRANCES		08/10/2023	Redemption		119,618	119,618	119,618	119,618	0	0	0	0	0	119,618	0	0	0	5,782	07/10/2024
94978#-AR-8	INTL FLAVORS & FRAGRANCES		09/10/2023	Redemption		120,340	120,340	120,340	120,340	0	0	0	0	0	120,340	0	0	0	6,544	07/10/2024
94978#-AR-8	INTL FLAVORS & FRAGRANCES		10/10/2023	Redemption		121,068	121,068	121,068	121,068	0	0	0	0	0	121,068	0	0	0	7,315	07/10/2024
94978#-AR-8	INTL FLAVORS & FRAGRANCES		11/10/2023	Redemption		121,799	121,799	121,799	121,799	0	0	0	0	0	121,799	0	0	0	8,095	07/10/2024
94978#-AR-8	INTL FLAVORS & FRAGRANCES		12/10/2023	Redemption		122,535	122,535	122,535	122,535	0	0	0	0	0	122,535	0	0	0	8,884	07/10/2024
94978#-AX-5	CVS		01/10/2023	Redemption		42,128	42,128	42,266	42,176	0	(48)	0	(48)	0	42,128	0	0	0	233	10/10/2024
94978#-AX-5	CVS		02/10/2023	Redemption		42,361	42,361	42,500	42,409	0	(49)	0	(49)	0	42,361	0	0	0	469	10/10/2024
94978#-AX-5	CVS		03/10/2023	Redemption		42,595	42,595	42,735	42,644	0	(49)	0	(49)	0	42,595	0	0	0	707	10/10/2024
94978#-AX-5	CVS		04/10/2023	Redemption		42,831	42,831	42,971	42,880	0	(49)	0	(49)	0	42,831	0	0	0	948	10/10/2024
94978#-AX-5	CVS		05/10/2023	Redemption		43,068	43,068	43,209	43,117	0	(49)	0	(49)	0	43,068	0	0	0	1,192	10/10/2024
94978#-AX-5	CVS		06/10/2023	Redemption		43,306	43,306	43,448	43,356	0	(50)	0	(50)	0	43,306	0	0	0	1,438	10/10/2024
94978#-AX-5	CVS		07/10/2023	Redemption		43,546	43,546	43,689	43,596	0	(50)	0	(50)	0	43,546	0	0	0	1,687	10/10/2024
94978#-AX-5	CVS		08/10/2023	Redemption		43,787	43,787	43,930	43,837	0	(50)	0	(50)	0	43,787	0	0	0	1,938	10/10/2024
94978#-AX-5	CVS		09/10/2023	Redemption		44,029	44,029	44,173	44,080	0	(50)	0	(50)	0	44,029	0	0	0	2,193	10/10/2024
94978#-AX-5	CVS		10/10/2023	Redemption		44,273	44,273	44,418	44,324	0	(51)	0	(51)	0	44,273	0	0	0	2,450	10/10/2024
94978#-AX-5	CVS		11/10/2023	Redemption		44,518	44,518	44,664	44,569	0	(51)	0	(51)	0	44,518	0	0	0	2,710	10/10/2024
94978#-AX-5	CVS		12/10/2023	Redemption		44,764	44,764	44,911	44,815	0	(51)	0	(51)	0	44,764	0	0	0	2,972	10/10/2024
94978#-AY-3	SCHLUMBERGER HOLDINGS		01/09/2023	Redemption		74,087	74,087	74,087	74,087	0	0	0	0	0	74,087	0	0	0	375	11/09/2024
94978#-AY-3	SCHLUMBERGER HOLDINGS		02/09/2023	Redemption		74,462	74,462	74,462	74,462	0	0	0	0	0	74,462	0	0	0	755	11/09/2024
94978#-AY-3	SCHLUMBERGER HOLDINGS		03/09/2023	Redemption		74,840	74,840	74,840	74,840	0	0	0	0	0	74,840	0	0	0	1,138	11/09/2024
94978#-AY-3	SCHLUMBERGER HOLDINGS		04/09/2023	Redemption		75,219	75,219	75,219	75,219	0	0	0	0	0	75,219	0	0	0	1,524	11/09/2024
94978#-AY-3	SCHLUMBERGER HOLDINGS		05/09/2023	Redemption		75,600	75,600	75,600	75,600	0	0	0	0	0	75,600	0	0	0	1,915	11/09/2024
94978#-AY-3	SCHLUMBERGER HOLDINGS		06/09/2023	Redemption		75,983	75,983	75,983	75,983	0	0	0	0	0	75,983	0	0	0	2,310	11/09/2024
94978#-AY-3	SCHLUMBERGER HOLDINGS		07/09/2023	Redemption		76,368	76,368	76,368	76,368	0	0	0	0	0	76,368	0	0	0	2,709	11/09/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
94978#-AY-3	SCHLUMBERGER HOLDINGS		08/09/2023	Redemption		76,755	76,755	76,755	76,755	0	0	0	0	0	76,755	0	0	0	3,111	11/09/2024
94978#-AY-3	SCHLUMBERGER HOLDINGS		09/09/2023	Redemption		77,144	77,144	77,144	77,144	0	0	0	0	0	77,144	0	0	0	3,518	11/09/2024
94978#-AY-3	SCHLUMBERGER HOLDINGS		10/09/2023	Redemption		77,535	77,535	77,535	77,535	0	0	0	0	0	77,535	0	0	0	3,928	11/09/2024
94978#-AY-3	SCHLUMBERGER HOLDINGS		11/09/2023	Redemption		77,928	77,928	77,928	77,928	0	0	0	0	0	77,928	0	0	0	4,343	11/09/2024
94978#-AY-3	SCHLUMBERGER HOLDINGS		12/09/2023	Redemption		78,322	78,322	78,322	78,322	0	0	0	0	0	78,322	0	0	0	4,762	11/09/2024
94978#-ED-5	DOW CHEMICAL		01/03/2023	Redemption		177,529	177,529	177,529	177,529	0	0	0	0	0	177,529	0	0	0	5,033	01/03/2029
94978#-EF-0	DOW CHEMICAL		01/03/2023	Redemption		412,588	412,588	412,588	412,588	0	0	0	0	0	412,588	0	0	0	11,568	01/03/2025
94978#-EH-6	DOW CHEMICAL		01/03/2023	Redemption		194,510	194,510	194,510	194,510	0	0	0	0	0	194,510	0	0	0	5,514	09/29/2029
94978#-EJ-2	DOW CHEMICAL		01/03/2023	Redemption		71,425	71,425	71,425	71,425	0	0	0	0	0	71,425	0	0	0	2,025	01/03/2025
94978#-FB-8	DOW CHEMICAL		01/03/2023	Redemption		9,451	9,451	9,451	9,451	0	0	0	0	0	9,451	0	0	0	268	01/03/2029
94978#-GQ-4	DOW CHEMICAL		01/03/2023	Redemption		27,516	27,516	27,516	27,516	0	0	0	0	0	27,516	0	0	0	780	07/03/2029
94984N-AA-0	WFMBS 2006-AR16 A1		03/01/2023	Paydown		0	24,702	21,911	24,702	0	(24,702)	0	(24,702)	0	0	0	0	0	224	10/25/2036
94984N-AA-0	WFMBS 2006-AR16 A1		04/01/2023	Paydown		7,374	7,374	6,541	7,374	0	0	0	0	0	7,374	0	0	0	89	10/25/2036
94984N-AA-0	WFMBS 2006-AR16 A1		05/01/2023	Paydown		0	9,559	8,479	9,559	0	(9,559)	0	(9,559)	0	0	0	0	0	212	10/25/2036
94984N-AA-0	WFMBS 2006-AR16 A1		06/01/2023	Paydown		0	7,467	6,624	7,467	0	(7,467)	0	(7,467)	0	0	0	0	0	226	10/25/2036
94984N-AA-0	WFMBS 2006-AR16 A1		07/01/2023	Paydown		47,827	64,881	63,904	64,881	0	(16,077)	977	(17,054)	0	47,827	0	0	0	2,791	10/25/2036
94984N-AA-0	WFMBS 2006-AR16 A1		08/01/2023	Paydown		84,096	84,096	82,831	84,096	0	1,266	1,266	0	0	84,096	0	0	0	3,973	10/25/2036
94984N-AA-0	WFMBS 2006-AR16 A1		09/01/2023	Paydown		8,070	8,295	8,170	8,295	0	(100)	125	(225)	0	8,070	0	0	0	435	10/25/2036
94984N-AA-0	WFMBS 2006-AR16 A1		10/01/2023	Paydown		4,393	4,465	4,398	4,465	0	(5)	67	(72)	0	4,393	0	0	0	257	10/25/2036
94984N-AA-0	WFMBS 2006-AR16 A1		11/01/2023	Paydown		4,575	4,581	4,512	4,581	0	63	69	(6)	0	4,575	0	0	0	288	10/25/2036
94984N-AA-0	WFMBS 2006-AR16 A1		12/01/2023	Paydown		4,407	4,434	4,368	4,434	0	39	67	(28)	0	4,407	0	0	0	302	10/25/2036
94984N-AA-0	WFMBS 2006-AR16 A1		12/12/2023	ATHENE ANNUITY & LIFE		963,027	1,042,771	1,027,077	1,042,771	0	1,487	15,695	(14,208)	0	1,028,564	0	(65,537)	(65,537)	72,947	10/25/2036
94985A-AB-5	WFMBS 2006-AR15 A2		01/01/2023	Paydown		2,879	3,207	2,829	2,838	0	41	0	41	0	2,879	0	0	0	12	10/25/2036
94985A-AB-5	WFMBS 2006-AR15 A2		02/01/2023	Paydown		2,489	2,790	2,462	2,470	0	19	0	19	0	2,489	0	0	0	21	10/25/2036
94985A-AB-5	WFMBS 2006-AR15 A2		03/01/2023	Paydown		2,752	3,054	2,694	2,702	0	50	0	50	0	2,752	0	0	0	34	10/25/2036
94985A-AB-5	WFMBS 2006-AR15 A2		04/01/2023	Paydown		2,441	2,766	2,440	2,448	0	(7)	0	(7)	0	2,441	0	0	0	41	10/25/2036
94985A-AB-5	WFMBS 2006-AR15 A2		05/01/2023	Paydown		27,068	30,650	27,040	27,125	0	(57)	0	(57)	0	27,068	0	0	0	572	10/25/2036
94985A-AB-5	WFMBS 2006-AR15 A2		06/01/2023	Paydown		1,150	2,619	2,310	2,318	0	(1,168)	0	(1,168)	0	1,150	0	0	0	59	10/25/2036
94985A-AB-5	WFMBS 2006-AR15 A2		07/01/2023	Paydown		1,371	2,933	2,588	2,596	0	(1,225)	0	(1,225)	0	1,371	0	0	0	77	10/25/2036
94985A-AB-5	WFMBS 2006-AR15 A2		08/01/2023	Paydown		993	2,511	2,215	2,222	0	(1,230)	0	(1,230)	0	993	0	0	0	76	10/25/2036
94985A-AB-5	WFMBS 2006-AR15 A2		09/01/2023	Paydown		798	2,606	2,299	2,306	0	(1,508)	0	(1,508)	0	798	0	0	0	93	10/25/2036
94985A-AB-5	WFMBS 2006-AR15 A2		10/01/2023	Paydown		572	2,312	2,039	2,046	0	(1,474)	0	(1,474)	0	572	0	0	0	95	10/25/2036
94985A-AB-5	WFMBS 2006-AR15 A2		11/01/2023	Paydown		706	2,487	2,194	2,201	0	(1,495)	0	(1,495)	0	706	0	0	0	116	10/25/2036
94985A-AB-5	WFMBS 2006-AR15 A2		12/01/2023	Paydown		30,329	31,191	27,517	27,604	0	2,725	0	2,725	0	30,329	0	0	0	1,622	10/25/2036
94985A-AB-5	WFMBS 2006-AR15 A2		12/12/2023	ATHENE ANNUITY & LIFE		503,609	582,152	513,579	515,204	0	22,811	0	22,811	0	538,015	0	(34,406)	(34,406)	31,424	10/25/2036
94986Y-AB-2	WFMLT 2010-RR1 1A2		01/01/2023	Paydown		142,101	142,101	139,252	142,101	0	0	0	0	0	142,101	0	0	0	445	02/27/2037
94986Y-AB-2	WFMLT 2010-RR1 1A2		02/01/2023	Paydown		10,541	10,541	10,330	10,541	0	0	0	0	0	10,541	0	0	0	66	02/27/2037
94986Y-AB-2	WFMLT 2010-RR1 1A2		03/01/2023	Paydown		11,063	11,063	10,841	11,063	0	0	0	0	0	11,063	0	0	0	103	02/27/2037
94986Y-AB-2	WFMLT 2010-RR1 1A2		04/01/2023	Paydown		11,138	11,138	10,914	11,138	0	0	0	0	0	11,138	0	0	0	139	02/27/2037
94986Y-AB-2	WFMLT 2010-RR1 1A2		05/01/2023	Paydown		9,949	9,949	9,749	9,949	0	0	0	0	0	9,949	0	0	0	162	02/27/2037
94986Y-AB-2	WFMLT 2010-RR1 1A2		06/01/2023	Paydown		12,403	12,403	12,154	12,403	0	0	0	0	0	12,403	0	0	0	251	02/27/2037
94986Y-AB-2	WFMLT 2010-RR1 1A2		07/01/2023	Paydown		9,625	9,625	9,432	9,625	0	0	0	0	0	9,625	0	0	0	237	02/27/2037
94986Y-AB-2	WFMLT 2010-RR1 1A2		08/01/2023	Paydown		10,158	10,158	9,954	10,158	0	0	0	0	0	10,158	0	0	0	295	02/27/2037
94986Y-AB-2	WFMLT 2010-RR1 1A2		09/01/2023	Paydown		10,713	10,713	10,498	10,713	0	0	0	0	0	10,713	0	0	0	359	02/27/2037
94986Y-AB-2	WFMLT 2010-RR1 1A2		10/01/2023	Paydown		10,245	10,245	10,039	10,245	0	0	0	0	0	10,245	0	0	0	388	02/27/2037
94986Y-AB-2	WFMLT 2010-RR1 1A2		11/01/2023	Paydown		10,316	10,316	10,109	10,316	0	0	0	0	0	10,316	0	0	0	436	02/27/2037
94986Y-AB-2	WFMLT 2010-RR1 1A2		12/01/2023	Paydown		10,355	10,355	10,147	10,355	0	0	0	0	0	10,355	0	0	0	484	02/27/2037
94988Q-AG-6	WFCM 2013-LC12 A4		03/01/2023	Paydown		1,752,757	1,752,757	1,778,212	1,752,757	0	0	0	0	0	1,752,757	0	0	0	18,483	07/15/2046
94988Q-AG-6	WFCM 2013-LC12 A4		03/01/2023	Paydown		615,833	615,833	636,311	615,833	0	0	0	0	0	615,833	0	0	0	6,494	07/15/2046

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
94988Q-AG-6	WFCM 2013-LC12 A4		04/01/2023	Paydown		2,117,545	2,117,545	2,148,298	2,117,545	0	0	0	0	0	2,117,545	0	0	0	29,771	07/15/2046
94988Q-AG-6	WFCM 2013-LC12 A4		04/01/2023	Paydown		737,009	737,009	761,516	737,009	0	0	0	0	0	737,009	0	0	0	10,364	07/15/2046
94988Q-AG-6	WFCM 2013-LC12 A4		04/30/2023	Redemption		2,659	2,659	2,698	2,659	0	0	0	0	0	2,659	0	0	0	37	07/15/2046
94988Q-AG-6	WFCM 2013-LC12 A4		05/01/2023	Paydown		5,236,865	5,236,865	5,312,919	5,236,865	0	0	0	0	0	5,236,865	0	0	0	92,034	07/15/2046
94988Q-AG-6	WFCM 2013-LC12 A4		05/01/2023	Paydown		1,829,261	1,829,261	1,890,086	1,829,261	0	0	0	0	0	1,829,261	0	0	0	32,153	07/15/2046
94988Q-AG-6	WFCM 2013-LC12 A4		06/01/2023	Paydown		3,082,129	3,082,129	3,126,890	3,082,129	0	0	0	0	0	3,082,129	0	0	0	65,000	07/15/2046
94988Q-AG-6	WFCM 2013-LC12 A4		06/01/2023	Paydown		1,076,602	1,076,602	1,112,400	1,076,602	0	0	0	0	0	1,076,602	0	0	0	22,708	07/15/2046
94988Q-AG-6	WFCM 2013-LC12 A4		07/01/2023	Paydown		436,295	436,295	450,803	436,295	0	0	0	0	0	436,295	0	0	0	10,728	07/15/2046
94988Q-AG-6	WFCM 2013-LC12 A4		07/01/2023	Paydown		1,249,044	1,249,044	1,267,184	1,249,044	0	0	0	0	0	1,249,044	0	0	0	30,708	07/15/2046
95000U-2G-7	WELLS FARGO		12/18/2023	JANE STREET ES		2,206,125	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	(293,875)	(293,875)	81,972	10/30/2030
95000U-2J-1	WELLS FARGO		12/18/2023	JANE STREET ES		4,292,700	5,000,000	5,052,250	5,038,547	0	(4,890)	0	(4,890)	0	5,033,657	0	(740,957)	(740,957)	174,682	02/11/2031
95000U-2V-4	WELLS FARGO		07/17/2023	CITICORP		935,230	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(64,770)	(64,770)	28,894	03/24/2028
95000U-3B-7	WELLS FARGO		08/03/2023	BARCLAYS CAPITAL		560,964	600,000	601,428	601,391	0	(61)	0	(61)	0	601,329	0	(40,365)	(40,365)	30,361	07/25/2033
95000U-3B-7	WELLS FARGO		08/03/2023	WELLS FARGO		327,324	350,000	349,491	349,504	0	25	0	25	0	349,530	0	(22,206)	(22,206)	17,711	07/25/2033
95001M-AK-6	WFCM 2017-C38 B		05/11/2023	BMO CAPITAL MARKETS		888,750	1,000,000	1,029,930	1,014,868	0	(921)	0	(921)	0	1,013,947	0	(125,197)	(125,197)	17,844	07/15/2050
95001M-AK-6	WFCM 2017-C38 B		12/27/2023	ATHENE ANNUITY & LIFE		10,398,309	11,835,000	12,189,222	12,010,965	0	(40,810)	0	(40,810)	0	11,970,155	0	(1,571,846)	(1,571,846)	497,057	07/15/2050
95001T-AA-3	WFMBS 2019-1 A1		01/01/2023	Paydown		7,352	7,352	7,346	7,352	0	0	0	0	0	7,352	0	0	0	24	11/25/2048
95001T-AA-3	WFMBS 2019-1 A1		02/01/2023	Paydown		9,184	9,184	9,177	9,184	0	0	0	0	0	9,184	0	0	0	60	11/25/2048
95001T-AA-3	WFMBS 2019-1 A1		03/01/2023	Paydown		548	548	547	548	0	0	0	0	0	548	0	0	0	5	11/25/2048
95001T-AA-3	WFMBS 2019-1 A1		04/01/2023	Paydown		9,108	9,108	9,100	9,108	0	0	0	0	0	9,108	0	0	0	120	11/25/2048
95001T-AA-3	WFMBS 2019-1 A1		05/01/2023	Paydown		625	625	624	625	0	0	0	0	0	625	0	0	0	10	11/25/2048
95001T-AA-3	WFMBS 2019-1 A1		06/01/2023	Paydown		658	658	657	658	0	0	0	0	0	658	0	0	0	13	11/25/2048
95001T-AA-3	WFMBS 2019-1 A1		07/01/2023	Paydown		616	616	615	616	0	0	0	0	0	616	0	0	0	14	11/25/2048
95001T-AA-3	WFMBS 2019-1 A1		08/01/2023	Paydown		712	712	711	712	0	0	0	0	0	712	0	0	0	19	11/25/2048
95001T-AA-3	WFMBS 2019-1 A1		09/01/2023	Paydown		558	558	557	558	0	0	0	0	0	558	0	0	0	16	11/25/2048
95001T-AA-3	WFMBS 2019-1 A1		10/01/2023	Paydown		614	614	614	614	0	0	0	0	0	614	0	0	0	20	11/25/2048
95001T-AA-3	WFMBS 2019-1 A1		11/01/2023	Paydown		11,981	11,981	11,972	11,981	0	0	0	0	0	11,981	0	0	0	432	11/25/2048
95001T-AA-3	WFMBS 2019-1 A1		12/01/2023	Paydown		8,264	8,264	8,258	8,264	0	0	0	0	0	8,264	0	0	0	325	11/25/2048
95002T-AA-2	WFMBS 2020-3 A1		01/01/2023	Paydown		2,407	2,407	2,486	2,486	0	(79)	0	(79)	0	2,407	0	0	0	6	06/25/2050
95002T-AA-2	WFMBS 2020-3 A1		02/01/2023	Paydown		5,566	5,566	5,748	5,748	0	(183)	0	(183)	0	5,566	0	0	0	28	06/25/2050
95002T-AA-2	WFMBS 2020-3 A1		03/01/2023	Paydown		936	936	967	967	0	(31)	0	(31)	0	936	0	0	0	7	06/25/2050
95002T-AA-2	WFMBS 2020-3 A1		04/01/2023	Paydown		8,605	8,605	8,888	8,888	0	(282)	0	(282)	0	8,605	0	0	0	86	06/25/2050
95002T-AA-2	WFMBS 2020-3 A1		05/01/2023	Paydown		1,029	1,029	1,062	1,062	0	(34)	0	(34)	0	1,029	0	0	0	13	06/25/2050
95002T-AA-2	WFMBS 2020-3 A1		06/01/2023	Paydown		2,720	2,720	2,810	2,810	0	(89)	0	(89)	0	2,720	0	0	0	41	06/25/2050
95002T-AA-2	WFMBS 2020-3 A1		07/01/2023	Paydown		3,661	3,661	3,782	3,782	0	(120)	0	(120)	0	3,661	0	0	0	64	06/25/2050
95002T-AA-2	WFMBS 2020-3 A1		08/01/2023	Paydown		2,386	2,386	2,464	2,464	0	(78)	0	(78)	0	2,386	0	0	0	48	06/25/2050
95002T-AA-2	WFMBS 2020-3 A1		09/01/2023	Paydown		4,309	4,309	4,450	4,450	0	(141)	0	(141)	0	4,309	0	0	0	97	06/25/2050
95002T-AA-2	WFMBS 2020-3 A1		10/01/2023	Paydown		4,303	4,303	4,445	4,445	0	(141)	0	(141)	0	4,303	0	0	0	108	06/25/2050
95002T-AA-2	WFMBS 2020-3 A1		11/01/2023	Paydown		3,146	3,146	3,249	3,249	0	(103)	0	(103)	0	3,146	0	0	0	86	06/25/2050
95002T-AA-2	WFMBS 2020-3 A1		12/01/2023	Paydown		2,346	2,346	2,423	2,423	0	(77)	0	(77)	0	2,346	0	0	0	70	06/25/2050
95040Q-AH-7	WELLTOWER		12/11/2023	GOLDMAN SACHS		5,639,940	6,000,000	5,973,300	5,982,128	0	2,395	0	2,395	0	5,984,523	0	(344,583)	(344,583)	308,000	03/15/2029
95040Q-AJ-3	WELLTOWER		12/18/2023	JANE STREET ES		4,473,800	5,000,000	4,990,800	4,993,351	0	798	0	798	0	4,994,149	0	(520,349)	(520,349)	221,736	01/15/2030
95058X-AE-8	WEN 2018-1A A211		03/15/2023	Paydown		10,466	10,466	11,057	10,895	0	(429)	0	(429)	0	10,466	0	0	0	102	03/15/2048
95058X-AE-8	WEN 2018-1A A211		06/15/2023	Paydown		10,466	10,466	11,057	10,895	0	(429)	0	(429)	0	10,466	0	0	0	203	03/15/2048
95058X-AE-8	WEN 2018-1A A211		09/15/2023	Paydown		10,466	10,466	11,057	10,895	0	(429)	0	(429)	0	10,466	0	0	0	305	03/15/2048
95058X-AE-8	WEN 2018-1A A211		12/15/2023	Paydown		10,593	10,593	11,192	11,028	0	(434)	0	(434)	0	10,593	0	0	0	411	03/15/2048
957638-AD-1	WESTERN ALLIANCE		10/31/2023	BANK OF AMERICA		106,400	140,000	140,000	140,000	0	0	0	0	0	140,000	0	(33,600)	(33,600)	3,698	06/15/2031
957638-AD-1	WESTERN ALLIANCE		10/31/2023	BANK OF AMERICA		122,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	(38,000)	(38,000)	4,240	06/15/2031
957638-AD-1	WESTERN ALLIANCE		11/03/2023	BANK OF AMERICA		14,773	19,000	19,000	19,000	0	0	0	0	0	19,000	0	(4,228)	(4,228)	510	06/15/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
957638-AD-1	WESTERN ALLIANCE		11/06/2023	BANK OF AMERICA		65,835	84,000	84,000	84,000	0	0	0	0	0	84,000	0	(18,165)	(18,165)	2,261	06/15/2031
957638-AD-1	WESTERN ALLIANCE		11/14/2023	BANK OF AMERICA		1,899,623	2,397,000	2,397,000	2,397,000	0	0	0	0	0	2,397,000	0	(497,378)	(497,378)	66,117	06/15/2031
958254-AE-4	WESTERN GAS PARTNERS		03/02/2023	MARKET AXESS		311,108	327,000	319,234	320,179	0	473	0	473	0	320,652	0	(9,544)	(9,544)	3,409	06/01/2025
959802-AX-7	WESTERN UNION		06/09/2023	Maturity		6,000,000	6,000,000	5,995,200	5,999,248	0	752	0	752	0	6,000,000	0	0	0	127,500	06/09/2023
959802-AX-7	WESTERN UNION		06/09/2023	Maturity		10,000,000	10,000,000	9,992,000	9,998,747	0	1,253	0	1,253	0	10,000,000	0	0	0	212,500	06/09/2023
959802-AX-7	WESTERN UNION		06/09/2023	Maturity		4,000,000	4,000,000	3,996,800	3,999,499	0	501	0	501	0	4,000,000	0	0	0	85,000	06/09/2023
96043J-AE-5	WLAKE 2021-3A A3 2021-3A A3		05/15/2023	Paydown		179,491	179,491	179,487	179,488	0	2	0	2	0	179,491	0	0	0	711	06/16/2025
96043J-AE-5	WLAKE 2021-3A A3 2021-3A A3		06/15/2023	Paydown		284,475	284,475	284,470	284,471	0	4	0	4	0	284,475	0	0	0	1,351	06/16/2025
96043J-AE-5	WLAKE 2021-3A A3 2021-3A A3		07/15/2023	Paydown		268,665	268,665	268,661	268,662	0	4	0	4	0	268,665	0	0	0	1,489	06/16/2025
96043J-AE-5	WLAKE 2021-3A A3 2021-3A A3		08/15/2023	Paydown		247,785	247,785	247,781	247,782	0	3	0	3	0	247,785	0	0	0	1,569	06/16/2025
96043J-AE-5	WLAKE 2021-3A A3 2021-3A A3		09/15/2023	Paydown		267,049	267,049	267,044	267,045	0	4	0	4	0	267,049	0	0	0	1,903	06/16/2025
96043J-AE-5	WLAKE 2021-3A A3 2021-3A A3		10/15/2023	Paydown		247,977	247,977	247,973	247,974	0	3	0	3	0	247,977	0	0	0	1,963	06/16/2025
96043J-AE-5	WLAKE 2021-3A A3 2021-3A A3		11/15/2023	Paydown		246,693	246,693	246,689	246,690	0	3	0	3	0	246,693	0	0	0	2,148	06/16/2025
96043J-AE-5	WLAKE 2021-3A A3 2021-3A A3		12/15/2023	Paydown		186,865	186,865	186,862	186,863	0	3	0	3	0	186,865	0	0	0	1,775	06/16/2025
962166-AS-3	WEYERHAEUSER		07/15/2023	Maturity		2,394,000	2,394,000	2,718,612	2,718,612	0	0	0	0	0	2,718,612	0	(324,612)	(324,612)	170,573	07/15/2023
962166-CA-0	WEYERHAEUSER		01/24/2023	JANE STREET ES		639,872	729,000	725,085	725,302	0	27	0	27	0	725,328	0	(85,456)	(85,456)	9,363	03/09/2033
962166-CA-0	WEYERHAEUSER		09/08/2023	GOLDMAN SACHS		4,204,250	5,000,000	4,973,150	4,974,636	0	1,617	0	1,617	0	4,976,253	0	(772,003)	(772,003)	170,156	03/09/2033
962166-CA-0	WEYERHAEUSER		09/08/2023	GOLDMAN SACHS		3,717,398	4,421,000	4,397,259	4,398,573	0	1,430	0	1,430	0	4,400,003	0	(682,605)	(682,605)	150,452	03/09/2033
96221T-AF-4	WF-RBS COMMERCIAL		01/01/2023	Paydown		42,544	42,544	43,785	42,764	0	(220)	0	(220)	0	42,544	0	0	0	125	03/15/2047
96221T-AF-4	WF-RBS COMMERCIAL		02/01/2023	Paydown		42,738	42,738	43,986	42,959	0	(221)	0	(221)	0	42,738	0	0	0	251	03/15/2047
96221T-AF-4	WF-RBS COMMERCIAL		03/01/2023	Paydown		52,136	52,136	53,657	52,406	0	(270)	0	(270)	0	52,136	0	0	0	459	03/15/2047
96221T-AF-4	WF-RBS COMMERCIAL		04/01/2023	Paydown		43,172	43,172	44,432	43,395	0	(223)	0	(223)	0	43,172	0	0	0	507	03/15/2047
96221T-AF-4	WF-RBS COMMERCIAL		05/01/2023	Paydown		46,423	46,423	47,777	46,663	0	(240)	0	(240)	0	46,423	0	0	0	681	03/15/2047
96221T-AF-4	WF-RBS COMMERCIAL		06/01/2023	Paydown		72,810	72,810	74,935	73,187	0	(377)	0	(377)	0	72,810	0	0	0	1,282	03/15/2047
96221T-AF-4	WF-RBS COMMERCIAL		07/01/2023	Paydown		46,633	46,633	47,993	46,874	0	(241)	0	(241)	0	46,633	0	0	0	958	03/15/2047
96221T-AF-4	WF-RBS COMMERCIAL		08/01/2023	Paydown		50,753	50,753	52,234	51,015	0	(263)	0	(263)	0	50,753	0	0	0	1,192	03/15/2047
96221T-AF-4	WF-RBS COMMERCIAL		09/01/2023	Paydown		47,376	47,376	48,758	47,621	0	(245)	0	(245)	0	47,376	0	0	0	1,251	03/15/2047
96221T-AF-4	WF-RBS COMMERCIAL		10/01/2023	Paydown		16	16	16	16	0	0	0	0	0	16	0	0	0	1	03/15/2047
96328G-AA-5	WFLF 2021-A A		06/18/2023	Redemption		6,154,352	6,154,352	6,134,881	6,154,352	0	0	0	0	0	6,154,352	0	0	0	135,944	11/18/2038
96328G-AA-5	WFLF 2021-A A		06/20/2023	Redemption		150,221	150,221	149,746	150,221	0	0	0	0	0	150,221	0	0	0	3,318	11/18/2038
96328G-AA-5	WFLF 2021-A A		08/30/2023	Redemption		4,102,902	4,102,902	4,089,921	4,102,902	0	0	0	0	0	4,102,902	0	0	0	133,145	11/18/2038
96328G-AA-5	WFLF 2021-A A		10/18/2023	Paydown		20,054,829	20,054,829	19,991,380	20,054,829	0	0	0	0	0	20,054,829	0	0	0	880,759	11/18/2038
96328G-AA-5	WFLF 2021-A A		11/01/2023	Redemption		66	66	66	66	0	0	0	0	0	66	0	0	0	2,073	11/18/2038
96328G-AB-3	WFLF 2021-A B		08/30/2023	Redemption		335,081	335,081	333,952	335,081	0	0	0	0	0	335,081	0	0	0	40,880	11/18/2038
96328G-AB-3	WFLF 2021-A B		10/30/2023	Redemption		649,775	649,775	647,585	649,775	0	0	0	0	0	649,775	0	0	0	106,940	11/18/2038
96328G-AB-3	WFLF 2021-A B		11/01/2023	Redemption		141	141	141	141	0	0	0	0	0	141	0	0	0	(119)	11/18/2038
96328G-AC-1	WFLF 2021-A C		06/18/2023	Redemption		229,987	229,987	229,219	229,987	0	0	0	0	0	229,987	0	0	0	0	11/18/2038
96328G-AC-1	WFLF 2021-A C		08/30/2023	Redemption		153,325	153,325	152,813	153,325	0	0	0	0	0	153,325	0	0	0	862	11/18/2038
96328G-AC-1	WFLF 2021-A C		10/30/2023	Paydown		701,692	701,692	699,350	701,692	0	0	0	0	0	701,692	0	0	0	51,899	11/18/2038
96328G-AC-1	WFLF 2021-A C		11/01/2023	Redemption		42	42	42	42	0	0	0	0	0	42	0	0	0	(39)	11/18/2038
96328G-AD-9	WFLF 2021-A D		08/30/2023	Redemption		101,638	101,638	101,251	101,638	0	0	0	0	0	101,638	0	0	0	457	11/18/2038
96328G-AD-9	WFLF 2021-A D		10/30/2023	Paydown		181,743	181,743	181,050	181,743	0	0	0	0	0	181,743	0	0	0	17,543	11/18/2038
96328G-AE-7	WFLF 2021-A E		08/30/2023	Redemption		20,359	20,359	20,335	20,359	0	0	0	0	0	20,359	0	0	0	75,078	11/18/2038
96328G-AE-7	WFLF 2021-A E		10/30/2023	Redemption		22,561	22,561	22,534	22,561	0	0	0	0	0	22,561	0	0	0	100,142	11/18/2038
969258-AA-6	BEAUMONT HOSPITAL		01/15/2023	Redemption		82,609	82,609	85,432	83,222	0	(613)	0	(613)	0	82,609	0	0	0	504	10/15/2027
969258-AA-6	BEAUMONT HOSPITAL		02/15/2023	Redemption		83,116	83,116	85,957	83,733	0	(617)	0	(617)	0	83,116	0	0	0	1,015	10/15/2027
969258-AA-6	BEAUMONT HOSPITAL		03/15/2023	Redemption		83,627	83,627	86,485	84,248	0	(621)	0	(621)	0	83,627	0	0	0	1,531	10/15/2027
969258-AA-6	BEAUMONT HOSPITAL		04/15/2023	Redemption		84,141	84,141	87,017	84,765	0	(624)	0	(624)	0	84,141	0	0	0	2,054	10/15/2027
969258-AA-6	BEAUMONT HOSPITAL		05/15/2023	Redemption		84,658	84,658	87,552	85,286	0	(628)	0	(628)	0	84,658	0	0	0	2,584	10/15/2027

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
96925@-AA-6	BEAUMONT HOSPITAL		06/15/2023	Redemption		85,178	85,178	88,090	85,811	0	(632)	0	(632)	0	85,178	0	0	0	3,120	10/15/2027
96925@-AA-6	BEAUMONT HOSPITAL		07/15/2023	Redemption		85,702	85,702	88,631	86,338	0	(636)	0	(636)	0	85,702	0	0	0	3,662	10/15/2027
96925@-AA-6	BEAUMONT HOSPITAL		08/15/2023	Redemption		86,229	86,229	89,176	86,869	0	(640)	0	(640)	0	86,229	0	0	0	4,211	10/15/2027
96925@-AA-6	BEAUMONT HOSPITAL		09/15/2023	Redemption		86,759	86,759	89,724	87,402	0	(644)	0	(644)	0	86,759	0	0	0	4,766	10/15/2027
96925@-AA-6	BEAUMONT HOSPITAL		10/15/2023	Redemption		87,292	87,292	90,275	87,940	0	(648)	0	(648)	0	87,292	0	0	0	5,328	10/15/2027
96925@-AA-6	BEAUMONT HOSPITAL		11/15/2023	Redemption		87,828	87,828	90,830	88,480	0	(652)	0	(652)	0	87,828	0	0	0	5,897	10/15/2027
96925@-AA-6	BEAUMONT HOSPITAL		12/15/2023	Redemption		88,368	88,368	91,389	89,024	0	(656)	0	(656)	0	88,368	0	0	0	6,473	10/15/2027
96925@-AB-4	BEAUMONT HOSPITAL		01/15/2023	Redemption		32,854	32,854	36,635	33,744	0	(889)	0	(889)	0	32,854	0	0	0	201	10/15/2027
96925@-AB-4	BEAUMONT HOSPITAL		02/15/2023	Redemption		33,056	33,056	36,860	33,951	0	(895)	0	(895)	0	33,056	0	0	0	404	10/15/2027
96925@-AB-4	BEAUMONT HOSPITAL		03/15/2023	Redemption		33,259	33,259	37,087	34,160	0	(900)	0	(900)	0	33,259	0	0	0	609	10/15/2027
96925@-AB-4	BEAUMONT HOSPITAL		04/15/2023	Redemption		33,464	33,464	37,315	34,370	0	(906)	0	(906)	0	33,464	0	0	0	817	10/15/2027
96925@-AB-4	BEAUMONT HOSPITAL		05/15/2023	Redemption		33,669	33,669	37,544	34,581	0	(912)	0	(912)	0	33,669	0	0	0	1,028	10/15/2027
96925@-AB-4	BEAUMONT HOSPITAL		06/15/2023	Redemption		33,876	33,876	37,775	34,793	0	(917)	0	(917)	0	33,876	0	0	0	1,241	10/15/2027
96925@-AB-4	BEAUMONT HOSPITAL		07/15/2023	Redemption		34,084	34,084	38,007	35,007	0	(923)	0	(923)	0	34,084	0	0	0	1,456	10/15/2027
96925@-AB-4	BEAUMONT HOSPITAL		08/15/2023	Redemption		34,294	34,294	38,241	35,222	0	(928)	0	(928)	0	34,294	0	0	0	1,675	10/15/2027
96925@-AB-4	BEAUMONT HOSPITAL		09/15/2023	Redemption		34,505	34,505	38,476	35,439	0	(934)	0	(934)	0	34,505	0	0	0	1,896	10/15/2027
96925@-AB-4	BEAUMONT HOSPITAL		10/15/2023	Redemption		34,717	34,717	38,712	35,657	0	(940)	0	(940)	0	34,717	0	0	0	2,119	10/15/2027
96925@-AB-4	BEAUMONT HOSPITAL		11/15/2023	Redemption		34,930	34,930	38,950	35,876	0	(946)	0	(946)	0	34,930	0	0	0	2,345	10/15/2027
96925@-AB-4	BEAUMONT HOSPITAL		12/15/2023	Redemption		35,145	35,145	39,190	36,096	0	(951)	0	(951)	0	35,145	0	0	0	2,574	10/15/2027
96926J-AC-1	WILLLIAM CARTER		01/23/2023	ATHENE ANNUITY & LIFE		4,884,375	5,000,000	5,188,750	5,120,130	0	(1,516)	0	(1,516)	0	5,118,614	0	(234,239)	(234,239)	100,000	03/15/2027
96928*-AB-3	WALGREENS		01/15/2023	Redemption		58,164	58,164	58,164	58,164	0	0	0	0	0	58,164	0	0	0	308	11/15/2029
96928*-AB-3	WALGREENS		02/15/2023	Redemption		58,472	58,472	58,472	58,472	0	0	0	0	0	58,472	0	0	0	619	11/15/2029
96928*-AB-3	WALGREENS		03/15/2023	Redemption		58,782	58,782	58,782	58,782	0	0	0	0	0	58,782	0	0	0	934	11/15/2029
96928*-AB-3	WALGREENS		04/15/2023	Redemption		59,093	59,093	59,093	59,093	0	0	0	0	0	59,093	0	0	0	1,251	11/15/2029
96928*-AB-3	WALGREENS		05/15/2023	Redemption		59,406	59,406	59,406	59,406	0	0	0	0	0	59,406	0	0	0	1,573	11/15/2029
96928*-AB-3	WALGREENS		06/15/2023	Redemption		59,720	59,720	59,720	59,720	0	0	0	0	0	59,720	0	0	0	1,897	11/15/2029
96928*-AB-3	WALGREENS		07/15/2023	Redemption		60,036	60,036	60,036	60,036	0	0	0	0	0	60,036	0	0	0	2,225	11/15/2029
96928*-AB-3	WALGREENS		08/15/2023	Redemption		60,354	60,354	60,354	60,354	0	0	0	0	0	60,354	0	0	0	2,556	11/15/2029
96928*-AB-3	WALGREENS		09/15/2023	Redemption		60,674	60,674	60,674	60,674	0	0	0	0	0	60,674	0	0	0	2,891	11/15/2029
96928*-AB-3	WALGREENS		10/15/2023	Redemption		60,995	60,995	60,995	60,995	0	0	0	0	0	60,995	0	0	0	3,229	11/15/2029
96928*-AB-3	WALGREENS		11/15/2023	Redemption		61,318	61,318	61,318	61,318	0	0	0	0	0	61,318	0	0	0	3,571	11/15/2029
96928*-AB-3	WALGREENS		12/15/2023	Redemption		61,643	61,643	61,643	61,643	0	0	0	0	0	61,643	0	0	0	3,916	11/15/2029
96928*-AS-6	SPECTRUM HEALTH HOSPITAL		01/15/2023	Redemption		41,249	41,249	41,626	41,411	0	(162)	0	(162)	0	41,249	0	0	0	196	10/15/2033
96928*-AS-6	SPECTRUM HEALTH HOSPITAL		02/15/2023	Redemption		41,445	41,445	41,824	41,608	0	(163)	0	(163)	0	41,445	0	0	0	395	10/15/2033
96928*-AS-6	SPECTRUM HEALTH HOSPITAL		03/15/2023	Redemption		41,642	41,642	42,023	41,806	0	(163)	0	(163)	0	41,642	0	0	0	595	10/15/2033
96928*-AS-6	SPECTRUM HEALTH HOSPITAL		04/15/2023	Redemption		41,841	41,841	42,223	42,005	0	(164)	0	(164)	0	41,841	0	0	0	797	10/15/2033
96928*-AS-6	SPECTRUM HEALTH HOSPITAL		05/15/2023	Redemption		42,040	42,040	42,424	42,205	0	(165)	0	(165)	0	42,040	0	0	0	1,001	10/15/2033
96928*-AS-6	SPECTRUM HEALTH HOSPITAL		06/15/2023	Redemption		42,240	42,240	42,626	42,406	0	(166)	0	(166)	0	42,240	0	0	0	1,207	10/15/2033
96928*-AS-6	SPECTRUM HEALTH HOSPITAL		07/15/2023	Redemption		42,441	42,441	42,829	42,608	0	(167)	0	(167)	0	42,441	0	0	0	1,415	10/15/2033
96928*-AS-6	SPECTRUM HEALTH HOSPITAL		08/15/2023	Redemption		42,643	42,643	43,033	42,811	0	(167)	0	(167)	0	42,643	0	0	0	1,624	10/15/2033
96928*-AS-6	SPECTRUM HEALTH HOSPITAL		09/15/2023	Redemption		42,846	42,846	43,238	43,014	0	(168)	0	(168)	0	42,846	0	0	0	1,836	10/15/2033
96928*-AS-6	SPECTRUM HEALTH HOSPITAL		10/15/2023	Redemption		43,050	43,050	43,444	43,219	0	(169)	0	(169)	0	43,050	0	0	0	2,050	10/15/2033
96928*-AS-6	SPECTRUM HEALTH HOSPITAL		11/15/2023	Redemption		43,255	43,255	43,651	43,425	0	(170)	0	(170)	0	43,255	0	0	0	2,266	10/15/2033
96928*-AS-6	SPECTRUM HEALTH HOSPITAL		12/15/2023	Redemption		43,068	43,068	43,461	43,237	0	(169)	0	(169)	0	43,068	0	0	0	2,855	10/15/2033
96928*-BF-3	LOWES FERN PARK FLORIDA		01/25/2023	Redemption		29,264	29,264	29,264	29,264	0	0	0	0	0	29,264	0	0	0	147	01/25/2028
96928*-BF-3	LOWES FERN PARK FLORIDA		02/25/2023	Redemption		30,897	30,897	30,897	30,897	0	0	0	0	0	30,897	0	0	0	311	01/25/2028
96928*-BF-3	LOWES FERN PARK FLORIDA		03/25/2023	Redemption		31,052	31,052	31,052	31,052	0	0	0	0	0	31,052	0	0	0	468	01/25/2028
96928*-BF-3	LOWES FERN PARK FLORIDA		04/25/2023	Redemption		31,208	31,208	31,208	31,208	0	0	0	0	0	31,208	0	0	0	627	01/25/2028
96928*-BF-3	LOWES FERN PARK FLORIDA		05/25/2023	Redemption		31,365	31,365	31,365	31,365	0	0	0	0	0	31,365	0	0	0	788	01/25/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
96928*-BF-3	LOWES FERN PARK FLORIDA		06/25/2023	Redemption		31,522	31,522	31,522	31,522	0	0	0	0	0	31,522	0	0	0	950	01/25/2028
96928*-BF-3	LOWES FERN PARK FLORIDA		07/25/2023	Redemption		31,681	31,681	31,681	31,681	0	0	0	0	0	31,681	0	0	0	1,114	01/25/2028
96928*-BF-3	LOWES FERN PARK FLORIDA		08/25/2023	Redemption		31,840	31,840	31,840	31,840	0	0	0	0	0	31,840	0	0	0	1,280	01/25/2028
96928*-BF-3	LOWES FERN PARK FLORIDA		09/25/2023	Redemption		32,000	32,000	32,000	32,000	0	0	0	0	0	32,000	0	0	0	1,447	01/25/2028
96928*-BF-3	LOWES FERN PARK FLORIDA		10/25/2023	Redemption		32,161	32,161	32,161	32,161	0	0	0	0	0	32,161	0	0	0	1,616	01/25/2028
96928*-BF-3	LOWES FERN PARK FLORIDA		11/25/2023	Redemption		32,322	32,322	32,322	32,322	0	0	0	0	0	32,322	0	0	0	1,787	01/25/2028
96928*-BF-3	LOWES FERN PARK FLORIDA		12/25/2023	Redemption		32,485	32,485	32,485	32,485	0	0	0	0	0	32,485	0	0	0	1,959	01/25/2028
96928*-DZ-7	BANK OF AMERICA		01/15/2023	Redemption		105,033	105,033	106,001	105,413	0	(380)	0	(380)	0	105,033	0	0	0	490	10/15/2029
96928*-DZ-7	BANK OF AMERICA		01/15/2023	Redemption		52,516	52,516	53,000	52,707	0	(190)	0	(190)	0	52,516	0	0	0	245	10/15/2029
96928*-DZ-7	BANK OF AMERICA		02/15/2023	Redemption		105,523	105,523	106,495	105,905	0	(382)	0	(382)	0	105,523	0	0	0	985	10/15/2029
96928*-DZ-7	BANK OF AMERICA		02/15/2023	Redemption		52,761	52,761	53,248	52,953	0	(191)	0	(191)	0	52,761	0	0	0	492	10/15/2029
96928*-DZ-7	BANK OF AMERICA		03/15/2023	Redemption		106,015	106,015	106,992	106,399	0	(384)	0	(384)	0	106,015	0	0	0	1,484	10/15/2029
96928*-DZ-7	BANK OF AMERICA		03/15/2023	Redemption		53,008	53,008	53,496	53,200	0	(192)	0	(192)	0	53,008	0	0	0	742	10/15/2029
96928*-DZ-7	BANK OF AMERICA		04/15/2023	Redemption		106,510	106,510	107,491	106,896	0	(386)	0	(386)	0	106,510	0	0	0	1,988	10/15/2029
96928*-DZ-7	BANK OF AMERICA		04/15/2023	Redemption		53,255	53,255	53,746	53,448	0	(193)	0	(193)	0	53,255	0	0	0	994	10/15/2029
96928*-DZ-7	BANK OF AMERICA		05/15/2023	Redemption		107,007	107,007	107,993	107,395	0	(388)	0	(388)	0	107,007	0	0	0	2,497	10/15/2029
96928*-DZ-7	BANK OF AMERICA		05/15/2023	Redemption		53,504	53,504	53,997	53,697	0	(194)	0	(194)	0	53,504	0	0	0	1,248	10/15/2029
96928*-DZ-7	BANK OF AMERICA		06/15/2023	Redemption		107,506	107,506	108,497	107,896	0	(389)	0	(389)	0	107,506	0	0	0	3,010	10/15/2029
96928*-DZ-7	BANK OF AMERICA		06/15/2023	Redemption		53,753	53,753	54,249	53,948	0	(195)	0	(195)	0	53,753	0	0	0	1,505	10/15/2029
96928*-DZ-7	BANK OF AMERICA		07/15/2023	Redemption		108,008	108,008	109,003	108,399	0	(391)	0	(391)	0	108,008	0	0	0	3,528	10/15/2029
96928*-DZ-7	BANK OF AMERICA		07/15/2023	Redemption		54,004	54,004	54,502	54,200	0	(196)	0	(196)	0	54,004	0	0	0	1,764	10/15/2029
96928*-DZ-7	BANK OF AMERICA		08/15/2023	Redemption		108,512	108,512	109,512	108,905	0	(393)	0	(393)	0	108,512	0	0	0	4,051	10/15/2029
96928*-DZ-7	BANK OF AMERICA		08/15/2023	Redemption		54,256	54,256	54,756	54,453	0	(197)	0	(197)	0	54,256	0	0	0	2,026	10/15/2029
96928*-DZ-7	BANK OF AMERICA		09/15/2023	Redemption		109,019	109,019	110,023	109,413	0	(395)	0	(395)	0	109,019	0	0	0	4,579	10/15/2029
96928*-DZ-7	BANK OF AMERICA		09/15/2023	Redemption		54,509	54,509	55,012	54,707	0	(197)	0	(197)	0	54,509	0	0	0	2,289	10/15/2029
96928*-DZ-7	BANK OF AMERICA		10/15/2023	Redemption		109,527	109,527	110,537	109,924	0	(397)	0	(397)	0	109,527	0	0	0	5,111	10/15/2029
96928*-DZ-7	BANK OF AMERICA		10/15/2023	Redemption		54,764	54,764	55,268	54,962	0	(198)	0	(198)	0	54,764	0	0	0	2,556	10/15/2029
96928*-DZ-7	BANK OF AMERICA		11/15/2023	Redemption		113,664	113,664	114,711	114,075	0	(412)	0	(412)	0	113,664	0	0	0	5,835	10/15/2029
96928*-DZ-7	BANK OF AMERICA		11/15/2023	Redemption		56,832	56,832	57,356	57,038	0	(206)	0	(206)	0	56,832	0	0	0	2,917	10/15/2029
96928*-DZ-7	BANK OF AMERICA		12/15/2023	Redemption		114,194	114,194	115,246	114,608	0	(414)	0	(414)	0	114,194	0	0	0	6,395	10/15/2029
96928*-DZ-7	BANK OF AMERICA		12/15/2023	Redemption		57,097	57,097	57,623	57,304	0	(207)	0	(207)	0	57,097	0	0	0	3,197	10/15/2029
96928*-EP-8	CUMMINS COLUMBUS INDIANA		01/15/2023	Redemption		113,453	113,453	113,453	113,453	0	0	0	0	0	113,453	0	0	0	359	12/15/2030
96928*-EP-8	CUMMINS COLUMBUS INDIANA		02/15/2023	Redemption		113,813	113,813	113,813	113,813	0	0	0	0	0	113,813	0	0	0	721	12/15/2030
96928*-EP-8	CUMMINS COLUMBUS INDIANA		03/15/2023	Redemption		114,173	114,173	114,173	114,173	0	0	0	0	0	114,173	0	0	0	1,085	12/15/2030
96928*-EP-8	CUMMINS COLUMBUS INDIANA		04/15/2023	Redemption		114,535	114,535	114,535	114,535	0	0	0	0	0	114,535	0	0	0	1,451	12/15/2030
96928*-EP-8	CUMMINS COLUMBUS INDIANA		05/15/2023	Redemption		114,897	114,897	114,897	114,897	0	0	0	0	0	114,897	0	0	0	1,819	12/15/2030
96928*-EP-8	CUMMINS COLUMBUS INDIANA		06/15/2023	Redemption		115,261	115,261	115,261	115,261	0	0	0	0	0	115,261	0	0	0	2,190	12/15/2030
96928*-EP-8	CUMMINS COLUMBUS INDIANA		07/15/2023	Redemption		115,626	115,626	115,626	115,626	0	0	0	0	0	115,626	0	0	0	2,563	12/15/2030
96928*-EP-8	CUMMINS COLUMBUS INDIANA		08/15/2023	Redemption		115,992	115,992	115,992	115,992	0	0	0	0	0	115,992	0	0	0	2,938	12/15/2030
96928*-EP-8	CUMMINS COLUMBUS INDIANA		09/15/2023	Redemption		116,360	116,360	116,360	116,360	0	0	0	0	0	116,360	0	0	0	3,316	12/15/2030
96928*-EP-8	CUMMINS COLUMBUS INDIANA		10/15/2023	Redemption		116,728	116,728	116,728	116,728	0	0	0	0	0	116,728	0	0	0	3,696	12/15/2030
96928*-EP-8	CUMMINS COLUMBUS INDIANA		11/15/2023	Redemption		117,098	117,098	117,098	117,098	0	0	0	0	0	117,098	0	0	0	4,079	12/15/2030
96928*-EP-8	CUMMINS COLUMBUS INDIANA		12/15/2023	Redemption		117,468	117,468	117,468	117,468	0	0	0	0	0	117,468	0	0	0	4,464	12/15/2030
96928*-ER-4	CVS ALLENTOWN		01/15/2023	Redemption		5,951	5,951	5,951	5,951	0	0	0	0	0	5,951	0	0	0	30	01/15/2039
96928*-ER-4	CVS ALLENTOWN		02/15/2023	Redemption		5,982	5,982	5,982	5,982	0	0	0	0	0	5,982	0	0	0	61	01/15/2039
96928*-ER-4	CVS ALLENTOWN		03/15/2023	Redemption		6,012	6,012	6,012	6,012	0	0	0	0	0	6,012	0	0	0	92	01/15/2039
96928*-ER-4	CVS ALLENTOWN		04/15/2023	Redemption		6,043	6,043	6,043	6,043	0	0	0	0	0	6,043	0	0	0	123	01/15/2039
96928*-ER-4	CVS ALLENTOWN		05/15/2023	Redemption		6,074	6,074	6,074	6,074	0	0	0	0	0	6,074	0	0	0	155	01/15/2039
96928*-ER-4	CVS ALLENTOWN		06/15/2023	Redemption		6,105	6,105	6,105	6,105	0	0	0	0	0	6,105	0	0	0	187	01/15/2039

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
96928*-ER-4	CVS ALLENTOWN		07/15/2023	Redemption		6,136	6,136	6,136	6,136	0	0	0	0	0	6,136	0	0	0	219	01/15/2039
96928*-ER-4	CVS ALLENTOWN		08/15/2023	Redemption		6,167	6,167	6,167	6,167	0	0	0	0	0	6,167	0	0	0	252	01/15/2039
96928*-ER-4	CVS ALLENTOWN		09/15/2023	Redemption		6,198	6,198	6,198	6,198	0	0	0	0	0	6,198	0	0	0	284	01/15/2039
96928*-ER-4	CVS ALLENTOWN		10/15/2023	Redemption		6,230	6,230	6,230	6,230	0	0	0	0	0	6,230	0	0	0	318	01/15/2039
96928*-ER-4	CVS ALLENTOWN		11/15/2023	Redemption		6,262	6,262	6,262	6,262	0	0	0	0	0	6,262	0	0	0	351	01/15/2039
96928*-ER-4	CVS ALLENTOWN		12/15/2023	Redemption		6,294	6,294	6,294	6,294	0	0	0	0	0	6,294	0	0	0	385	01/15/2039
96928*-FB-8	FEDEX WOODBRIDGE NJ		01/15/2023	Redemption		60,615	60,615	60,615	60,615	0	0	0	0	0	60,615	0	0	0	197	07/15/2030
96928*-FB-8	FEDEX WOODBRIDGE NJ		02/15/2023	Redemption		60,812	60,812	60,812	60,812	0	0	0	0	0	60,812	0	0	0	395	07/15/2030
96928*-FB-8	FEDEX WOODBRIDGE NJ		03/15/2023	Redemption		61,010	61,010	61,010	61,010	0	0	0	0	0	61,010	0	0	0	595	07/15/2030
96928*-FB-8	FEDEX WOODBRIDGE NJ		04/15/2023	Redemption		61,208	61,208	61,208	61,208	0	0	0	0	0	61,208	0	0	0	796	07/15/2030
96928*-FB-8	FEDEX WOODBRIDGE NJ		05/15/2023	Redemption		61,407	61,407	61,407	61,407	0	0	0	0	0	61,407	0	0	0	998	07/15/2030
96928*-FB-8	FEDEX WOODBRIDGE NJ		06/15/2023	Redemption		61,606	61,606	61,606	61,606	0	0	0	0	0	61,606	0	0	0	1,201	07/15/2030
96928*-FB-8	FEDEX WOODBRIDGE NJ		07/15/2023	Redemption		61,807	61,807	61,807	61,807	0	0	0	0	0	61,807	0	0	0	1,406	07/15/2030
96928*-FB-8	FEDEX WOODBRIDGE NJ		08/15/2023	Redemption		62,008	62,008	62,008	62,008	0	0	0	0	0	62,008	0	0	0	1,612	07/15/2030
96928*-FB-8	FEDEX WOODBRIDGE NJ		09/15/2023	Redemption		62,209	62,209	62,209	62,209	0	0	0	0	0	62,209	0	0	0	1,820	07/15/2030
96928*-FB-8	FEDEX WOODBRIDGE NJ		10/15/2023	Redemption		62,411	62,411	62,411	62,411	0	0	0	0	0	62,411	0	0	0	2,028	07/15/2030
96928*-FB-8	FEDEX WOODBRIDGE NJ		11/15/2023	Redemption		62,614	62,614	62,614	62,614	0	0	0	0	0	62,614	0	0	0	2,239	07/15/2030
96928*-FB-8	FEDEX WOODBRIDGE NJ		12/15/2023	Redemption		62,818	62,818	62,818	62,818	0	0	0	0	0	62,818	0	0	0	2,450	07/15/2030
96928*-FE-2	CUMMINS COLUMBUS INDIANA		01/15/2023	Redemption		1,717	1,717	1,717	1,717	0	0	0	0	0	1,717	0	0	0	5	12/15/2030
96928*-FE-2	CUMMINS COLUMBUS INDIANA		01/15/2023	Redemption		1,717	1,717	1,717	1,717	0	0	0	0	0	1,717	0	0	0	5	12/15/2030
96928*-FE-2	CUMMINS COLUMBUS INDIANA		02/15/2023	Redemption		1,722	1,722	1,722	1,722	0	0	0	0	0	1,722	0	0	0	11	12/15/2030
96928*-FE-2	CUMMINS COLUMBUS INDIANA		02/15/2023	Redemption		1,722	1,722	1,722	1,722	0	0	0	0	0	1,722	0	0	0	11	12/15/2030
96928*-FE-2	CUMMINS COLUMBUS INDIANA		03/15/2023	Redemption		1,728	1,728	1,728	1,728	0	0	0	0	0	1,728	0	0	0	16	12/15/2030
96928*-FE-2	CUMMINS COLUMBUS INDIANA		03/15/2023	Redemption		1,728	1,728	1,728	1,728	0	0	0	0	0	1,728	0	0	0	16	12/15/2030
96928*-FE-2	CUMMINS COLUMBUS INDIANA		04/15/2023	Redemption		1,733	1,733	1,733	1,733	0	0	0	0	0	1,733	0	0	0	22	12/15/2030
96928*-FE-2	CUMMINS COLUMBUS INDIANA		04/15/2023	Redemption		1,733	1,733	1,733	1,733	0	0	0	0	0	1,733	0	0	0	22	12/15/2030
96928*-FE-2	CUMMINS COLUMBUS INDIANA		05/15/2023	Redemption		1,739	1,739	1,739	1,739	0	0	0	0	0	1,739	0	0	0	28	12/15/2030
96928*-FE-2	CUMMINS COLUMBUS INDIANA		05/15/2023	Redemption		1,739	1,739	1,739	1,739	0	0	0	0	0	1,739	0	0	0	28	12/15/2030
96928*-FE-2	CUMMINS COLUMBUS INDIANA		06/15/2023	Redemption		1,744	1,744	1,744	1,744	0	0	0	0	0	1,744	0	0	0	33	12/15/2030
96928*-FE-2	CUMMINS COLUMBUS INDIANA		06/15/2023	Redemption		1,744	1,744	1,744	1,744	0	0	0	0	0	1,744	0	0	0	33	12/15/2030
96928*-FE-2	CUMMINS COLUMBUS INDIANA		07/15/2023	Redemption		1,750	1,750	1,750	1,750	0	0	0	0	0	1,750	0	0	0	39	12/15/2030
96928*-FE-2	CUMMINS COLUMBUS INDIANA		07/15/2023	Redemption		1,750	1,750	1,750	1,750	0	0	0	0	0	1,750	0	0	0	39	12/15/2030
96928*-FE-2	CUMMINS COLUMBUS INDIANA		08/15/2023	Redemption		1,755	1,755	1,755	1,755	0	0	0	0	0	1,755	0	0	0	44	12/15/2030
96928*-FE-2	CUMMINS COLUMBUS INDIANA		08/15/2023	Redemption		1,755	1,755	1,755	1,755	0	0	0	0	0	1,755	0	0	0	44	12/15/2030
96928*-FE-2	CUMMINS COLUMBUS INDIANA		09/15/2023	Redemption		1,761	1,761	1,761	1,761	0	0	0	0	0	1,761	0	0	0	50	12/15/2030
96928*-FE-2	CUMMINS COLUMBUS INDIANA		09/15/2023	Redemption		1,761	1,761	1,761	1,761	0	0	0	0	0	1,761	0	0	0	50	12/15/2030
96928*-FE-2	CUMMINS COLUMBUS INDIANA		10/15/2023	Redemption		1,767	1,767	1,767	1,767	0	0	0	0	0	1,767	0	0	0	56	12/15/2030
96928*-FE-2	CUMMINS COLUMBUS INDIANA		10/15/2023	Redemption		1,767	1,767	1,767	1,767	0	0	0	0	0	1,767	0	0	0	56	12/15/2030
96928*-FE-2	CUMMINS COLUMBUS INDIANA		11/15/2023	Redemption		1,772	1,772	1,772	1,772	0	0	0	0	0	1,772	0	0	0	62	12/15/2030
96928*-FE-2	CUMMINS COLUMBUS INDIANA		11/15/2023	Redemption		1,772	1,772	1,772	1,772	0	0	0	0	0	1,772	0	0	0	62	12/15/2030
96928*-FE-2	CUMMINS COLUMBUS INDIANA		12/15/2023	Redemption		1,778	1,778	1,778	1,778	0	0	0	0	0	1,778	0	0	0	68	12/15/2030
96928*-FE-2	CUMMINS COLUMBUS INDIANA		12/15/2023	Redemption		1,778	1,778	1,778	1,778	0	0	0	0	0	1,778	0	0	0	68	12/15/2030
96928*-FT-9	WAL-MART HOLLYWOOD		01/15/2023	Redemption		5,263	5,263	5,306	5,297	0	(33)	0	(33)	0	5,263	0	0	0	17	06/15/2035
96928*-FT-9	WAL-MART HOLLYWOOD		01/15/2023	Redemption		21,053	21,053	21,263	21,186	0	(133)	0	(133)	0	21,053	0	0	0	68	06/15/2035
96928*-FT-9	WAL-MART HOLLYWOOD		02/15/2023	Redemption		5,280	5,280	5,323	5,314	0	(33)	0	(33)	0	5,280	0	0	0	34	06/15/2035
96928*-FT-9	WAL-MART HOLLYWOOD		02/15/2023	Redemption		21,121	21,121	21,332	21,255	0	(133)	0	(133)	0	21,121	0	0	0	137	06/15/2035
96928*-FT-9	WAL-MART HOLLYWOOD		03/15/2023	Redemption		5,297	5,297	5,340	5,331	0	(33)	0	(33)	0	5,297	0	0	0	51	06/15/2035
96928*-FT-9	WAL-MART HOLLYWOOD		03/15/2023	Redemption		21,190	21,190	21,401	21,324	0	(134)	0	(134)	0	21,190	0	0	0	206	06/15/2035
96928*-FT-9	WAL-MART HOLLYWOOD		04/15/2023	Redemption		5,315	5,315	5,358	5,348	0	(34)	0	(34)	0	5,315	0	0	0	69	06/15/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
96928*-FT-9	WAL-MART HOLLYWOOD		04/15/2023	Redemption		21,258	21,258	21,470	21,393	0	(134)	0	(134)	0	21,258	0	0	0	275	06/15/2035
96928*-FT-9	WAL-MART HOLLYWOOD		05/15/2023	Redemption		5,332	5,332	5,375	5,365	0	(34)	0	(34)	0	5,332	0	0	0	86	06/15/2035
96928*-FT-9	WAL-MART HOLLYWOOD		05/15/2023	Redemption		21,327	21,327	21,540	21,462	0	(135)	0	(135)	0	21,327	0	0	0	345	06/15/2035
96928*-FT-9	WAL-MART HOLLYWOOD		06/15/2023	Redemption		5,349	5,349	5,392	5,383	0	(34)	0	(34)	0	5,349	0	0	0	104	06/15/2035
96928*-FT-9	WAL-MART HOLLYWOOD		06/15/2023	Redemption		21,396	21,396	21,609	21,531	0	(135)	0	(135)	0	21,396	0	0	0	415	06/15/2035
96928*-FT-9	WAL-MART HOLLYWOOD		07/15/2023	Redemption		5,366	5,366	5,410	5,400	0	(34)	0	(34)	0	5,366	0	0	0	121	06/15/2035
96928*-FT-9	WAL-MART HOLLYWOOD		07/15/2023	Redemption		21,465	21,465	21,679	21,601	0	(136)	0	(136)	0	21,465	0	0	0	486	06/15/2035
96928*-FT-9	WAL-MART HOLLYWOOD		08/15/2023	Redemption		5,384	5,384	5,427	5,418	0	(34)	0	(34)	0	5,384	0	0	0	139	06/15/2035
96928*-FT-9	WAL-MART HOLLYWOOD		08/15/2023	Redemption		21,534	21,534	21,749	21,671	0	(136)	0	(136)	0	21,534	0	0	0	557	06/15/2035
96928*-FT-9	WAL-MART HOLLYWOOD		09/15/2023	Redemption		5,401	5,401	5,445	5,435	0	(34)	0	(34)	0	5,401	0	0	0	157	06/15/2035
96928*-FT-9	WAL-MART HOLLYWOOD		09/15/2023	Redemption		21,604	21,604	21,820	21,741	0	(137)	0	(137)	0	21,604	0	0	0	629	06/15/2035
96928*-FT-9	WAL-MART HOLLYWOOD		10/15/2023	Redemption		5,418	5,418	5,462	5,453	0	(34)	0	(34)	0	5,418	0	0	0	175	06/15/2035
96928*-FT-9	WAL-MART HOLLYWOOD		10/15/2023	Redemption		21,674	21,674	21,890	21,811	0	(137)	0	(137)	0	21,674	0	0	0	701	06/15/2035
96928*-FT-9	WAL-MART HOLLYWOOD		11/15/2023	Redemption		5,436	5,436	5,480	5,470	0	(34)	0	(34)	0	5,436	0	0	0	193	06/15/2035
96928*-FT-9	WAL-MART HOLLYWOOD		11/15/2023	Redemption		21,744	21,744	21,961	21,881	0	(137)	0	(137)	0	21,744	0	0	0	773	06/15/2035
96928*-FT-9	WAL-MART HOLLYWOOD		12/15/2023	Redemption		5,454	5,454	5,498	5,488	0	(34)	0	(34)	0	5,454	0	0	0	212	06/15/2035
96928*-FT-9	WAL-MART HOLLYWOOD		12/15/2023	Redemption		21,814	21,814	22,032	21,952	0	(138)	0	(138)	0	21,814	0	0	0	846	06/15/2035
96928*-FU-6	WAL-MART TAMARAC		01/15/2023	Redemption		1,834	1,834	1,849	1,845	0	(11)	0	(11)	0	1,834	0	0	0	6	03/15/2035
96928*-FU-6	WAL-MART TAMARAC		01/15/2023	Redemption		7,335	7,335	7,408	7,380	0	(45)	0	(45)	0	7,335	0	0	0	24	03/15/2035
96928*-FU-6	WAL-MART TAMARAC		02/15/2023	Redemption		1,840	1,840	1,855	1,851	0	(11)	0	(11)	0	1,840	0	0	0	12	03/15/2035
96928*-FU-6	WAL-MART TAMARAC		02/15/2023	Redemption		7,359	7,359	7,432	7,404	0	(45)	0	(45)	0	7,359	0	0	0	48	03/15/2035
96928*-FU-6	WAL-MART TAMARAC		03/15/2023	Redemption		1,846	1,846	1,861	1,857	0	(11)	0	(11)	0	1,846	0	0	0	18	03/15/2035
96928*-FU-6	WAL-MART TAMARAC		03/15/2023	Redemption		7,383	7,383	7,456	7,428	0	(46)	0	(46)	0	7,383	0	0	0	72	03/15/2035
96928*-FU-6	WAL-MART TAMARAC		04/15/2023	Redemption		1,852	1,852	1,867	1,863	0	(11)	0	(11)	0	1,852	0	0	0	24	03/15/2035
96928*-FU-6	WAL-MART TAMARAC		04/15/2023	Redemption		7,406	7,406	7,480	7,452	0	(46)	0	(46)	0	7,406	0	0	0	96	03/15/2035
96928*-FU-6	WAL-MART TAMARAC		05/15/2023	Redemption		1,858	1,858	1,873	1,869	0	(11)	0	(11)	0	1,858	0	0	0	30	03/15/2035
96928*-FU-6	WAL-MART TAMARAC		05/15/2023	Redemption		7,430	7,430	7,505	7,476	0	(46)	0	(46)	0	7,430	0	0	0	120	03/15/2035
96928*-FU-6	WAL-MART TAMARAC		06/15/2023	Redemption		1,864	1,864	1,879	1,875	0	(12)	0	(12)	0	1,864	0	0	0	36	03/15/2035
96928*-FU-6	WAL-MART TAMARAC		06/15/2023	Redemption		7,454	7,454	7,529	7,500	0	(46)	0	(46)	0	7,454	0	0	0	145	03/15/2035
96928*-FU-6	WAL-MART TAMARAC		07/15/2023	Redemption		1,870	1,870	1,885	1,881	0	(12)	0	(12)	0	1,870	0	0	0	42	03/15/2035
96928*-FU-6	WAL-MART TAMARAC		07/15/2023	Redemption		7,479	7,479	7,553	7,525	0	(46)	0	(46)	0	7,479	0	0	0	169	03/15/2035
96928*-FU-6	WAL-MART TAMARAC		08/15/2023	Redemption		1,876	1,876	1,891	1,887	0	(12)	0	(12)	0	1,876	0	0	0	48	03/15/2035
96928*-FU-6	WAL-MART TAMARAC		08/15/2023	Redemption		7,503	7,503	7,578	7,549	0	(46)	0	(46)	0	7,503	0	0	0	194	03/15/2035
96928*-FU-6	WAL-MART TAMARAC		09/15/2023	Redemption		1,882	1,882	1,897	1,893	0	(12)	0	(12)	0	1,882	0	0	0	55	03/15/2035
96928*-FU-6	WAL-MART TAMARAC		09/15/2023	Redemption		7,527	7,527	7,602	7,573	0	(46)	0	(46)	0	7,527	0	0	0	219	03/15/2035
96928*-FU-6	WAL-MART TAMARAC		10/15/2023	Redemption		1,888	1,888	1,903	1,899	0	(12)	0	(12)	0	1,888	0	0	0	61	03/15/2035
96928*-FU-6	WAL-MART TAMARAC		10/15/2023	Redemption		7,551	7,551	7,627	7,598	0	(47)	0	(47)	0	7,551	0	0	0	244	03/15/2035
96928*-FU-6	WAL-MART TAMARAC		11/15/2023	Redemption		1,894	1,894	1,909	1,906	0	(12)	0	(12)	0	1,894	0	0	0	67	03/15/2035
96928*-FU-6	WAL-MART TAMARAC		11/15/2023	Redemption		7,576	7,576	7,651	7,622	0	(47)	0	(47)	0	7,576	0	0	0	269	03/15/2035
96928*-FU-6	WAL-MART TAMARAC		12/15/2023	Redemption		1,900	1,900	1,915	1,912	0	(12)	0	(12)	0	1,900	0	0	0	74	03/15/2035
96928*-FU-6	WAL-MART TAMARAC		12/15/2023	Redemption		7,600	7,600	7,676	7,647	0	(47)	0	(47)	0	7,600	0	0	0	295	03/15/2035
96928*-FZ-5	CUMMINS COLUMBUS INDIANA		01/15/2023	Redemption		33,476	33,476	33,476	33,476	0	0	0	0	0	33,476	0	0	0	93	12/15/2030
96928*-FZ-5	CUMMINS COLUMBUS INDIANA		02/15/2023	Redemption		33,569	33,569	33,569	33,569	0	0	0	0	0	33,569	0	0	0	186	12/15/2030
96928*-FZ-5	CUMMINS COLUMBUS INDIANA		03/15/2023	Redemption		33,662	33,662	33,662	33,662	0	0	0	0	0	33,662	0	0	0	280	12/15/2030
96928*-FZ-5	CUMMINS COLUMBUS INDIANA		04/15/2023	Redemption		33,755	33,755	33,755	33,755	0	0	0	0	0	33,755	0	0	0	375	12/15/2030
96928*-FZ-5	CUMMINS COLUMBUS INDIANA		05/15/2023	Redemption		33,849	33,849	33,849	33,849	0	0	0	0	0	33,849	0	0	0	470	12/15/2030
96928*-FZ-5	CUMMINS COLUMBUS INDIANA		06/15/2023	Redemption		33,943	33,943	33,943	33,943	0	0	0	0	0	33,943	0	0	0	565	12/15/2030
96928*-FZ-5	CUMMINS COLUMBUS INDIANA		07/15/2023	Redemption		39,549	39,549	39,549	39,549	0	0	0	0	0	39,549	0	0	0	768	12/15/2030
96928*-FZ-5	CUMMINS COLUMBUS INDIANA		08/15/2023	Redemption		39,658	39,658	39,658	39,658	0	0	0	0	0	39,658	0	0	0	880	12/15/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
96928*-FZ-5	CUMMINS COLUMBUS INDIANA		09/15/2023	Redemption		39,768	39,768	39,768	39,768	0	0	0	0	0	39,768	0	0	0	993	12/15/2030
96928*-FZ-5	CUMMINS COLUMBUS INDIANA		10/15/2023	Redemption		39,879	39,879	39,879	39,879	0	0	0	0	0	39,879	0	0	0	1,107	12/15/2030
96928*-FZ-5	CUMMINS COLUMBUS INDIANA		11/15/2023	Redemption		39,989	39,989	39,989	39,989	0	0	0	0	0	39,989	0	0	0	1,221	12/15/2030
96928*-FZ-5	CUMMINS COLUMBUS INDIANA		12/15/2023	Redemption		40,100	40,100	40,100	40,100	0	0	0	0	0	40,100	0	0	0	1,335	12/15/2030
969457-CA-6	WILLIAMS COMPANIES		01/05/2023	BARCLAYS CAPITAL		734,600	800,000	799,632	799,588	0	8	0	8	0	799,596	0	(64,996)	(64,996)	17,784	08/15/2052
96949L-AC-9	WILLIAMS PARTNERS		12/27/2023	ATHENE ANNUITY & LIFE		2,234,984	2,375,000	2,914,005	2,886,039	0	(15,965)	0	(15,965)	0	2,870,075	0	(635,090)	(635,090)	155,444	09/15/2045
970648-AG-6	WILLIS NORTH AMERICA		12/18/2023	JANE STREET ES		6,788,390	7,000,000	6,997,690	6,998,165	0	203	0	203	0	6,998,368	0	(209,978)	(209,978)	398,125	09/15/2028
97181#-KW-2	UNION PACIFIC RAILROAD		01/02/2023	Redemption		3,206	3,206	3,206	3,206	0	0	0	0	0	3,206	0	0	0	79	07/02/2028
97181#-KX-0	UNION PACIFIC RAILROAD		01/02/2023	Redemption		113,989	113,989	113,989	113,989	0	0	0	0	0	113,989	0	0	0	2,804	01/02/2026
97181#-KZ-5	UNION PACIFIC RAILROAD		01/02/2023	Redemption		52,239	52,239	52,239	52,239	0	0	0	0	0	52,239	0	0	0	1,400	07/02/2028
97181#-LA-9	UNION PACIFIC RAILROAD		01/02/2023	Redemption		89,766	89,766	89,764	89,766	0	(1)	0	(1)	0	89,766	0	0	0	2,415	07/02/2028
97181#-LD-3	UNION PACIFIC RAILROAD		01/02/2023	Redemption		2,314	2,314	2,314	2,314	0	0	0	0	0	2,314	0	0	0	57	07/02/2028
97181#-LE-1	UNION PACIFIC RAILROAD		01/02/2023	Redemption		78,496	78,496	78,496	78,496	0	0	0	0	0	78,496	0	0	0	1,931	01/02/2026
97181#-LK-7	UNION PACIFIC RAILROAD		01/02/2023	Redemption		23,451	23,451	23,451	23,451	0	0	0	0	0	23,451	0	0	0	577	07/02/2028
97181#-LL-5	UNION PACIFIC RAILROAD		01/02/2023	Redemption		144,066	144,066	144,066	144,066	0	0	0	0	0	144,066	0	0	0	3,544	01/02/2026
97181#-LL-5	UNION PACIFIC RAILROAD		01/06/2023	Redemption		2,174	2,174	2,174	2,174	0	0	0	0	0	2,174	0	0	0	53	01/02/2026
97314@-AA-3	WIND ENERGY		03/30/2023	Redemption		144,444	144,444	139,108	140,051	0	4,393	0	4,393	0	144,444	0	0	0	1,325	12/18/2034
97314@-AA-3	WIND ENERGY		06/30/2023	Redemption		144,444	144,444	139,108	140,051	0	4,393	0	4,393	0	144,444	0	0	0	2,651	12/18/2034
97314@-AA-3	WIND ENERGY		09/30/2023	Redemption		144,444	144,444	139,108	140,051	0	4,393	0	4,393	0	144,444	0	0	0	3,976	12/18/2034
97314@-AA-3	WIND ENERGY		12/30/2023	Redemption		144,444	144,444	139,108	140,051	0	4,393	0	4,393	0	144,444	0	0	0	5,301	12/18/2034
974153-AB-4	WSTOP 2020-1A A2		03/06/2023	Paydown		30,750	30,750	30,791	30,791	0	(41)	0	(41)	0	30,750	0	0	0	218	12/05/2050
974153-AB-4	WSTOP 2020-1A A2		06/05/2023	Paydown		30,750	30,750	30,791	30,791	0	(41)	0	(41)	0	30,750	0	0	0	437	12/05/2050
97750*-AA-6	WAL-MART ADDISON ILLINOIS		01/25/2023	Redemption		54,257	54,257	54,257	54,257	0	0	0	0	0	54,257	0	0	0	173	11/25/2031
97750*-AA-6	WAL-MART ADDISON ILLINOIS		02/25/2023	Redemption		54,430	54,430	54,430	54,430	0	0	0	0	0	54,430	0	0	0	347	11/25/2031
97750*-AA-6	WAL-MART ADDISON ILLINOIS		03/25/2023	Redemption		54,603	54,603	54,603	54,603	0	0	0	0	0	54,603	0	0	0	521	11/25/2031
97750*-AA-6	WAL-MART ADDISON ILLINOIS		04/25/2023	Redemption		54,777	54,777	54,777	54,777	0	0	0	0	0	54,777	0	0	0	697	11/25/2031
97750*-AA-6	WAL-MART ADDISON ILLINOIS		05/25/2023	Redemption		54,951	54,951	54,951	54,951	0	0	0	0	0	54,951	0	0	0	875	11/25/2031
97750*-AA-6	WAL-MART ADDISON ILLINOIS		06/25/2023	Redemption		55,126	55,126	55,126	55,126	0	0	0	0	0	55,126	0	0	0	1,053	11/25/2031
97750*-AA-6	WAL-MART ADDISON ILLINOIS		07/25/2023	Redemption		55,301	55,301	55,301	55,301	0	0	0	0	0	55,301	0	0	0	1,232	11/25/2031
97750*-AA-6	WAL-MART ADDISON ILLINOIS		08/25/2023	Redemption		55,477	55,477	55,477	55,477	0	0	0	0	0	55,477	0	0	0	1,413	11/25/2031
97750*-AA-6	WAL-MART ADDISON ILLINOIS		09/25/2023	Redemption		55,654	55,654	55,654	55,654	0	0	0	0	0	55,654	0	0	0	1,595	11/25/2031
97750*-AA-6	WAL-MART ADDISON ILLINOIS		10/25/2023	Redemption		55,831	55,831	55,831	55,831	0	0	0	0	0	55,831	0	0	0	1,777	11/25/2031
97750*-AA-6	WAL-MART ADDISON ILLINOIS		11/25/2023	Redemption		56,009	56,009	56,009	56,009	0	0	0	0	0	56,009	0	0	0	1,961	11/25/2031
97750*-AA-6	WAL-MART ADDISON ILLINOIS		12/25/2023	Redemption		56,187	56,187	56,187	56,187	0	0	0	0	0	56,187	0	0	0	2,146	11/25/2031
97770*-AA-2	WOLF ENTERTAINMENT		02/01/2023	Paydown		6,709,249	6,709,249	6,709,249	6,709,249	0	0	0	0	0	6,709,249	0	0	0	33,992	05/27/2045
97770*-AA-2	WOLF ENTERTAINMENT		05/01/2023	Paydown		11,144,123	11,144,123	11,144,123	11,144,123	0	0	0	0	0	11,144,123	0	0	0	139,763	05/27/2045
97770*-AA-2	WOLF ENTERTAINMENT		08/01/2023	Paydown		11,195,689	11,195,689	11,195,689	11,195,689	0	0	0	0	0	11,195,689	0	0	0	224,097	05/27/2045
97770*-AA-2	WOLF ENTERTAINMENT		11/20/2023	Paydown		5,601,016	5,601,016	5,601,016	5,601,016	0	0	0	0	0	5,601,016	0	0	0	153,980	05/27/2045
97988W-AA-9	WOODMONT TRUST 2020-7A A1A		05/24/2023	ATHENE ANNUITY & LIFE		17,997,548	18,250,000	18,250,000	18,250,000	0	0	0	0	0	18,250,000	0	(252,452)	(252,452)	743,917	01/15/2032
983024-AN-0	WYETH		12/27/2023	ATHENE ANNUITY & LIFE		4,019,762	3,675,000	5,177,642	5,085,297	0	(81,664)	0	(81,664)	0	5,003,633	0	(983,871)	(983,871)	270,899	04/01/2037
98419M-AJ-9	XYLEM		12/18/2023	JANE STREET ES		2,544,085	2,651,000	2,645,539	2,648,646	0	558	0	558	0	2,649,203	0	(105,118)	(105,118)	97,884	11/01/2026
98919V-AA-3	FRONT RANGE BIDCO		08/14/2023	MARKET AXESS		4,537,500	6,000,000	5,740,960	5,828,261	0	23,801	0	23,801	0	5,852,062	0	(1,314,562)	(1,314,562)	230,000	03/01/2027
98978V-AV-5	ZOETIS		01/09/2023	MORGAN STANLEY		640,986	600,000	599,046	599,011	0	(4)	0	(4)	0	599,008	0	41,978	41,978	5,133	11/16/2032
000000-00-0	GOLDMAN SACHS GROUP		05/31/2023	Tax Free Exchange		4,000,000	4,000,000	4,000,000	3,230,000	770,000	0	0	770,000	0	4,000,000	0	0	0	118,017	01/01/9999
000000-00-0	EDISON INTERNATIONAL		05/31/2023	Tax Free Exchange		600,000	600,000	600,000	508,610	91,390	0	0	91,390	0	600,000	0	0	0	21,333	01/01/9999
000000-00-0	JPMORGAN CHASE PERPETUAL		05/31/2023	Tax Free Exchange		954,217	930,000	1,007,306	926,991	42,184	(14,959)	0	27,225	0	954,217	0	0	0	52,313	01/01/9999
000000-00-0	JP MORGAN CHASE & CO		05/31/2023	Tax Free Exchange		3,000,000	3,000,000	3,000,000	2,576,250	423,750	0	0	423,750	0	3,000,000	0	0	0	54,750	01/01/9999
000000-00-0	DEPOSITORY TRUST & CLEAR		05/31/2023	Tax Free Exchange		4,467,500	4,500,000	4,467,500	3,616,875	850,625	0	0	850,625	0	4,467,500	0	0	0	0	01/01/9999
G00618-AA-5	ABSOT 2020-1X A		03/20/2023	Redemption		2,282,854	2,282,854	2,282,854	2,282,854	0	0	0	0	0	2,282,854	0	0	0	16,836	09/20/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G00618-AA-5	ABSOT 2020-1X A		06/20/2023	Paydown		7,250,085	7,250,085	7,250,085	7,250,085	0	0	0	0	0	7,250,085	0	0	0	108,186	09/20/2025
G00618-AA-5	ABSOT 2020-1X A		09/20/2023	Paydown		3,837,546	3,837,546	3,837,546	3,837,546	0	0	0	0	0	3,837,546	0	0	0	88,076	09/20/2025
G00618-AB-3	ABSOT 2020-1X B		03/20/2023	Redemption		1,997,807	1,997,807	1,997,807	1,997,807	0	0	0	0	0	1,997,807	0	0	0	27,118	09/20/2025
G00618-AB-3	ABSOT 2020-1X B		06/20/2023	Paydown		6,344,810	6,344,810	6,344,810	6,344,810	0	0	0	0	0	6,344,810	0	0	0	170,529	09/20/2025
G00618-AB-3	ABSOT 2020-1X B		09/20/2023	Paydown		3,358,375	3,358,375	3,358,375	3,358,375	0	0	0	0	0	3,358,375	0	0	0	137,794	09/20/2025
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS		01/01/2023	Paydown		2,170,270	2,170,270	2,149,795	2,170,270	0	0	0	0	0	2,170,270	0	0	0	166	09/30/2045
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS		01/01/2023	Paydown		2,349,923	2,349,923	2,327,753	2,349,923	0	0	0	0	0	2,349,923	0	0	0	554	09/30/2045
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS		01/01/2023	Paydown		2,402,066	2,402,066	2,379,404	2,402,066	0	0	0	0	0	2,402,066	0	0	0	1,158	09/30/2045
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS		01/03/2023	Paydown		2,305,610	2,305,610	2,283,858	2,305,610	0	0	0	0	0	2,305,610	0	0	0	1,684	09/30/2045
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS		03/31/2023	Paydown		2,347,392	2,347,392	2,325,246	2,347,392	0	0	0	0	0	2,347,392	0	0	0	24,015	09/30/2045
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS		06/30/2023	Paydown		2,528,727	2,528,727	2,504,870	2,528,727	0	0	0	0	0	2,528,727	0	0	0	49,893	09/30/2045
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS		09/30/2023	Paydown		2,572,628	2,572,628	2,548,357	2,572,628	0	0	0	0	0	2,572,628	0	0	0	75,199	09/30/2045
G2530#-AA-2	CORE SENIOR LENDING		03/17/2023	Redemption		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	3,454	12/23/2032
G2530#-AA-2	CORE SENIOR LENDING		03/21/2023	Redemption		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	3,454	12/23/2032
G2530#-AA-2	CORE SENIOR LENDING		05/15/2023	Redemption		564,695	564,695	564,695	564,695	0	0	0	0	0	564,695	0	0	0	18,952	12/23/2032
G2530#-AA-2	CORE SENIOR LENDING		05/15/2023	Redemption		564,695	564,695	564,695	564,695	0	0	0	0	0	564,695	0	0	0	18,952	12/23/2032
G2530#-AA-2	CORE SENIOR LENDING		06/20/2023	Redemption		107,716	107,716	107,716	107,716	0	0	0	0	0	107,716	0	0	0	3,615	12/23/2032
G2530#-AA-2	CORE SENIOR LENDING		06/20/2023	Redemption		107,716	107,716	107,716	107,716	0	0	0	0	0	107,716	0	0	0	3,615	12/23/2032
G2530#-AB-0	CORE SENIOR LENDING		03/17/2023	Redemption		125,000	125,000	125,000	125,000	0	0	0	0	0	125,000	0	0	0	2,129	12/23/2032
G2530#-AB-0	CORE SENIOR LENDING		03/17/2023	Redemption		125,000	125,000	125,000	125,000	0	0	0	0	0	125,000	0	0	0	2,129	12/23/2032
G2530#-AB-0	CORE SENIOR LENDING		05/15/2023	Redemption		282,347	282,347	282,347	282,347	0	0	0	0	0	282,347	0	0	0	11,484	12/23/2032
G2530#-AB-0	CORE SENIOR LENDING		05/15/2023	Redemption		282,347	282,347	282,347	282,347	0	0	0	0	0	282,347	0	0	0	11,484	12/23/2032
G2530#-AB-0	CORE SENIOR LENDING		06/20/2023	Redemption		53,858	53,858	53,858	53,858	0	0	0	0	0	53,858	0	0	0	2,191	12/23/2032
G2530#-AB-0	CORE SENIOR LENDING		06/20/2023	Redemption		53,858	53,858	53,858	53,858	0	0	0	0	0	53,858	0	0	0	2,191	12/23/2032
G7741@-AB-6	SVF II FINCO		04/23/2023	Paydown		1,755,566	1,755,566	1,755,566	1,755,566	0	0	0	0	0	1,755,566	0	0	0	308	12/22/2025
G7741@-AB-6	SVF II FINCO		08/10/2023	Paydown		3,605,813	3,605,813	3,605,813	3,605,813	0	0	0	0	0	3,605,813	0	0	0	92,309	12/22/2025
G7741@-AB-6	SVF II FINCO		09/22/2023	Paydown		34,423,287	34,423,287	34,423,287	34,423,287	0	0	0	0	0	34,423,287	0	0	0	1,060,890	12/22/2025
G7741@-AB-6	SVF II FINCO		12/22/2023	Paydown		1,027,640	1,027,640	1,027,640	1,027,640	0	0	0	0	0	1,027,640	0	0	0	31,879	12/22/2025
G7741@-AB-6	SVF II FINCO		12/26/2023	Paydown		9	9	9	9	0	0	0	0	0	9	0	0	0	1	12/22/2025
55903V-AN-3	WARNERMEDIA HLDG		05/01/2023	Tax Free Exchange		1,657,729	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(342,271)	(342,271)	0	03/15/2042
R6237*-AA-1	NORSPAN LNG VII		03/31/2023	Redemption		1,051,698	1,051,698	1,051,698	1,051,698	0	0	0	0	0	1,051,698	0	0	0	14,934	09/30/2030
R6237*-AA-1	NORSPAN LNG VII		09/30/2023	Redemption		1,078,531	1,078,531	1,078,531	1,078,531	0	0	0	0	0	1,078,531	0	0	0	30,635	09/30/2030
R6237*-AA-1	NORSPAN LNG VII		10/02/2023	Redemption		76	76	76	76	0	0	0	0	0	76	0	0	0	2	09/30/2030
009088-AA-3	AIR CAN 2015-2AA		06/15/2023	Redemption		120,553	120,553	117,715	118,723	0	1,830	0	1,830	0	120,553	0	0	0	2,260	12/15/2027
009088-AA-3	AIR CAN 2015-2AA		12/15/2023	Redemption		120,553	120,553	117,715	118,723	0	1,830	0	1,830	0	120,553	0	0	0	4,521	12/15/2027
009090-AA-9	AIR CAN 2015-1A		03/15/2023	Redemption		197,966	197,966	190,347	193,499	0	4,466	0	4,466	0	197,966	0	0	0	3,563	03/15/2027
009090-AA-9	AIR CAN 2015-1A		09/15/2023	Redemption		197,966	197,966	190,347	193,499	0	4,466	0	4,466	0	197,966	0	0	0	7,127	03/15/2027
00090D-AA-1	AIR CAN 2020-2A PTT		04/01/2023	Redemption		17,850	17,850	17,850	17,850	0	0	0	0	0	17,850	0	0	0	469	04/01/2029
00090D-AA-1	AIR CAN 2020-2A PTT		10/01/2023	Redemption		17,850	17,850	17,850	17,850	0	0	0	0	0	17,850	0	0	0	937	04/01/2029
01626P-AH-9	ALIMENTATION COUCHE-TARD		12/11/2023	GOLDMAN SACHS		4,718,000	5,000,000	5,094,550	5,060,886	0	(12,699)	0	(12,699)	0	5,048,187	0	(330,187)	(330,187)	245,049	07/26/2027
01626P-AP-1	ALIMENTATION COUCHE-TARD		12/27/2023	ATHENE ANNUITY & LIFE		4,529,520	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	(1,470,480)	(1,470,480)	231,559	05/13/2041
064159-8N-9	BANK NOVA SCOTIA		02/10/2023	BARCLAYS CAPITAL		622,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	(178,000)	(178,000)	8,619	10/27/2081
064159-8N-9	BANK NOVA SCOTIA		02/13/2023	BARCLAYS CAPITAL		933,000	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	(267,000)	(267,000)	13,050	10/27/2081
064159-VJ-2	BANK NOVA SCOTIA		01/23/2023	MARKET AXESS		386,600	400,000	365,500	365,503	0	(1)	0	(1)	0	365,502	0	21,098	21,098	2,777	12/04/2122
067901-AH-1	BARRICK GOLD		12/27/2023	ATHENE ANNUITY & LIFE		1,811,357	1,800,000	1,797,053	1,797,258	0	80	0	80	0	1,797,338	0	14,020	14,020	117,075	04/01/2042
071734-AN-7	BAUSCH HEALTH COS		12/05/2023	BARCLAYS CAPITAL		161,650	305,000	193,993	193,993	0	13,550	0	13,550	0	207,543	0	(45,893)	(45,893)	15,117	06/01/2028
071734-AP-2	BAUSCH HEALTH COS		12/05/2023	BARCLAYS CAPITAL		438,750	750,000	517,110	517,110	0	40,390	0	40,390	0	557,500	0	(118,750)	(118,750)	62,016	02/01/2027
136055-AA-8	CANADIAN IMPERIAL BANK		04/10/2023	Redemption		539,061	539,061	539,061	539,061	0	0	0	0	0	539,061	0	0	0	19,573	04/10/2032
136055-AA-8	CANADIAN IMPERIAL BANK		10/10/2023	Redemption		539,061	539,061	539,061	539,061	0	0	0	0	0	539,061	0	0	0	39,147	04/10/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
136375-BN-1	CANADIAN NATIONAL RAILWAY		12/11/2023	GOLDMAN SACHS		508,136	470,000	590,315	568,993	0	(5,352)	0	(5,352)	0	563,641	0	(55,505)	(55,505)	30,111	06/01/2036
136375-BQ-4	CANADIAN NATIONAL RAILWAY		12/18/2023	JANE STREET ES		483,505	430,000	552,371	533,075	0	(4,953)	0	(4,953)	0	528,122	0	(44,617)	(44,617)	30,078	11/15/2037
13645R-BF-0	CANADIAN PACIFIC RAILROAD		09/08/2023	GOLDMAN SACHS		3,884,007	4,424,000	4,422,452	4,422,557	0	62	0	62	0	4,422,618	0	(538,612)	(538,612)	84,302	12/02/2031
29250N-AN-5	ENBRIDGE		02/09/2023	BARCLAYS CAPITAL		520,257	545,000	601,544	601,380	0	(34)	0	(34)	0	601,346	0	(81,089)	(81,089)	18,893	01/15/2077
29250N-AN-5	ENBRIDGE		02/10/2023	BARCLAYS CAPITAL		1,389,525	1,455,000	1,605,956	1,605,519	0	(94)	0	(94)	0	1,605,426	0	(215,901)	(215,901)	50,683	01/15/2077
29250N-AS-4	ENBRIDGE		02/16/2023	ATHENE ANNUITY & LIFE		4,646,250	5,000,000	4,718,750	4,720,402	0	(47)	0	(47)	0	4,720,354	0	(74,104)	(74,104)	161,181	07/15/2077
36168Q-AF-1	GFL ENVIRONMENTAL		02/13/2023	ATHENE ANNUITY & LIFE		2,893,125	3,000,000	3,113,250	3,073,135	0	(2,098)	0	(2,098)	0	3,071,037	0	(177,912)	(177,912)	24,771	12/15/2026
45827M-AA-5	INTELLIGENT PACKAGING		09/11/2023	JANE STREET ES		1,040,703	1,185,000	1,237,125	1,211,151	0	(10,434)	0	(10,434)	0	1,200,717	0	(160,014)	(160,014)	70,705	09/15/2028
87971M-BF-9	TELUS		12/18/2023	JANE STREET ES		5,286,435	5,500,000	5,494,225	5,496,938	0	538	0	538	0	5,497,476	0	(211,041)	(211,041)	257,201	09/15/2027
884903-AY-1	THOMSON REUTERS		12/27/2023	ATHENE ANNUITY & LIFE		4,103,962	4,000,000	5,403,320	5,211,595	0	(81,047)	0	(81,047)	0	5,130,548	0	(1,026,586)	(1,026,586)	300,667	08/15/2035
887147-B@-4	TIMBERWEST FOREST		01/03/2023	Tax Free Exchange		7,832,091	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(2,167,909)	(2,167,909)	68,236	10/08/2033
89117F-8Z-5	TORONTO-DOMINION BANK		02/03/2023	RBS SECURITIES		1,065,400	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	65,400	65,400	25,052	10/31/2082
89153U-AF-8	TOTAL CAP CANADA		07/15/2023	Maturity		1,842,000	1,842,000	1,775,389	1,833,918	0	8,082	0	8,082	0	1,842,000	0	0	0	50,655	07/15/2023
89352H-AM-1	TRANSCANADA PIPELINES		12/27/2023	ATHENE ANNUITY & LIFE		1,783,457	1,890,000	2,206,717	2,182,346	0	(23,390)	0	(23,390)	0	2,158,957	0	(375,500)	(375,500)	115,579	03/01/2034
941053-AJ-9	WASTE CONNECTIONS		12/18/2023	JANE STREET ES		4,159,506	4,391,000	4,379,496	4,383,172	0	1,084	0	1,084	0	4,384,256	0	(224,750)	(224,750)	174,603	05/01/2029
C4862#-AB-8	ISLAND TIMBERLANDS FINANCE		01/03/2023	Tax Free Exchange		10,120,455	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	120,455	120,455	208,756	08/30/2025
000370-AE-9	ABBSL 2021-3A C	C	03/02/2023	ATHENE ANNUITY & LIFE		12,607,346	13,200,000	13,199,525	13,199,525	0	0	0	0	0	13,199,525	0	(592,178)	(592,178)	317,802	10/20/2034
000806-AL-3	ABPCI 2020-9A A2R	C	07/26/2023	RILA		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	100,005	11/18/2031
000848-AL-5	ABPCI 2020-10A B2	C	11/30/2023	BANK OF AMERICA		3,525,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	(475,000)	(475,000)	128,831	01/20/2032
00131L-AH-8	AIA GROUP	C	11/06/2023	HSBC SECURITIES		8,569,210	9,425,000	9,377,215	9,392,656	0	4,104	0	4,104	0	9,396,761	0	(827,551)	(827,551)	366,633	04/09/2029
00166F-AL-0	ALM	C	01/09/2023	ATHENE ANNUITY & LIFE		2,381,278	2,516,000	2,377,620	2,437,654	0	277	0	277	0	2,437,930	0	(56,652)	(56,652)	41,559	10/15/2029
00182E-BF-5	ANZ NEW ZEALAND	C	12/18/2023	JANE STREET ES		2,371,375	2,500,000	2,494,750	2,497,358	0	506	0	506	0	2,497,864	0	(126,489)	(126,489)	122,906	07/17/2027
00216L-AA-1	ASB BANK	C	06/14/2023	Maturity		9,000,000	9,000,000	8,951,760	8,994,963	0	5,037	0	5,037	0	9,000,000	0	0	0	168,750	06/14/2023
00217G-AB-9	APTIV PLC / APTIV CORP	C	12/11/2023	GOLDMAN SACHS		4,275,350	5,000,000	4,980,000	4,981,384	0	1,652	0	1,652	0	4,983,036	0	(707,686)	(707,686)	208,542	03/01/2032
00217G-AB-9	APTIV PLC / APTIV CORP	C	12/12/2023	CITICORP		3,431,200	4,000,000	3,984,000	3,985,107	0	1,326	0	1,326	0	3,986,433	0	(555,233)	(555,233)	167,194	03/01/2032
00654U-AA-0	ADANI INTERNATIONAL	C	03/01/2023	Redemption		42,750	42,750	42,194	42,287	0	463	0	463	0	42,750	0	0	0	0	02/16/2031
00654U-AA-0	ADANI INTERNATIONAL	C	10/02/2023	Redemption		52,250	52,250	51,571	51,684	0	566	0	566	0	52,250	0	0	0	1,592	02/16/2031
00774M-AL-9	AERCAP IRELAND CAPITAL	C	10/05/2023	GOLDMAN SACHS		5,228,890	5,455,000	5,519,894	5,487,080	0	(7,514)	0	(7,514)	0	5,479,566	0	(250,676)	(250,676)	247,468	04/03/2026
00774M-AW-5	AERCAP IRELAND CAPITAL	C	12/12/2023	JANE STREET ES		443,475	500,000	499,090	499,217	0	119	0	119	0	499,336	0	(55,861)	(55,861)	16,875	10/29/2028
00774M-AW-5	AERCAP IRELAND CAPITAL	C	12/12/2023	MARKET AXESS		443,690	500,000	499,090	499,217	0	119	0	119	0	499,336	0	(55,646)	(55,646)	16,875	10/29/2028
00774M-AW-5	AERCAP IRELAND CAPITAL	C	12/12/2023	BANK OF AMERICA		443,710	500,000	499,090	499,217	0	119	0	119	0	499,336	0	(55,626)	(55,626)	16,875	10/29/2028
00774M-AW-5	AERCAP IRELAND CAPITAL	C	12/12/2023	Credit Agricol		443,750	500,000	499,090	499,217	0	119	0	119	0	499,336	0	(55,586)	(55,586)	16,875	10/29/2028
00774M-AW-5	AERCAP IRELAND CAPITAL	C	12/12/2023	CITICORP		443,750	500,000	499,090	499,217	0	119	0	119	0	499,336	0	(55,586)	(55,586)	16,875	10/29/2028
00774M-AW-5	AERCAP IRELAND CAPITAL	C	12/12/2023	BANK OF AMERICA		443,805	500,000	499,090	499,217	0	119	0	119	0	499,336	0	(55,531)	(55,531)	16,875	10/29/2028
00774M-AW-5	AERCAP IRELAND CAPITAL	C	12/12/2023	BANK OF AMERICA		443,845	500,000	499,090	499,217	0	119	0	119	0	499,336	0	(55,491)	(55,491)	16,875	10/29/2028
00774M-AW-5	AERCAP IRELAND CAPITAL	C	12/12/2023	BANK OF AMERICA		443,885	500,000	499,090	499,217	0	119	0	119	0	499,336	0	(55,451)	(55,451)	16,875	10/29/2028
00774M-AW-5	AERCAP IRELAND CAPITAL	C	12/12/2023	BANK OF AMERICA		443,885	500,000	499,090	499,217	0	119	0	119	0	499,336	0	(55,451)	(55,451)	16,875	10/29/2028
00774M-AW-5	AERCAP IRELAND CAPITAL	C	12/12/2023	BANK OF AMERICA		443,945	500,000	499,090	499,217	0	119	0	119	0	499,336	0	(55,391)	(55,391)	16,875	10/29/2028
00774M-AW-5	AERCAP IRELAND CAPITAL	C	12/12/2023	Credit Agricol		181,209	204,000	203,629	203,680	0	49	0	49	0	203,729	0	(22,520)	(22,520)	6,885	10/29/2028
00774M-AX-3	AERCAP IRELAND CAPITAL	C	12/18/2023	JANE STREET ES		2,851,859	3,332,000	3,269,192	3,274,110	0	5,317	0	5,317	0	3,279,427	0	(427,569)	(427,569)	152,717	01/30/2032
00928Q-AT-8	AIRCASTLE	C	04/19/2023	FIFTH THIRD		489,545	500,000	495,285	497,349	0	277	0	277	0	497,626	0	(8,081)	(8,081)	18,229	08/11/2025
00973R-AE-3	AKER BP ASA	C	02/23/2023	WELLS FARGO		4,676,342	4,908,000	4,893,080	4,901,600	0	412	0	412	0	4,902,012	0	(225,670)	(225,670)	90,798	01/15/2025
01538T-AA-3	ALFA DESARROLLO SPA	C	03/27/2023	Redemption		24,716	24,716	24,716	24,716	0	0	0	0	0	24,716	0	0	0	562	09/27/2051
01538T-AA-3	ALFA DESARROLLO SPA	C	09/27/2023	Redemption		25,182	25,182	25,182	25,182	0	0	0	0	0	25,182	0	0	0	1,146	09/27/2051
01748T-AB-7	ALLEGION	C	12/18/2023	JANE STREET ES		1,835,000	2,000,000	1,999,320	1,999,445	0	63	0	63	0	1,999,508	0	(164,508)	(164,508)	85,361	10/01/2029
01750H-AJ-1	ALLEG	C	02/06/2023	ATHENE ANNUITY & LIFE		794,559	820,000	800,339	810,587	0	(4,255)	0	(4,255)	0	806,333	0	(11,774)	(11,774)	20,721	01/19/2033
02156L-AC-5	ALTICE FRANCE SA	C	11/15/2023	CITICORP		2,242,500	3,000,000	3,038,250	3,026,965	0	(4,203)	0	(4,203)	0	3,022,761	0	(780,261)	(780,261)	179,667	01/15/2028
02156L-AE-1	ALTICE FRANCE SA	C	03/30/2023	FLOW TRADERS		562,650	750,000	768,750	764,502	0	(500)	0	(500)	0	764,001	0	(201,351)	(201,351)	21,141	01/15/2029
03217C-AA-4	AMS AG	C	02/10/2023	CREDIT SUISSE		188,100	198,000	210,375	205,124	0	(303)	0	(303)	0	204,821	0	(16,721)	(16,721)	7,469	07/31/2025
03217C-AA-4	AMS AG	C	02/13/2023	CREDIT SUISSE FIRST		143,450	151,000	160,438	156,433	0	(237)	0	(237)	0	156,196	0	(12,746)	(12,746)	5,725	07/31/2025
03217C-AA-4	AMS AG	C	02/13/2023	MARKET AXESS		47,500	50,000	53,125	51,799	0	(78)	0	(78)	0	51,721	0	(4,221)	(4,221)	1,896	07/31/2025
03217C-AA-4	AMS AG	C	02/14/2023	CREDIT SUISSE FIRST		125,400	132,000	140,250	136,749	0	(212)	0	(212)	0	136,537	0	(11,137)	(11,137)	5,031	07/31/2025
03217C-AA-4	AMS AG	C	02/16/2023	CREDIT SUISSE FIRST		344,850	363,000	385,688	376,060	0	(653)	0	(653)	0	375,407	0	(30,557)	(30,557)	14,187	07/31/2025
03217C-AA-4	AMS AG	C	02/23/2023	CREDIT SUISSE FIRST		12,350	13,000	13,813	13,468	0	(26)	0	(26)	0	13,441	0	(1,091)	(1,091)	523	07/31/2025
03217C-AA-4	AMS AG	C	02/28/2023	MARKET AXESS		24,700	26,000	27,625	26,935	0	(58)	0	(58)	0	26,878	0	(2,178)	(2,178)	1,072	07/31/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
03217C-AA-4	AMS AG	C	03/09/2023	CREDIT SUISSE FIRST		273,325	290,000	308,125	300,434	0	(765)	0	(765)	0	299,668	0	(26,343)	(26,343)	12,575	07/31/2025
03217C-AA-4	AMS AG	C	04/03/2023	MARKET AXESS		55,755	59,000	55,342	61,123	0	(181)	5,585	(5,766)	0	55,357	0	398	398	2,811	07/31/2025
03217C-AA-4	AMS AG	C	05/09/2023	STIFEL NICOLAUS		9,928	11,000	10,318	11,396	0	(8)	1,041	(1,049)	0	10,347	0	(419)	(419)	601	07/31/2025
03217C-AA-4	AMS AG	C	12/12/2023	Call 101.7500		1,329,873	1,307,000	1,362,916	1,354,024	0	(24,244)	19,595	(43,839)	0	1,310,185	0	(3,185)	(3,185)	147,655	07/31/2025
03328J-AE-7	ANCHC 2021-19A C	C	03/02/2023	ATHENE ANNUITY & LIFE		16,039,027	16,800,000	16,799,261	16,800,000	0	(739)	0	(739)	0	16,799,261	0	(760,234)	(760,234)	425,856	10/15/2034
03665A-AL-1	ANTR 2017-2A BR	C	11/27/2023	CITICORP		8,685,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	(315,000)	(315,000)	702,867	10/20/2033
03665A-AN-7	ANTR 17-2A-CR	C	11/27/2023	CITICORP		9,625,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(375,000)	(375,000)	859,714	10/20/2033
03666B-AE-4	LPSLT 2021-1A-B	C	12/11/2023	DEUTSCHE BANK		8,797,500	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	(202,500)	(202,500)	717,855	07/25/2033
04015W-BE-3	ARES 2016-39A BR2	C	09/13/2023	JP MORGAN		9,850,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(150,000)	(150,000)	598,911	04/18/2031
04015W-BG-8	ARES 2016-39A CR2	C	09/13/2023	JP MORGAN		4,862,500	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(137,500)	(137,500)	320,205	04/18/2031
04623T-AG-0	ASRNT 2018-1A D	C	04/24/2023	ATHENE ANNUITY & LIFE		417,265	450,000	405,000	420,617	0	(3,352)	0	(3,352)	0	417,265	0	0	0	17,176	04/20/2031
046353-AN-8	ASTRAZENECA	C	12/18/2023	JANE STREET ES		4,790,050	5,000,000	4,997,400	4,998,705	0	287	0	287	0	4,998,992	0	(208,942)	(208,942)	159,722	06/12/2027
052113-AB-3	AUSGRID FINANCE	C	12/18/2023	JANE STREET ES		7,206,300	7,500,000	7,493,025	7,495,316	0	631	0	631	0	7,495,947	0	(289,647)	(289,647)	452,219	08/01/2028
05256L-AB-9	AUSTRALIA PACIFIC LNG	C	09/25/2023	SEAPORT GROUP		18,160,642	19,700,000	19,700,000	19,700,000	0	0	0	0	0	19,700,000	0	(1,539,358)	(1,539,358)	978,554	09/30/2030
05256L-AB-9	AUSTRALIA PACIFIC LNG	C	09/25/2023	SEAPORT GROUP		18,160,642	19,700,000	19,700,000	19,700,000	0	0	0	0	0	19,700,000	0	(1,539,358)	(1,539,358)	978,554	09/30/2030
05256L-AB-9	AUSTRALIA PACIFIC LNG	C	10/18/2023	Redemption		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	14,460	09/30/2030
05256L-AB-9	AUSTRALIA PACIFIC LNG	C	10/18/2023	Redemption		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	14,460	09/30/2030
05256L-AB-9	AUSTRALIA PACIFIC LNG	C	10/18/2023	Redemption		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	14,460	09/30/2030
055262-A#-6	BASF	C	10/17/2023	STONE CASTLE		17,157,600	18,000,000	17,131,917	18,229,755	0	(26,725)	1,040,995	(1,067,720)	0	17,162,035	0	(4,435)	(4,435)	620,455	12/11/2025
05583J-AE-2	BPCE	C	03/28/2023	TD SECURITIES (USA)		1,043,196	1,111,000	1,104,501	1,106,861	0	200	0	200	0	1,107,061	0	(63,865)	(63,865)	28,261	09/12/2028
05583J-AE-2	BPCE	C	03/28/2023	TD SECURITIES (USA)		312,677	333,000	324,235	327,434	0	224	0	224	0	327,658	0	(14,981)	(14,981)	8,471	09/12/2028
05583J-AE-2	BPCE	C	03/29/2023	JANE STREET ES		834,709	889,000	883,799	885,688	0	160	0	160	0	885,848	0	(51,140)	(51,140)	22,614	09/12/2028
05583J-AE-2	BPCE	C	03/29/2023	JANE STREET ES		250,694	267,000	259,973	262,537	0	181	0	181	0	262,718	0	(12,024)	(12,024)	6,792	09/12/2028
05583J-AE-2	BPCE	C	03/30/2023	UBS WARBURG		1,949,788	2,074,000	2,061,867	2,066,274	0	375	0	375	0	2,066,649	0	(116,861)	(116,861)	53,557	09/12/2028
05583J-AE-2	BPCE	C	03/30/2023	UBS WARBURG		1,044,662	1,111,000	1,104,501	1,106,861	0	201	0	201	0	1,107,062	0	(62,400)	(62,400)	28,689	09/12/2028
05583J-AE-2	BPCE	C	03/30/2023	UBS WARBURG		584,748	622,000	605,629	611,604	0	429	0	429	0	612,033	0	(27,285)	(27,285)	16,062	09/12/2028
05583J-AE-2	BPCE	C	03/30/2023	UBS WARBURG		313,117	333,000	324,235	327,434	0	230	0	230	0	327,664	0	(14,547)	(14,547)	8,599	09/12/2028
05583J-AE-2	BPCE	C	03/31/2023	JANE STREET ES		1,049,917	1,112,000	1,105,495	1,107,858	0	202	0	202	0	1,108,059	0	(58,142)	(58,142)	28,858	09/12/2028
05583J-AE-2	BPCE	C	03/31/2023	JANE STREET ES		314,409	333,000	324,235	327,434	0	232	0	232	0	327,666	0	(13,257)	(13,257)	8,642	09/12/2028
05583J-AK-8	BPCE	C	01/31/2023	GOLDMAN SACHS		795,096	900,000	900,000	900,000	0	0	0	0	0	900,000	0	(104,904)	(104,904)	5,266	10/19/2027
05583J-AK-8	BPCE	C	03/08/2023	SG AMERICAS		1,730,460	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(269,540)	(269,540)	16,019	10/19/2027
05765X-AE-1	SFS 2021-1A B	C	11/29/2023	MORGAN STANLEY		6,093,750	6,250,000	6,250,000	6,250,000	0	0	0	0	0	6,250,000	0	(156,250)	(156,250)	473,069	07/20/2034
05765X-AG-6	SFS 2021-1A C	C	11/29/2023	MORGAN STANLEY		3,860,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	(140,000)	(140,000)	320,853	07/20/2034
05766B-AN-8	BOBA 2020-1A CR	C	11/29/2023	MORGAN STANLEY		9,032,625	9,250,000	9,250,000	9,250,000	0	0	0	0	0	9,250,000	0	(217,375)	(217,375)	747,159	01/20/2032
05876C-AC-7	BALLY 2022-20A A2A	C	10/17/2023	Paydown		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	1,336,228	07/15/2034
05964H-AN-5	BANCO SANTANDER	C	03/21/2023	MORGAN STANLEY		865,420	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(134,580)	(134,580)	9,041	09/14/2027
05964H-AN-5	BANCO SANTANDER	C	07/25/2023	HSBC SECURITIES		876,520	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(123,480)	(123,480)	14,972	09/14/2027
064255-AR-3	BK TOKYO-MIT UFJ	C	09/09/2023	Maturity		3,526,000	3,526,000	3,574,434	3,533,219	0	(7,219)	0	(7,219)	0	3,526,000	0	0	0	144,566	09/09/2023
06738E-BY-0	BARCLAYS	C	07/26/2023	RILA		5,071,286	5,000,000	5,086,000	5,080,068	0	(8,782)	0	(8,782)	0	5,071,286	0	0	0	265,118	08/09/2028
06738E-CC-7	BARCLAYS	C	01/05/2023	BANK OF AMERICA		1,445,486	1,400,000	1,400,000	1,400,000	0	0	0	0	0	1,400,000	0	45,486	45,486	19,086	11/02/2026
06738E-CC-7	BARCLAYS	C	02/21/2023	RBS SECURITIES		841,340	811,000	811,000	811,000	0	0	0	0	0	811,000	0	30,340	30,340	18,317	11/02/2026
06738E-CC-7	BARCLAYS	C	02/21/2023	GOLDMAN SACHS		195,902	189,000	189,000	189,000	0	0	0	0	0	189,000	0	6,902	6,902	4,269	11/02/2026
06761V-AL-1	BABSN 2019-4A D 1	C	01/23/2023	ATHENE ANNUITY & LIFE		2,509,907	2,600,000	2,605,546	2,605,546	0	0	0	0	0	2,605,546	0	(95,639)	(95,639)	60,013	01/15/2033
06849U-AD-7	BARRICK AUSTRALIA FINANCE	C	12/27/2023	ATHENE ANNUITY & LIFE		2,141,627	2,000,000	1,958,261	1,962,788	0	1,300	0	1,300	0	1,964,088	0	177,538	177,538	142,800	10/15/2039
08182N-AE-2	BSP 2021-24A C	C	11/29/2023	MORGAN STANLEY		5,895,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	(105,000)	(105,000)	481,279	10/20/2034
09659T-2A-8	BNP PARIBAS	C	12/27/2023	ATHENE ANNUITY & LIFE		1,753,161	1,875,000	1,931,347	1,927,722	0	(12,385)	0	(12,385)	0	1,915,337	0	(162,176)	(162,176)	108,464	03/01/2033
09659W-2G-8	BNP PARIBAS	C	02/06/2023	ATHENE ANNUITY & LIFE		596,652	600,000	652,455	631,728	0	(1,499)	0	(1,499)	0	630,228	0	(33,576)	(33,576)	16,154	01/10/2025
09951*-AJ-9	BORAL FINANCE PT	C	10/13/2023	STONE CASTLE		4,699,350	5,000,000	4,723,405	5,000,000	0	7,016	276,595	(269,579)	0	4,730,421	0	(31,071)	(31,071)	208,125	04/16/2026
111021-AM-3	BRITISH TELECOMMUNICATIONS	C	12/04/2023	Maturity		9,000,000	9,000,000	8,997,570	8,999,222	0	778	0	778	0	9,000,000	0	0	0	405,000	12/04/2023
11102A-AE-1	BRITISH TELECOMMUNICATIONS	C	12/18/2023	JANE STREET ES		3,736,585	4,115,000	4,359,801	4,321,493	0	(28,290)	0	(28,290)	0	4,293,203	0	(556,619)	(556,619)	149,340	11/08/2029
12548J-AJ-1	CIFC 2017-3AC	C	02/22/2023	ATHENE ANNUITY & LIFE		2,599,252	2,700,000	2,584,267	2,635,114	0	(11,754)	0	(11,754)	0	2,623,361	0	(24,108)	(24,108)	75,392	07/20/2030
12551R-AE-8	CIFC 2018-1A C	C	02/16/2023	ATHENE ANNUITY & LIFE		957,534	1,000,000	960,093	978,768	0	(4,424)	0	(4,424)	0	974,344	0	(16,810)	(16,810)	20,460	04/18/2031
12555X-AJ-0	CIFC	C	02/06/2023	ATHENE ANNUITY & LIFE		938,678	970,000	970,000	970,000	0	0	0	0	0	970,000	0	(31,322)	(31,322)	24,635	01/16/2033
12594K-AA-0	CNH INDUSTRIAL	C	08/15/2023	Maturity		4,000,000	4,000,000	4,090,980	4,014,371	0	(14,371)	0	(14,371)	0	4,000,000	0	0	0	180,000	08/15/2023
12656*-AM-4	CSL LIMITED	C	09/21/2023	STONE CASTLE		6,403,705	7,700,000	7,873,558	7,831,487	0	(10,397)	0	(10,397)	0	7,821,090	0	(1,417,385)	(1,417,385)	242,909	10/13/2031
143658-BJ-0	CARNIVAL	C	04/03/2023	GOLDMAN SACHS		712,833	698,000	663,100	664,301	0	1,410	0	1,410	0	665,711	0	47,122	47,122	46,718	08/01/2027
143658-BJ-0	CARNIVAL	C	04/05/2023	BANK OF AMERICA		305,020	302,000	286,900	287,419	0	642	0	642	0	288,062	0	16,958	16,958	20,627	08/01/2027
143658-BN-1	CARNIVAL	C	10/23/2023	JP MORGAN		1,037,085	1,162,000	1,198,313	1,190,540	0	(5,496)	0	(5,496)	0	1,185,044	0	(147,959)	(147,959)	76,837	03/01/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
143658-BR-2	CARNIVAL	C	09/25/2023	BANK OF AMERICA		173,000	200,000	202,000	201,724	0	(166)	0	(166)	0	201,557	0	(28,557)	(28,557)	10,867	05/01/2029
15033T-AS-4	CEDF	C	11/21/2023	JP MORGAN		1,466,250	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	(33,750)	(33,750)	109,598	10/25/2034
15033T-AU-9	CEDF	C	11/21/2023	JP MORGAN		11,625,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	(375,000)	(375,000)	922,871	10/25/2034
15239X-AA-6	CNTL AMR BOTTLING CORP	C	02/06/2023	ATHENE ANNUITY & LIFE		3,837,500	4,000,000	3,970,640	3,973,173	0	318	0	318	0	3,973,491	0	(135,991)	(135,991)	57,750	04/27/2029
15674H-AC-9	CERB 2020-2A C	C	02/24/2023	ATHENE ANNUITY & LIFE		12,018,328	12,350,000	12,349,839	12,350,000	0	(161)	0	(161)	0	12,349,839	0	(331,511)	(331,511)	360,686	10/15/2032
15674H-AD-7	CERB 2020-2A D 1	C	03/06/2023	ATHENE ANNUITY & LIFE		8,559,441	9,000,000	8,816,557	8,868,479	0	(33,814)	0	(33,814)	0	8,834,665	0	(275,224)	(275,224)	328,079	10/15/2032
202712-BK-0	COMMONWEALTH BANK	C	12/27/2023	ATHENE ANNUITY & LIFE		9,674,664	10,830,000	11,588,602	11,402,615	0	(78,192)	0	(78,192)	0	11,324,423	0	(1,649,759)	(1,649,759)	504,994	09/12/2034
22546Q-AP-2	CREDIT SUISSE NEW YORK	C	03/17/2023	BANK OF AMERICA		1,800,000	2,000,000	1,988,720	1,997,716	0	340	0	340	0	1,998,056	0	(198,056)	(198,056)	38,667	09/09/2024
232806-A@-8	CYPRESS SEMICONDUCTOR	C	09/11/2023	STONE CASTLE		7,599,690	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	(1,400,310)	(1,400,310)	198,100	06/16/2029
25156P-BB-8	DEUTSCHE TELEKOM	C	12/18/2023	JANE STREET ES		12,841,660	13,000,000	12,941,760	12,964,839	0	5,750	0	5,750	0	12,970,589	0	(128,929)	(128,929)	567,170	06/21/2028
26245R-AG-5	DRYDEN SENIOR LOAN	C	02/13/2023	ATHENE ANNUITY & LIFE		1,448,280	1,500,000	1,457,885	1,477,645	0	(7,118)	0	(7,118)	0	1,470,528	0	(22,248)	(22,248)	29,995	07/17/2031
26251L-AG-9	DRSLF 18-6	C	02/13/2023	ATHENE ANNUITY & LIFE		962,683	1,000,000	959,727	977,855	0	(4,612)	0	(4,612)	0	973,243	0	(10,560)	(10,560)	19,915	04/18/2031
26251Y-AJ-5	DRSLF 18-6	C	02/22/2023	ATHENE ANNUITY & LIFE		1,421,964	1,500,000	1,436,313	1,462,047	0	(7,087)	0	(7,087)	0	1,454,959	0	(32,995)	(32,995)	39,469	07/18/2030
268317-AP-9	ELECTRICITE DE FRANCE	C	12/27/2023	ATHENE ANNUITY & LIFE		9,402,182	10,000,000	12,264,100	11,944,448	0	(132,692)	0	(132,692)	0	11,811,756	0	(2,409,574)	(2,409,574)	572,639	10/13/2035
26874R-AE-8	ENI SPA	C	12/18/2023	JANE STREET ES		4,968,950	5,000,000	5,052,450	5,033,655	0	(5,189)	0	(5,189)	0	5,028,466	0	(59,516)	(59,516)	302,153	09/12/2028
269330-AA-4	E3 2019-1 A	C	01/20/2023	Redemption		23,166	23,166	23,165	23,164	0	2	0	2	0	23,166	0	0	0	0	09/20/2055
269330-AA-4	E3 2019-1 A	C	01/20/2023	Redemption		23,166	23,166	23,165	23,164	0	2	0	2	0	23,166	0	0	0	0	09/20/2055
269330-AA-4	E3 2019-1 A	C	01/20/2023	Redemption		93,573	93,573	93,695	93,684	0	(111)	0	(111)	0	93,573	0	0	0	0	09/20/2055
269330-AA-4	E3 2019-1 A	C	02/20/2023	Redemption		32,910	32,910	32,909	32,908	0	3	0	3	0	32,910	0	0	0	0	09/20/2055
269330-AA-4	E3 2019-1 A	C	02/20/2023	Redemption		32,910	32,910	32,909	32,908	0	3	0	3	0	32,910	0	0	0	0	09/20/2055
269330-AA-4	E3 2019-1 A	C	02/20/2023	Redemption		132,934	132,934	133,106	133,091	0	(157)	0	(157)	0	132,934	0	0	0	0	09/20/2055
269330-AA-4	E3 2019-1 A	C	03/20/2023	Redemption		7,324	7,324	7,324	7,324	0	1	0	1	0	7,324	0	0	0	117	09/20/2055
269330-AA-4	E3 2019-1 A	C	03/20/2023	Redemption		7,324	7,324	7,324	7,324	0	1	0	1	0	7,324	0	0	0	117	09/20/2055
269330-AA-4	E3 2019-1 A	C	03/20/2023	Redemption		29,585	29,585	29,623	29,620	0	(35)	0	(35)	0	29,585	0	0	0	471	09/20/2055
269330-AA-4	E3 2019-1 A	C	04/20/2023	Redemption		22,589	22,589	22,588	22,587	0	2	0	2	0	22,589	0	0	0	359	09/20/2055
269330-AA-4	E3 2019-1 A	C	04/20/2023	Redemption		22,589	22,589	22,588	22,587	0	2	0	2	0	22,589	0	0	0	359	09/20/2055
269330-AA-4	E3 2019-1 A	C	04/20/2023	Redemption		91,243	91,243	91,362	91,351	0	(108)	0	(108)	0	91,243	0	0	0	1,452	09/20/2055
269330-AA-4	E3 2019-1 A	C	05/20/2023	Redemption		27,301	27,301	27,300	27,298	0	2	0	2	0	27,301	0	0	0	434	09/20/2055
269330-AA-4	E3 2019-1 A	C	05/20/2023	Redemption		27,301	27,301	27,300	27,298	0	2	0	2	0	27,301	0	0	0	434	09/20/2055
269330-AA-4	E3 2019-1 A	C	05/20/2023	Redemption		110,275	110,275	110,418	110,405	0	(131)	0	(131)	0	110,275	0	0	0	1,755	09/20/2055
269330-AA-4	E3 2019-1 A	C	06/20/2023	Redemption		17,389	17,389	17,388	17,388	0	1	0	1	0	17,389	0	0	0	277	09/20/2055
269330-AA-4	E3 2019-1 A	C	06/20/2023	Redemption		17,389	17,389	17,388	17,388	0	1	0	1	0	17,389	0	0	0	277	09/20/2055
269330-AA-4	E3 2019-1 A	C	06/20/2023	Redemption		70,239	70,239	70,330	70,322	0	(83)	0	(83)	0	70,239	0	0	0	1,118	09/20/2055
269330-AA-4	E3 2019-1 A	C	07/20/2023	Redemption		23,644	23,644	23,643	23,642	0	2	0	2	0	23,644	0	0	0	376	09/20/2055
269330-AA-4	E3 2019-1 A	C	07/20/2023	Redemption		23,644	23,644	23,643	23,642	0	2	0	2	0	23,644	0	0	0	376	09/20/2055
269330-AA-4	E3 2019-1 A	C	07/20/2023	Redemption		95,505	95,505	95,629	95,618	0	(113)	0	(113)	0	95,505	0	0	0	1,520	09/20/2055
269330-AA-4	E3 2019-1 A	C	08/20/2023	Redemption		30,770	30,770	30,769	30,767	0	3	0	3	0	30,770	0	0	0	490	09/20/2055
269330-AA-4	E3 2019-1 A	C	08/20/2023	Redemption		30,770	30,770	30,769	30,767	0	3	0	3	0	30,770	0	0	0	490	09/20/2055
269330-AA-4	E3 2019-1 A	C	08/20/2023	Redemption		124,289	124,289	124,450	124,436	0	(147)	0	(147)	0	124,289	0	0	0	1,978	09/20/2055
269330-AA-4	E3 2019-1 A	C	09/20/2023	Redemption		96,248	96,248	96,245	96,240	0	8	0	8	0	96,248	0	0	0	3,054	09/20/2055
269330-AA-4	E3 2019-1 A	C	09/20/2023	Redemption		96,248	96,248	96,245	96,240	0	8	0	8	0	96,248	0	0	0	3,054	09/20/2055
269330-AA-4	E3 2019-1 A	C	09/20/2023	Redemption		388,773	388,773	389,278	389,233	0	(460)	0	(460)	0	388,773	0	0	0	12,338	09/20/2055
269330-AA-4	E3 2019-1 A	C	10/20/2023	Redemption		19,002	19,002	19,001	19,000	0	2	0	2	0	19,002	0	0	0	603	09/20/2055
269330-AA-4	E3 2019-1 A	C	10/20/2023	Redemption		19,002	19,002	19,001	19,000	0	2	0	2	0	19,002	0	0	0	603	09/20/2055
269330-AA-4	E3 2019-1 A	C	10/20/2023	Redemption		76,753	76,753	76,853	76,844	0	(91)	0	(91)	0	76,753	0	0	0	2,436	09/20/2055
269330-AA-4	E3 2019-1 A	C	11/20/2023	Redemption		19,037	19,037	19,037	19,036	0	2	0	2	0	19,037	0	0	0	604	09/20/2055
269330-AA-4	E3 2019-1 A	C	11/20/2023	Redemption		19,037	19,037	19,037	19,036	0	2	0	2	0	19,037	0	0	0	604	09/20/2055
269330-AA-4	E3 2019-1 A	C	11/20/2023	Redemption		76,897	76,897	76,997	76,988	0	(91)	0	(91)	0	76,897	0	0	0	2,440	09/20/2055
269330-AA-4	E3 2019-1 A	C	12/20/2023	Redemption		20,377	20,377	20,376	20,375	0	2	0	2	0	20,377	0	0	0	647	09/20/2055
269330-AA-4	E3 2019-1 A	C	12/20/2023	Redemption		20,377	20,377	20,376	20,375	0	2	0	2	0	20,377	0	0	0	647	09/20/2055
269330-AA-4	E3 2019-1 A	C	12/20/2023	Redemption		82,307	82,307	82,414	82,405	0	(97)	0	(97)	0	82,307	0	0	0	2,612	09/20/2055
269330-AA-4	E3 2019-1 A	C	12/27/2023	ATHENE ANNUITY & LIFE		9,812,696	11,679,767	11,694,950	11,693,590	0	(619)	0	(619)	0	11,692,971	0	(1,880,276)	(1,880,276)	377,696	09/20/2055
29002G-AD-3	ELMW4 2020-1A C	C	02/13/2023	ATHENE ANNUITY & LIFE		1,454,309	1,500,000	1,462,500	1,482,381	0	(7,421)	0	(7,421)	0	1,474,960	0	(20,652)	(20,652)	31,235	04/15/2033
29002G-AE-1	ELMW4 20-1	C	04/24/2023	ATHENE ANNUITY & LIFE		241,288	250,000	240,000	243,897	0	(2,609)	0	(2,609)	0	241,288	0	0	0	9,995	04/15/2033
29446M-AD-4	EQUINOR ASA	C	04/24/2023	ATHENE ANNUITY & LIFE		1,025,481	1,015,000	1,031,525	1,027,111	0	(1,631)	0	(1,631)	0	1,025,481	0	0	0	16,050	04/06/2025
30251G-AW-7	FMG RESOURCES	C	06/01/2023	DIRECT		764,000	764,000	764,000	764,000	0	0	0	0	0	764,000	0	0	0	21,318	05/15/2024
33829W-AG-4	MORGN 2019-5A CR	C	11/27/2023	CITICORP		5,730,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	(270,000)	(270,000)	474,390	04/15/2035
33938X-AB-1	FLEX LTD	C	07/26/2023	RILA		4,983,638	5,000,000	4,978,100	4,982,588	0	1,050	0	1,050	0	4,983,638	0	0	0	171,979	05/12/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
33938X-AB-1	FLEX LTD	C	07/26/2023	RILA		9,967,276	10,000,000	9,956,200	9,965,175	0	2,101	0	2,101	0	9,967,276	0	0	0	343,958	05/12/2030
34955Y-AJ-8	FCBSL 2018-1A DR	C	02/03/2023	ATHENE ANNUITY & LIFE		6,252,064	6,500,000	6,468,573	6,469,700	0	(1,128)	0	(1,128)	0	6,468,573	0	(216,509)	(216,509)	144,354	07/23/2031
34956N-AJ-1	FCBSL 2019-1A D	C	03/08/2023	ATHENE ANNUITY & LIFE		4,551,270	4,750,000	4,717,007	4,729,396	0	(12,389)	0	(12,389)	0	4,717,007	0	(165,737)	(165,737)	152,244	07/23/2032
34961W-AL-9	FCO 2018-11A C	C	03/06/2023	ATHENE ANNUITY & LIFE		1,441,623	1,500,000	1,476,306	1,488,639	0	(6,595)	0	(6,595)	0	1,482,044	0	(40,421)	(40,421)	39,879	04/15/2031
34962H-AE-7	FCBSL 2021-1A C	C	02/06/2023	ATHENE ANNUITY & LIFE		6,856,673	7,125,000	7,111,790	7,111,790	0	0	0	0	0	7,111,790	0	(255,118)	(255,118)	147,358	04/20/2033
34962Y-AA-8	FCBSL 2020-1A 1	C	02/22/2023	ATHENE ANNUITY & LIFE		2,800,596	3,000,000	2,745,000	2,855,798	0	(13,902)	0	(13,902)	0	2,841,896	0	(41,300)	(41,300)	128,352	10/20/2033
34963D-AQ-8	FCBSL 2021-4A C	C	02/06/2023	ATHENE ANNUITY & LIFE		19,149,020	20,000,000	19,999,800	20,000,000	0	(200)	0	(200)	0	19,999,800	0	(850,780)	(850,780)	411,072	10/15/2034
34963Q-AG-1	FCBSL 2021-3A C	C	03/08/2023	ATHENE ANNUITY & LIFE		12,449,983	13,000,000	12,999,649	12,999,649	0	0	0	0	0	12,999,649	0	(549,666)	(549,666)	343,012	07/20/2034
378961-AF-3	GMSL 2004-A B1	C	01/01/2023	Paydown		2,897	2,897	1,325	2,069	0	828	0	828	0	2,897	0	0	0	0	11/25/2032
378961-AF-3	GMSL 2004-A B1	C	02/01/2023	Paydown		2,150	2,150	984	1,536	0	615	0	615	0	2,150	0	0	0	0	11/25/2032
378961-AF-3	GMSL 2004-A B1	C	03/01/2023	Paydown		1,847	1,847	845	1,319	0	528	0	528	0	1,847	0	0	0	0	11/25/2032
378961-AF-3	GMSL 2004-A B1	C	04/01/2023	Paydown		2,642	2,642	1,209	1,887	0	755	0	755	0	2,642	0	0	0	0	11/25/2032
378961-AF-3	GMSL 2004-A B1	C	05/01/2023	Paydown		2,139	2,139	979	1,528	0	611	0	611	0	2,139	0	0	0	0	11/25/2032
378961-AF-3	GMSL 2004-A B1	C	06/01/2023	Paydown		3,384	3,384	1,548	2,417	0	967	0	967	0	3,384	0	0	0	0	11/25/2032
378961-AF-3	GMSL 2004-A B1	C	07/01/2023	Paydown		1,468	1,468	672	1,048	0	420	0	420	0	1,468	0	0	0	0	11/25/2032
378961-AF-3	GMSL 2004-A B1	C	08/01/2023	Paydown		1,369	1,369	626	978	0	391	0	391	0	1,369	0	0	0	0	11/25/2032
378961-AF-3	GMSL 2004-A B1	C	09/01/2023	Paydown		1,642	1,642	751	1,173	0	469	0	469	0	1,642	0	0	0	0	11/25/2032
378961-AF-3	GMSL 2004-A B1	C	10/01/2023	Paydown		1,598	1,598	731	1,141	0	457	0	457	0	1,598	0	0	0	0	11/25/2032
378961-AF-3	GMSL 2004-A B1	C	11/01/2023	Paydown		1,787	1,787	817	1,276	0	511	0	511	0	1,787	0	0	0	0	11/25/2032
378961-AF-3	GMSL 2004-A B1	C	12/01/2023	Paydown		1,486	1,486	680	1,061	0	425	0	425	0	1,486	0	0	0	0	11/25/2032
38137M-AT-4	GLD12	C	01/09/2023	ATHENE ANNUITY & LIFE		941,738	1,000,000	932,500	959,852	0	115	0	115	0	959,967	0	(18,229)	(18,229)	15,950	07/21/2030
38137Y-AW-1	GLM 2019-4A DR	C	01/23/2023	ATHENE ANNUITY & LIFE		10,585,980	10,975,000	10,974,986	10,975,000	0	0	0	0	0	10,975,000	0	(389,020)	(389,020)	207,362	04/24/2031
38173M-AA-0	GOLUB CAPITAL	C	01/23/2023	ATHENE ANNUITY & LIFE		7,716,446	8,000,000	8,135,670	8,074,253	0	(3,488)	0	(3,488)	0	8,070,765	0	(354,319)	(354,319)	73,500	04/15/2024
38175B-AE-4	GOLUB CAPITAL PARTNERS	C	04/24/2023	ATHENE ANNUITY & LIFE		356,287	370,000	343,175	356,601	0	(314)	0	(314)	0	356,287	0	0	0	11,668	02/05/2031
38175D-AE-0	GOCAP 2018-38A C	C	02/13/2023	ATHENE ANNUITY & LIFE		1,445,703	1,500,000	1,492,689	1,495,274	0	(2,585)	0	(2,585)	0	1,492,689	0	(46,986)	(46,986)	34,604	07/20/2030
38176E-AS-6	GCBSL 2019-40A DR	C	02/03/2023	ATHENE ANNUITY & LIFE		2,510,087	2,600,000	2,600,000	2,600,000	0	0	0	0	0	2,600,000	0	(89,913)	(89,913)	55,433	01/25/2032
38176K-AG-8	GOCAP 19-4	C	03/06/2023	ATHENE ANNUITY & LIFE		15,569,504	16,000,000	16,039,776	16,039,776	0	(6,311)	0	(6,311)	0	16,033,465	0	(463,961)	(463,961)	494,917	04/20/2031
38176Q-AJ-9	GCBSL 2019-43A D	C	02/06/2023	ATHENE ANNUITY & LIFE		1,446,392	1,500,000	1,499,985	1,500,000	0	(15)	0	(15)	0	1,499,985	0	(53,594)	(53,594)	38,289	07/20/2032
38177J-AG-0	GOLUB CAPITAL 2020-52A C	C	02/13/2023	ATHENE ANNUITY & LIFE		1,700,311	1,750,000	1,750,000	1,750,000	0	0	0	0	0	1,750,000	0	(49,690)	(49,690)	40,372	01/20/2034
38178H-AA-6	GCPAF 2021-1A A2	C	10/20/2023	Paydown		1,300,090	1,300,090	1,300,090	1,300,090	0	0	0	0	0	1,300,090	0	0	0	36,051	04/20/2029
38218G-AA-0	GOODG 2018-1A A	C	01/15/2023	Redemption		20,623	20,623	20,621	20,620	0	3	0	3	0	20,623	0	0	0	0	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	01/15/2023	Redemption		8,249	8,249	8,248	8,248	0	1	0	1	0	8,249	0	0	0	0	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	01/15/2023	Redemption		35,747	35,747	35,743	35,742	0	5	0	5	0	35,747	0	0	0	0	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	02/15/2023	Redemption		13,989	13,989	13,988	13,987	0	2	0	2	0	13,989	0	0	0	0	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	02/15/2023	Redemption		60,621	60,621	60,614	60,612	0	8	0	8	0	60,621	0	0	0	0	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	02/15/2023	Paydown		34,973	34,973	34,970	34,969	0	5	0	5	0	34,973	0	0	0	0	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	03/15/2023	Paydown		8,712	8,712	8,711	8,710	0	1	0	1	0	8,712	0	0	0	0	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	03/15/2023	Redemption		21,779	21,779	21,777	21,776	0	3	0	3	0	21,779	0	0	0	0	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	03/15/2023	Redemption		37,750	37,750	37,746	37,745	0	5	0	5	0	37,750	0	0	0	0	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	04/15/2023	Redemption		54,419	54,419	54,413	54,411	0	8	0	8	0	54,419	0	0	0	1,087	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	04/15/2023	Redemption		53,392	53,392	53,386	53,384	0	7	0	7	0	53,392	0	0	0	0	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	04/17/2023	Redemption		94,326	94,326	94,317	94,313	0	13	0	13	0	94,326	0	0	0	1,883	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	05/15/2023	Redemption		22,540	22,540	22,538	22,537	0	3	0	3	0	22,540	0	0	0	450	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	05/15/2023	Paydown		39,070	39,070	39,066	39,065	0	5	0	5	0	39,070	0	0	0	780	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	05/15/2023	Redemption		9,016	9,016	9,015	9,015	0	1	0	1	0	9,016	0	0	0	0	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	06/15/2023	Redemption		66,352	66,352	66,345	66,343	0	9	0	9	0	66,352	0	0	0	1,325	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	06/15/2023	Redemption		15,312	15,312	15,310	15,310	0	2	0	2	0	15,312	0	0	0	0	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	06/16/2023	Redemption		38,280	38,280	38,276	38,275	0	5	0	5	0	38,280	0	0	0	764	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	07/15/2023	Redemption		10,864	10,864	10,863	10,863	0	2	0	2	0	10,864	0	0	0	0	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	07/15/2023	Redemption		27,161	27,161	27,158	27,157	0	4	0	4	0	27,161	0	0	0	542	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	07/20/2023	Redemption		47,079	47,079	47,074	47,072	0	7	0	7	0	47,079	0	0	0	940	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	08/15/2023	Redemption		25,341	25,341	25,339	25,338	0	4	0	4	0	25,341	0	0	0	506	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	08/15/2023	Redemption		10,137	10,137	10,136	10,135	0	1	0	1	0	10,137	0	0	0	0	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	08/15/2023	Redemption		43,925	43,925	43,921	43,919	0	6	0	6	0	43,925	0	0	0	877	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	09/15/2023	Redemption		22,577	22,577	22,574	22,573	0	3	0	3	0	22,577	0	0	0	451	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	09/15/2023	Redemption		9,031	9,031	9,030	9,029	0	1	0	1	0	9,031	0	0	0	0	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	09/15/2023	Redemption		39,133	39,133	39,129	39,127	0	5	0	5	0	39,133	0	0	0	781	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	10/15/2023	Redemption		105,624	105,624	105,613	105,610	0	15	0	15	0	105,624	0	0	0	0	10/15/2053

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38218G-AA-0	GOODG 2018-1A A	C	10/15/2023	Redemption		327,081	327,081	327,047	327,035	0	45	0	45	0	327,081	0	0	0	137,155	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	10/15/2023	Redemption		188,700	188,700	188,681	188,674	0	26	0	26	0	188,700	0	0	0	79,128	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	11/15/2023	Redemption		8,782	8,782	8,781	8,781	0	1	0	1	0	8,782	0	0	0	0	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	11/15/2023	Redemption		38,057	38,057	38,053	38,052	0	5	0	5	0	38,057	0	0	0	760	10/15/2053
38218G-AA-0	GOODG 2018-1A A	C	11/15/2023	Redemption		21,956	21,956	21,954	21,953	0	3	0	3	0	21,956	0	0	0	438	10/15/2053
38218Q-AA-8	GOODG 2017-2A A	C	01/15/2023	Redemption		20,584	20,584	20,582	20,581	0	3	0	3	0	20,584	0	0	0	0	10/15/2053
38218Q-AA-8	GOODG 2017-2A A	C	01/15/2023	Redemption		20,584	20,584	20,582	20,581	0	3	0	3	0	20,584	0	0	0	0	10/15/2053
38218Q-AA-8	GOODG 2017-2A A	C	02/15/2023	Redemption		15,885	15,885	15,884	15,883	0	2	0	2	0	15,885	0	0	0	0	10/15/2053
38218Q-AA-8	GOODG 2017-2A A	C	02/15/2023	Redemption		15,885	15,885	15,884	15,883	0	2	0	2	0	15,885	0	0	0	0	10/15/2053
38218Q-AA-8	GOODG 2017-2A A	C	03/15/2023	Redemption		20,961	20,961	20,959	20,958	0	3	0	3	0	20,961	0	0	0	0	10/15/2053
38218Q-AA-8	GOODG 2017-2A A	C	03/15/2023	Redemption		20,961	20,961	20,959	20,958	0	3	0	3	0	20,961	0	0	0	0	10/15/2053
38218Q-AA-8	GOODG 2017-2A A	C	04/15/2023	Redemption		71,952	71,952	71,945	71,942	0	10	0	10	0	71,952	0	0	0	867	10/15/2053
38218Q-AA-8	GOODG 2017-2A A	C	04/15/2023	Redemption		57,865	57,865	57,859	57,857	0	8	0	8	0	57,865	0	0	0	958	10/15/2053
38218Q-AA-8	GOODG 2017-2A A	C	05/15/2023	Redemption		16,340	16,340	16,339	16,338	0	2	0	2	0	16,340	0	0	0	197	10/15/2053
38218Q-AA-8	GOODG 2017-2A A	C	05/15/2023	Redemption		16,340	16,340	16,339	16,338	0	2	0	2	0	16,340	0	0	0	271	10/15/2053
38218Q-AA-8	GOODG 2017-2A A	C	06/15/2023	Redemption		20,974	20,974	20,971	20,971	0	3	0	3	0	20,974	0	0	0	253	10/15/2053
38218Q-AA-8	GOODG 2017-2A A	C	06/15/2023	Redemption		20,974	20,974	20,971	20,971	0	3	0	3	0	20,974	0	0	0	347	10/15/2053
38218Q-AA-8	GOODG 2017-2A A	C	07/15/2023	Redemption		21,196	21,196	21,194	21,193	0	3	0	3	0	21,196	0	0	0	255	10/15/2053
38218Q-AA-8	GOODG 2017-2A A	C	07/15/2023	Redemption		21,196	21,196	21,194	21,193	0	3	0	3	0	21,196	0	0	0	351	10/15/2053
38218Q-AA-8	GOODG 2017-2A A	C	08/15/2023	Redemption		21,830	21,830	21,827	21,827	0	3	0	3	0	21,830	0	0	0	263	10/15/2053
38218Q-AA-8	GOODG 2017-2A A	C	08/15/2023	Redemption		21,830	21,830	21,827	21,827	0	3	0	3	0	21,830	0	0	0	361	10/15/2053
38218Q-AA-8	GOODG 2017-2A A	C	09/15/2023	Redemption		11,968	11,968	11,967	11,967	0	2	0	2	0	11,968	0	0	0	144	10/15/2053
38218Q-AA-8	GOODG 2017-2A A	C	09/15/2023	Redemption		11,968	11,968	11,967	11,967	0	2	0	2	0	11,968	0	0	0	198	10/15/2053
38218Q-AA-8	GOODG 2017-2A A	C	10/15/2023	Redemption		135,143	135,143	135,128	135,124	0	19	0	19	0	135,143	0	0	0	3,864	10/15/2053
38218Q-AA-8	GOODG 2017-2A A	C	10/15/2023	Redemption		135,143	135,143	135,128	135,124	0	19	0	19	0	135,143	0	0	0	4,473	10/15/2053
38218Q-AA-8	GOODG 2017-2A A	C	11/15/2023	Redemption		13,898	13,898	13,896	13,896	0	2	0	2	0	13,898	0	0	0	397	10/15/2053
38218Q-AA-8	GOODG 2017-2A A	C	11/15/2023	Redemption		13,898	13,898	13,896	13,896	0	2	0	2	0	13,898	0	0	0	460	10/15/2053
38218Q-AA-8	GOODG 2017-2A A	C	12/15/2023	Redemption		18,314	18,314	18,312	18,312	0	3	0	3	0	18,314	0	0	0	524	10/15/2053
38218Q-AA-8	GOODG 2017-2A A	C	12/15/2023	Redemption		18,314	18,314	18,312	18,312	0	3	0	3	0	18,314	0	0	0	606	10/15/2053
39055T-AU-2	GRTLK 2015-1A DR	C	01/23/2023	ATHENE ANNUITY & LIFE		1,926,592	2,000,000	1,980,764	1,986,049	0	(5,285)	0	(5,285)	0	1,980,764	0	(54,172)	(54,172)	43,692	01/16/2030
39055V-AC-7	GRTLK 2021-5A B	C	11/30/2023	BANK OF AMERICA		3,895,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	(105,000)	(105,000)	327,424	04/15/2033
39055V-AD-5	GRTLK 2021-5A C	C	12/08/2023	BMO CAPITAL MARKETS		10,946,875	11,300,000	11,300,000	11,300,000	0	0	0	0	0	11,300,000	0	(353,125)	(353,125)	1,050,166	04/15/2033
39729R-AD-0	GRNPK 2018-1A C	C	02/16/2023	ATHENE ANNUITY & LIFE		710,714	750,000	703,125	723,184	0	(2,894)	0	(2,894)	0	720,290	0	(9,576)	(9,576)	15,158	04/15/2031
39809A-AG-3	GWOLF 2018-2A C	C	01/23/2023	ATHENE ANNUITY & LIFE		965,601	1,000,000	1,000,210	1,000,210	0	(210)	0	(210)	0	1,000,000	0	(34,399)	(34,399)	19,827	10/20/2031
40049J-BA-4	GRUPO TELEVISA SAB	C	07/26/2023	RILA		2,263,426	2,332,000	2,251,173	2,262,508	0	918	0	918	0	2,263,426	0	0	0	81,944	05/13/2045
40049J-BB-2	GRUPO TELEVISA SAB	C	08/07/2023	Call 98.0880		2,942,640	3,000,000	2,981,550	2,993,503	0	1,253	0	1,253	0	2,994,756	0	0	0	89,332	01/30/2026
40052V-AC-8	GRUPO BIMBO SAB de CV	C	11/08/2023	Call 99.0230		4,951,150	5,000,000	5,078,600	5,016,138	0	(9,302)	0	(9,302)	0	5,006,836	0	0	0	111,693	06/27/2024
401539-AA-9	GUAYAQUIL MERCHANT	C	02/08/2023	Redemption		1,191,537	1,191,537	1,209,410	1,204,873	0	(13,335)	0	(13,335)	0	1,191,537	0	0	0	20,107	10/07/2026
401539-AA-9	GUAYAQUIL MERCHANT	C	04/07/2023	Redemption		1,211,645	1,211,645	1,229,820	1,225,205	0	(13,560)	0	(13,560)	0	1,211,645	0	0	0	40,893	10/07/2026
401539-AA-9	GUAYAQUIL MERCHANT	C	07/07/2023	Redemption		1,232,091	1,232,091	1,250,572	1,245,880	0	(13,789)	0	(13,789)	0	1,232,091	0	0	0	62,375	10/07/2026
401539-AA-9	GUAYAQUIL MERCHANT	C	10/07/2023	Redemption		1,252,883	1,252,883	1,271,676	1,266,904	0	(14,022)	0	(14,022)	0	1,252,883	0	0	0	84,570	10/07/2026
401539-AA-9	GUAYAQUIL MERCHANT	C	12/20/2023	ATHENE ANNUITY & LIFE		16,507,486	16,790,175	17,042,028	16,978,084	0	(44,385)	0	(44,385)	0	16,933,699	0	(426,213)	(426,213)	1,363,152	10/07/2026
402512-AC-1	GSM 2021-IIIA A2	C	02/02/2023	ATHENE ANNUITY & LIFE		3,904,648	4,000,000	3,999,936	4,000,000	0	(64)	0	(64)	0	3,999,936	0	(95,288)	(95,288)	71,284	04/15/2034
402563-AJ-9	GSM	C	04/24/2023	ATHENE ANNUITY & LIFE		1,964,026	2,000,000	1,956,412	1,977,618	0	(13,592)	0	(13,592)	0	1,964,026	0	0	0	83,607	04/15/2033
41984L-AA-5	HAWAIIAN BRAND INTELLECT	C	09/07/2023	BANK OF AMERICA		910,000	1,000,000	1,020,683	1,013,373	0	(2,885)	0	(2,885)	0	1,010,487	0	(100,487)	(100,487)	51,271	01/20/2026
41984L-AA-5	HAWAIIAN BRAND INTELLECT	C	10/05/2023	BARCLAYS CAPITAL		107,695	124,864	121,491	122,022	0	669	0	669	0	122,691	0	(14,996)	(14,996)	6,980	01/20/2026
41984L-AA-5	HAWAIIAN BRAND INTELLECT	C	10/05/2023	BARCLAYS CAPITAL		107,695	124,864	117,387	117,558	0	1,693	0	1,693	0	119,251	0	(11,555)	(11,555)	6,980	01/20/2026
41984L-AA-5	HAWAIIAN BRAND INTELLECT	C	10/06/2023	BARCLAYS CAPITAL		39,162	45,405	44,179	44,372	0	244	0	244	0	44,616	0	(5,454)	(5,454)	2,546	01/20/2026
41984L-AA-5	HAWAIIAN BRAND INTELLECT	C	10/06/2023	BARCLAYS CAPITAL		39,162	45,405	42,964	43,013	0	558	0	558	0	43,571	0	(4,409)	(4,409)	2,546	01/20/2026
41984L-AA-5	HAWAIIAN BRAND INTELLECT	C	10/10/2023	BARCLAYS CAPITAL		69,167	79,731	77,577	77,916	0	431	0	431	0	78,347	0	(9,180)	(9,180)	4,483	01/20/2026
41984L-AA-5	HAWAIIAN BRAND INTELLECT	C	10/10/2023	BARCLAYS CAPITAL		69,167	79,731	75,490	75,573	0	974	0	974	0	76,547	0	(7,380)	(7,380)	4,483	01/20/2026
42772B-AA-1	HERO 2020-1A A	C	01/20/2023	Redemption		20,879	20,879	20,875	20,876	0	3	0	3	0	20,879	0	0	0	0	09/20/2057
42772B-AA-1	HERO 2020-1A A	C	02/20/2023	Redemption		31,381	31,381	31,376	31,376	0	5	0	5	0	31,381	0	0	0	0	09/20/2057
42772B-AA-1	HERO 2020-1A A	C	03/20/2023	Paydown		20,395	20,395	20,391	20,391	0	3	0	3	0	20,395	0	0	0	270	09/20/2057
42772B-AA-1	HERO 2020-1A A	C	04/20/2023	Redemption		17,796	17,796	17,793	17,793	0	3	0	3	0	17,796	0	0	0	234	09/20/2057
42772B-AA-1	HERO 2020-1A A	C	05/20/2023	Redemption		50,921	50,921	50,913	50,913	0	8	0	8	0	50,921	0	0	0	671	09/20/2057
42772B-AA-1	HERO 2020-1A A	C	06/20/2023	Redemption		7,737	7,737	7,736	7,736	0	1	0	1	0	7,737	0	0	0	102	09/20/2057
42772B-AA-1	HERO 2020-1A A	C	07/20/2023	Redemption		24,439	24,439	24,435	24,435	0	4	0	4	0	24,439	0	0	0	322	09/20/2057

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
42772B-AA-1	HERO 2020-1A A	C	08/20/2023	Paydown		13,691	13,691	13,688	13,689	0	2	0	2	0	13,691	0	0	0	181	09/20/2057
42772B-AA-1	HERO 2020-1A A	C	09/20/2023	Redemption		77,067	77,067	77,054	77,055	0	13	0	13	0	77,067	0	0	0	2,041	09/20/2057
42772B-AA-1	HERO 2020-1A A	C	10/20/2023	Redemption		9,769	9,769	9,768	9,768	0	2	0	2	0	9,769	0	0	0	259	09/20/2057
42772B-AA-1	HERO 2020-1A A	C	11/20/2023	Redemption		10,009	10,009	10,007	10,007	0	2	0	2	0	10,009	0	0	0	265	09/20/2057
42772B-AA-1	HERO 2020-1A A	C	12/20/2023	Redemption		7,712	7,712	7,710	7,710	0	1	0	1	0	7,712	0	0	0	204	09/20/2057
42772G-AB-8	HERO 2018-1A A2	C	01/20/2023	Redemption		19,245	19,245	19,724	19,627	0	(381)	0	(381)	0	19,245	0	0	0	0	09/20/2048
42772G-AB-8	HERO 2018-1A A2	C	01/20/2023	Redemption		20,496	20,496	21,006	20,903	0	(406)	0	(406)	0	20,496	0	0	0	0	09/20/2048
42772G-AB-8	HERO 2018-1A A2	C	01/20/2023	Redemption		19,245	19,245	19,723	19,626	0	(380)	0	(380)	0	19,245	0	0	0	0	09/20/2048
42772G-AB-8	HERO 2018-1A A2	C	02/20/2023	Redemption		20,630	20,630	21,143	21,039	0	(409)	0	(409)	0	20,630	0	0	0	0	09/20/2048
42772G-AB-8	HERO 2018-1A A2	C	02/20/2023	Redemption		21,971	21,971	22,518	22,407	0	(436)	0	(436)	0	21,971	0	0	0	0	09/20/2048
42772G-AB-8	HERO 2018-1A A2	C	02/20/2023	Redemption		20,630	20,630	21,142	21,038	0	(408)	0	(408)	0	20,630	0	0	0	0	09/20/2048
42772G-AB-8	HERO 2018-1A A2	C	03/20/2023	Redemption		15,570	15,570	15,957	15,879	0	(308)	0	(308)	0	15,570	0	0	0	372	09/20/2048
42772G-AB-8	HERO 2018-1A A2	C	03/20/2023	Redemption		16,582	16,582	16,995	16,911	0	(329)	0	(329)	0	16,582	0	0	0	396	09/20/2048
42772G-AB-8	HERO 2018-1A A2	C	03/20/2023	Redemption		15,570	15,570	15,956	15,878	0	(308)	0	(308)	0	15,570	0	0	0	372	09/20/2048
42772G-AB-8	HERO 2018-1A A2	C	04/20/2023	Redemption		41,037	41,037	42,056	41,849	0	(813)	0	(813)	0	41,037	0	0	0	981	09/20/2048
42772G-AB-8	HERO 2018-1A A2	C	04/20/2023	Redemption		43,704	43,704	44,791	44,571	0	(867)	0	(867)	0	43,704	0	0	0	1,045	09/20/2048
42772G-AB-8	HERO 2018-1A A2	C	04/20/2023	Redemption		41,304	41,304	42,328	42,120	0	(816)	0	(816)	0	41,304	0	0	0	984	09/20/2048
42772G-AB-8	HERO 2018-1A A2	C	04/24/2023	ATHENE ANNUITY & LIFE		2,963,030	2,907,184	2,979,257	2,964,638	0	(1,608)	0	(1,608)	0	2,963,030	0	0	0	70,738	09/20/2048
42772G-AB-8	HERO 2018-1A A2	C	05/20/2023	Redemption		27,465	27,465	28,147	28,009	0	(544)	0	(544)	0	27,465	0	0	0	657	09/20/2048
42772G-AB-8	HERO 2018-1A A2	C	05/20/2023	Redemption		29,250	29,250	29,978	29,830	0	(580)	0	(580)	0	29,250	0	0	0	699	09/20/2048
42772G-AB-8	HERO 2018-1A A2	C	06/20/2023	Redemption		28,105	28,105	28,803	28,662	0	(557)	0	(557)	0	28,105	0	0	0	672	09/20/2048
42772G-AB-8	HERO 2018-1A A2	C	06/20/2023	Redemption		29,932	29,932	30,677	30,526	0	(594)	0	(594)	0	29,932	0	0	0	715	09/20/2048
42772G-AB-8	HERO 2018-1A A2	C	07/20/2023	Redemption		27,860	27,860	28,552	28,412	0	(552)	0	(552)	0	27,860	0	0	0	666	09/20/2048
42772G-AB-8	HERO 2018-1A A2	C	07/20/2023	Redemption		29,671	29,671	30,409	30,260	0	(588)	0	(588)	0	29,671	0	0	0	709	09/20/2048
42772G-AB-8	HERO 2018-1A A2	C	08/20/2023	Redemption		22,198	22,198	22,750	22,638	0	(440)	0	(440)	0	22,198	0	0	0	531	09/20/2048
42772G-AB-8	HERO 2018-1A A2	C	08/20/2023	Redemption		23,641	23,641	24,229	24,110	0	(469)	0	(469)	0	23,641	0	0	0	565	09/20/2048
42772G-AB-8	HERO 2018-1A A2	C	09/20/2023	Redemption		186,597	186,597	191,232	190,292	0	(3,695)	0	(3,695)	0	186,597	0	0	0	8,922	09/20/2048
42772G-AB-8	HERO 2018-1A A2	C	09/20/2023	Redemption		198,725	198,725	203,669	202,667	0	(3,941)	0	(3,941)	0	198,725	0	0	0	9,502	09/20/2048
42772G-AB-8	HERO 2018-1A A2	C	09/21/2023	Redemption		978	978	1,002	997	0	(19)	0	(19)	0	978	0	0	0	47	09/20/2048
42772G-AB-8	HERO 2018-1A A2	C	09/21/2023	Redemption		1,041	1,041	1,067	1,062	0	(21)	0	(21)	0	1,041	0	0	0	50	09/20/2048
42772G-AB-8	HERO 2018-1A A2	C	10/20/2023	Redemption		13,048	13,048	13,372	13,306	0	(258)	0	(258)	0	13,048	0	0	0	624	09/20/2048
42772G-AB-8	HERO 2018-1A A2	C	10/20/2023	Redemption		13,896	13,896	14,241	14,171	0	(276)	0	(276)	0	13,896	0	0	0	664	09/20/2048
42772G-AB-8	HERO 2018-1A A2	C	11/20/2023	Redemption		12,701	12,701	13,016	12,952	0	(252)	0	(252)	0	12,701	0	0	0	607	09/20/2048
42772G-AB-8	HERO 2018-1A A2	C	11/20/2023	Redemption		13,526	13,526	13,863	13,794	0	(268)	0	(268)	0	13,526	0	0	0	647	09/20/2048
42772G-AB-8	HERO 2018-1A A2	C	12/20/2023	Redemption		15,965	15,965	16,361	16,281	0	(316)	0	(316)	0	15,965	0	0	0	763	09/20/2048
42772G-AB-8	HERO 2018-1A A2	C	12/20/2023	Redemption		17,003	17,003	17,426	17,340	0	(337)	0	(337)	0	17,003	0	0	0	813	09/20/2048
44330Q-AD-3	HLM 1 A-18	C	02/22/2023	ATHENE ANNUITY & LIFE		1,436,285	1,500,000	1,445,165	1,470,052	0	(7,032)	0	(7,032)	0	1,463,020	0	(26,735)	(26,735)	32,854	07/18/2031
44933W-AE-9	ICG 2015-2RA B	C	02/13/2023	ATHENE ANNUITY & LIFE		1,259,214	1,300,000	1,304,332	1,304,332	0	(3,732)	0	(3,732)	0	1,300,599	0	(41,386)	(41,386)	28,574	01/16/2033
44933W-AG-4	ICG 2015-2RA C	C	01/23/2023	ATHENE ANNUITY & LIFE		972,670	1,000,000	999,985	1,000,000	0	(15)	0	(15)	0	999,985	0	(27,315)	(27,315)	20,632	01/16/2033
449691-AC-8	ILIAD HOLDING SAS	C	05/10/2023	JP MORGAN		264,830	284,000	284,000	284,000	0	0	0	0	0	284,000	0	(19,170)	(19,170)	11,431	10/15/2028
449691-AC-8	ILIAD HOLDING SAS	C	05/11/2023	JP MORGAN		434,545	466,000	470,345	469,713	0	(191)	0	(191)	0	469,522	0	(34,977)	(34,977)	19,028	10/15/2028
45314D-AB-1	IMPERIAL BRANDS FINANCE	C	02/11/2023	Maturity		10,000,000	10,000,000	10,125,950	9,999,669	0	331	0	331	0	10,000,000	0	0	0	175,000	02/11/2023
45674G-AA-2	INEOS FINANCE	C	05/19/2023	JP MORGAN		463,750	500,000	454,990	462,175	0	4,508	0	4,508	0	466,683	0	(2,933)	(2,933)	14,438	01/15/2026
45674G-AA-2	INEOS FINANCE	C	05/19/2023	JP MORGAN		1,333,745	1,438,000	1,446,897	1,443,597	0	(719)	0	(719)	0	1,442,878	0	(109,133)	(109,133)	41,522	01/15/2026
456873-AE-8	INGERSOLL-RAND LUX	C	09/08/2023	GOLDMAN SACHS		10,503,900	11,000,000	10,988,450	10,993,918	0	1,507	0	1,507	0	10,995,426	0	(491,526)	(491,526)	375,375	03/21/2026
46603P-AC-2	MCA 18A-B1	C	07/26/2023	RILA		3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	179,400	04/22/2033
47010B-AM-6	JAGUAR LAND ROVER	C	12/06/2023	STIFEL NICOLAUS		710,625	750,000	749,138	749,239	0	64	0	64	0	749,304	0	(38,679)	(38,679)	57,635	07/15/2029
47216Q-AC-7	JDE PEETS NV	C	12/18/2023	JANE STREET ES		2,398,740	3,000,000	2,987,730	2,989,089	0	1,102	0	1,102	0	2,990,191	0	(591,451)	(591,451)	83,625	09/24/2031
478375-AR-9	JOHNSON CONTROLS	C	12/18/2023	JANE STREET ES		1,949,300	2,000,000	2,088,840	2,042,019	0	(13,781)	0	(13,781)	0	2,028,238	0	(78,938)	(78,938)	105,300	02/14/2026
479142-E#-4	JOHNSON MATTHEY	C	09/26/2023	SEAPORT GROUP		9,299,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(701,000)	(701,000)	397,000	04/16/2027
481939-AE-6	KKR 49A C	C	11/29/2023	BANK OF AMERICA		10,452,750	10,500,000	10,437,000	10,437,000	0	0	0	0	0	10,437,000	0	15,750	15,750	1,009,671	07/20/2035
48252Y-AG-4	KKR 23 C	C	02/06/2023	ATHENE ANNUITY & LIFE		966,717	1,000,000	1,000,500	1,000,500	0	(500)	0	(500)	0	1,000,000	0	(33,283)	(33,283)	19,925	10/20/2031
48255Q-AG-8	KSTAT 2022-1A C 2022-1A C	C	12/06/2023	JP MORGAN		11,005,500	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	5,500	5,500	1,205,490	07/20/2031
48263B-AA-7	LHOIST SA	C	09/26/2023	SEAPORT GROUP		10,715,250	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	(2,284,750)	(2,284,750)	484,654	03/31/2032
48661C-AE-2	KAYNE 2020-7A C	C	02/22/2023	ATHENE ANNUITY & LIFE		4,796,240	5,000,000	4,806,000	4,849,946	0	(21,540)	0	(21,540)	0	4,828,407	0	(32,167)	(32,167)	111,640	04/17/2033
48661C-AG-7	KAYNE 2020-7A D	C	02/16/2023	ATHENE ANNUITY & LIFE		1,107,260	1,150,000	1,119,930	1,132,773	0	(4,077)	0	(4,077)	0	1,128,696	0	(21,436)	(21,436)	28,113	04/17/2033
48661N-AJ-7	KAYNE CLO KAYNE_19-6A 19-6	C	02/03/2023	ATHENE ANNUITY & LIFE		1,640,862	1,700,000	1,702,101	1,702,101	0	0	0	0	0	1,702,101	0	(61,239)	(61,239)	41,632	01/20/2033
48662N-AE-7	KAYNE 2021-11A C	C	12/01/2023	BARCLAYS CAPITAL		11,610,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	(390,000)	(390,000)	940,030	04/15/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
50201D-AA-1	LCPR SR SECURED FIN DAC	C	06/15/2023	BARCLAYS CAPITAL		472,500	500,000	421,250	424,066	0	5,854	0	5,854	0	429,920	0	42,580	42,580	22,969	10/15/2027
50201D-AD-5	LCPR SR SECURED FIN DAC	C	07/26/2023	RILA		1,001,118	1,000,000	1,001,533	1,001,206	0	(88)	0	(88)	0	1,001,118	0	0	0	52,816	07/15/2029
50247V-AA-7	LYB INTERNATIONAL FINANCE	C	07/15/2023	Maturity		5,000,000	5,000,000	5,098,050	5,006,565	0	(6,565)	0	(6,565)	0	5,000,000	0	0	0	200,000	07/15/2023
51512*-AA-2	ORORA LIMITED	C	07/16/2023	Maturity		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	228,200	07/16/2023
52465#-BA-2	TYCO INTERNATIONAL	C	01/10/2023	Redemption		105,106	105,106	105,106	105,106	0	0	0	0	0	105,106	0	0	0	618	01/10/2023
532522-AA-7	LIMA METRO LINE 2 FINANCE	C	01/05/2023	Redemption		75,471	75,471	88,587	86,796	0	(11,325)	0	(11,325)	0	75,471	0	0	0	1,108	07/05/2034
532522-AA-7	LIMA METRO LINE 2 FINANCE	C	04/05/2023	Redemption		76,562	76,562	89,867	88,050	0	(11,488)	0	(11,488)	0	76,562	0	0	0	2,249	07/05/2034
532522-AA-7	LIMA METRO LINE 2 FINANCE	C	07/05/2023	Redemption		77,706	77,706	91,210	89,365	0	(11,660)	0	(11,660)	0	77,706	0	0	0	3,424	07/05/2034
532522-AA-7	LIMA METRO LINE 2 FINANCE	C	10/05/2023	Redemption		78,828	78,828	92,527	90,656	0	(11,828)	0	(11,828)	0	78,828	0	0	0	4,631	07/05/2034
53939-AQ-2	LLOYDS BANKING	C	03/07/2023	UBS WARBURG		3,614,920	4,000,000	3,990,160	3,993,412	0	182	0	182	0	3,993,594	0	(378,674)	(378,674)	48,448	11/07/2028
53944Y-AD-5	LLOYDS BANKING GROUP	C	09/08/2023	GOLDMAN SACHS		18,714,400	20,000,000	19,861,600	19,937,687	0	9,476	0	9,476	0	19,947,163	0	(1,232,763)	(1,232,763)	877,083	01/11/2027
55819T-AW-1	MDPK	C	02/22/2023	ATHENE ANNUITY & LIFE		2,848,230	3,000,000	2,842,080	2,912,445	0	(13,480)	0	(13,480)	0	2,898,965	0	(50,735)	(50,735)	73,343	07/27/2030
55820Y-AE-7	MDPK MADISON PARK FUNDING	C	01/09/2023	ATHENE ANNUITY & LIFE		1,121,434	1,200,000	1,105,440	1,138,115	0	203	0	203	0	1,138,318	0	(16,885)	(16,885)	18,475	04/20/2030
55821A-AJ-7	MDPK	C	01/09/2023	ATHENE ANNUITY & LIFE		4,195,508	4,500,000	4,140,000	4,273,530	0	739	0	739	0	4,274,268	0	(78,761)	(78,761)	71,181	07/15/2030
55953H-AY-9	MAGNE 2015-12A DR	C	02/06/2023	ATHENE ANNUITY & LIFE		487,667	500,000	504,600	504,600	0	(1,901)	0	(1,901)	0	502,699	0	(15,032)	(15,032)	11,210	10/15/2031
55953U-AG-9	MAGNE 2021-30A D	C	02/03/2023	ATHENE ANNUITY & LIFE		5,219,267	5,400,000	5,400,000	5,400,000	0	0	0	0	0	5,400,000	0	(180,733)	(180,733)	111,337	10/25/2034
55955E-AQ-1	MAGNE 20-27A-CR	C	07/26/2023	RILA		3,250,000	3,250,000	3,250,000	3,250,000	0	0	0	0	0	3,250,000	0	0	0	167,057	10/20/2034
55955E-AQ-1	MAGNE 20-27A-CR	C	07/26/2023	RILA		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	128,505	10/20/2034
56564R-AA-8	MAPSL 2018-1A A	C	01/15/2023	Paydown		38,813	38,813	39,548	39,303	0	(490)	0	(490)	0	38,813	0	0	0	136	05/15/2043
56564R-AA-8	MAPSL 2018-1A A	C	02/15/2023	Paydown		15,273	15,273	15,562	15,466	0	(193)	0	(193)	0	15,273	0	0	0	107	05/15/2043
56564R-AA-8	MAPSL 2018-1A A	C	03/15/2023	Paydown		105,067	105,067	107,056	106,393	0	(1,326)	0	(1,326)	0	105,067	0	0	0	1,106	05/15/2043
56564R-AA-8	MAPSL 2018-1A A	C	04/15/2023	Paydown		58,974	58,974	60,090	59,718	0	(744)	0	(744)	0	58,974	0	0	0	828	05/15/2043
56564R-AA-8	MAPSL 2018-1A A	C	05/15/2023	Paydown		33,471	33,471	34,105	33,893	0	(422)	0	(422)	0	33,471	0	0	0	587	05/15/2043
56564R-AA-8	MAPSL 2018-1A A	C	06/15/2023	Paydown		24,480	24,480	24,943	24,789	0	(309)	0	(309)	0	24,480	0	0	0	516	05/15/2043
56564R-AA-8	MAPSL 2018-1A A	C	07/15/2023	Paydown		32,693	32,693	33,312	33,106	0	(413)	0	(413)	0	32,693	0	0	0	803	05/15/2043
56564R-AA-8	MAPSL 2018-1A A	C	08/15/2023	Paydown		131,927	131,927	134,424	133,591	0	(1,665)	0	(1,665)	0	131,927	0	0	0	3,704	05/15/2043
56564R-AA-8	MAPSL 2018-1A A	C	09/15/2023	Paydown		217,196	217,196	221,307	219,937	0	(2,741)	0	(2,741)	0	217,196	0	0	0	6,861	05/15/2043
56564R-AA-8	MAPSL 2018-1A A	C	10/15/2023	Paydown		19,948	19,948	20,326	20,200	0	(252)	0	(252)	0	19,948	0	0	0	700	05/15/2043
56564R-AA-8	MAPSL 2018-1A A	C	11/15/2023	Paydown		19,948	19,948	20,326	20,200	0	(252)	0	(252)	0	19,948	0	0	0	770	05/15/2043
56564R-AA-8	MAPSL 2018-1A A	C	12/15/2023	Paydown		19,948	19,948	20,326	20,200	0	(252)	0	(252)	0	19,948	0	0	0	840	05/15/2043
56564R-AB-6	MAPSL 2018-1A B	C	09/15/2023	Paydown		100,388	100,388	91,855	94,263	0	6,125	0	6,125	0	100,388	0	0	0	3,910	05/15/2043
56564R-AB-6	MAPSL 2018-1A B	C	10/15/2023	Paydown		31,568	31,568	28,885	29,642	0	1,926	0	1,926	0	31,568	0	0	0	1,366	05/15/2043
56564R-AB-6	MAPSL 2018-1A B	C	11/15/2023	Paydown		46,439	46,439	42,492	43,606	0	2,833	0	2,833	0	46,439	0	0	0	2,211	05/15/2043
56564R-AB-6	MAPSL 2018-1A B	C	12/15/2023	Paydown		99,618	99,618	91,151	93,540	0	6,078	0	6,078	0	99,618	0	0	0	5,173	05/15/2043
56586P-AA-6	MSTAT 2022-18A A1 2022-18A A1	C	01/20/2023	Paydown		487,961	487,961	485,521	485,521	0	2,440	0	2,440	0	487,961	0	0	0	11,058	07/20/2030
56586P-AA-6	MSTAT 2022-18A A1 2022-18A A1	C	04/20/2023	Paydown		502,570	502,570	500,057	500,057	0	2,513	0	2,513	0	502,570	0	0	0	20,006	07/20/2030
56586P-AA-6	MSTAT 2022-18A A1 2022-18A A1	C	07/20/2023	Paydown		698,375	698,375	694,883	694,883	0	3,492	0	3,492	0	698,375	0	0	0	40,632	07/20/2030
56586P-AA-6	MSTAT 2022-18A A1 2022-18A A1	C	09/20/2023	Paydown		13,311,095	13,311,095	13,244,539	13,244,539	0	66,555	0	66,555	0	13,311,095	0	0	0	944,659	07/20/2030
56586P-AE-8	MSTAT 2022-18A A1 2022-18A B1	C	09/19/2023	Paydown		13,000,000	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	0	0	1,067,268	07/20/2030
565923-AA-7	MP25 2022-2A A1A 2022-2A A1A	C	11/22/2023	Paydown		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	728,239	10/20/2034
59801A-AA-2	MIDO 2022-11A A1 2022-11A A1	C	12/15/2023	Paydown		3,825,000	3,825,000	3,817,828	3,817,828	0	7,172	0	7,172	0	3,825,000	0	0	0	301,800	10/18/2033
59982V-AA-7	MCSLT 2019-2GS A	C	01/20/2023	Paydown		44,877	44,877	44,874	44,875	0	3	0	3	0	44,877	0	0	0	138	07/20/2043
59982V-AA-7	MCSLT 2019-2GS A	C	02/20/2023	Paydown		51,388	51,388	51,385	51,385	0	3	0	3	0	51,388	0	0	0	316	07/20/2043
59982V-AA-7	MCSLT 2019-2GS A	C	03/20/2023	Paydown		41,320	41,320	41,317	41,318	0	2	0	2	0	41,320	0	0	0	381	07/20/2043
59982V-AA-7	MCSLT 2019-2GS A	C	04/20/2023	Paydown		51,260	51,260	51,256	51,257	0	3	0	3	0	51,260	0	0	0	630	07/20/2043
59982V-AA-7	MCSLT 2019-2GS A	C	05/20/2023	Paydown		41,162	41,162	41,159	41,159	0	2	0	2	0	41,162	0	0	0	633	07/20/2043
59982V-AA-7	MCSLT 2019-2GS A	C	06/20/2023	Paydown		36,664	36,664	36,661	36,662	0	2	0	2	0	36,664	0	0	0	676	07/20/2043
59982V-AA-7	MCSLT 2019-2GS A	C	07/20/2023	Paydown		39,107	39,107	39,104	39,104	0	2	0	2	0	39,107	0	0	0	842	07/20/2043
59982V-AA-7	MCSLT 2019-2GS A	C	08/20/2023	Paydown		38,847	38,847	38,844	38,845	0	2	0	2	0	38,847	0	0	0	956	07/20/2043
59982V-AA-7	MCSLT 2019-2GS A	C	09/20/2023	Paydown		45,965	45,965	45,961	45,962	0	3	0	3	0	45,965	0	0	0	1,272	07/20/2043
59982V-AA-7	MCSLT 2019-2GS A	C	10/20/2023	Paydown		36,962	36,962	36,960	36,960	0	2	0	2	0	36,962	0	0	0	1,137	07/20/2043
59982V-AA-7	MCSLT 2019-2GS A	C	11/20/2023	Paydown		41,244	41,244	41,241	41,242	0	2	0	2	0	41,244	0	0	0	1,395	07/20/2043
59982V-AA-7	MCSLT 2019-2GS A	C	12/20/2023	Paydown		43,429	43,429	43,426	43,426	0	3	0	3	0	43,429	0	0	0	1,602	07/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	01/20/2023	Paydown		31,765	31,765	32,928	32,900	0	(1,135)	0	(1,135)	0	31,765	0	0	0	115	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	01/20/2023	Paydown		40,841	40,841	40,825	40,826	0	15	0	15	0	40,841	0	0	0	148	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	01/20/2023	Paydown		22,689	22,689	22,681	22,681	0	8	0	8	0	22,689	0	0	0	82	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	02/20/2023	Paydown		28,356	28,356	29,394	29,369	0	(1,013)	0	(1,013)	0	28,356	0	0	0	205	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	02/20/2023	Paydown		36,458	36,458	36,444	36,444	0	13	0	13	0	36,458	0	0	0	264	03/20/2043

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
59982W-AA-5	MCSLT 2019-1A A	C	02/20/2023	Paydown		20,254	20,254	20,246	20,247	0	7	0	7	0	20,254	0	0	0	147	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	03/20/2023	Paydown		27,435	27,435	28,439	28,415	0	(980)	0	(980)	0	27,435	0	0	0	298	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	03/20/2023	Paydown		35,273	35,273	35,259	35,260	0	13	0	13	0	35,273	0	0	0	383	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	03/20/2023	Paydown		19,596	19,596	19,589	19,589	0	7	0	7	0	19,596	0	0	0	213	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	04/20/2023	Paydown		38,545	38,545	39,956	39,922	0	(1,377)	0	(1,377)	0	38,545	0	0	0	558	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	04/20/2023	Paydown		49,558	49,558	49,539	49,540	0	18	0	18	0	49,558	0	0	0	717	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	04/20/2023	Paydown		27,532	27,532	27,521	27,522	0	10	0	10	0	27,532	0	0	0	398	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	05/20/2023	Paydown		28,768	28,768	29,821	29,796	0	(1,028)	0	(1,028)	0	28,768	0	0	0	520	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	05/20/2023	Paydown		36,988	36,988	36,974	36,974	0	13	0	13	0	36,988	0	0	0	669	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	05/20/2023	Paydown		20,549	20,549	20,541	20,541	0	7	0	7	0	20,549	0	0	0	372	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	06/20/2023	Paydown		25,785	25,785	26,729	26,707	0	(921)	0	(921)	0	25,785	0	0	0	560	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	06/20/2023	Paydown		33,153	33,153	33,140	33,141	0	12	0	12	0	33,153	0	0	0	719	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	06/20/2023	Paydown		18,418	18,418	18,411	18,411	0	7	0	7	0	18,418	0	0	0	400	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	07/20/2023	Paydown		26,179	26,179	27,137	27,114	0	(935)	0	(935)	0	26,179	0	0	0	663	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	07/20/2023	Paydown		33,658	33,658	33,645	33,646	0	12	0	12	0	33,658	0	0	0	852	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	07/20/2023	Paydown		18,699	18,699	18,692	18,692	0	7	0	7	0	18,699	0	0	0	473	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	08/20/2023	Paydown		26,427	26,427	27,394	27,371	0	(944)	0	(944)	0	26,427	0	0	0	765	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	08/20/2023	Paydown		33,977	33,977	33,964	33,965	0	12	0	12	0	33,977	0	0	0	983	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	08/20/2023	Paydown		18,876	18,876	18,869	18,869	0	7	0	7	0	18,876	0	0	0	546	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	09/20/2023	Paydown		19,011	19,011	19,707	19,690	0	(679)	0	(679)	0	19,011	0	0	0	619	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	09/20/2023	Paydown		24,443	24,443	24,433	24,434	0	9	0	9	0	24,443	0	0	0	796	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	09/20/2023	Paydown		13,579	13,579	13,574	13,574	0	5	0	5	0	13,579	0	0	0	442	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	10/20/2023	Paydown		33,166	33,166	34,380	34,351	0	(1,185)	0	(1,185)	0	33,166	0	0	0	1,200	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	10/20/2023	Paydown		42,643	42,643	42,626	42,627	0	16	0	16	0	42,643	0	0	0	1,542	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	10/20/2023	Paydown		23,690	23,690	23,681	23,682	0	9	0	9	0	23,690	0	0	0	857	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	11/20/2023	Paydown		29,271	29,271	30,343	30,317	0	(1,046)	0	(1,046)	0	29,271	0	0	0	1,164	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	11/20/2023	Paydown		37,635	37,635	37,620	37,621	0	14	0	14	0	37,635	0	0	0	1,497	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	11/20/2023	Paydown		20,908	20,908	20,900	20,901	0	8	0	8	0	20,908	0	0	0	832	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	12/20/2023	Paydown		23,970	23,970	24,847	24,826	0	(856)	0	(856)	0	23,970	0	0	0	1,040	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	12/20/2023	Paydown		30,818	30,818	30,806	30,807	0	11	0	11	0	30,818	0	0	0	1,338	03/20/2043
59982W-AA-5	MCSLT 2019-1A A	C	12/20/2023	Paydown		17,121	17,121	17,115	17,115	0	6	0	6	0	17,121	0	0	0	743	03/20/2043
607120-EZ-1	AIRBUS GROUP	C	02/09/2023	Redemption		75,670	75,670	75,670	75,670	0	0	0	0	0	75,670	0	0	0	721	11/09/2032
607120-EZ-1	AIRBUS GROUP	C	02/09/2023	Redemption		151,340	151,340	151,340	151,340	0	0	0	0	0	151,340	0	0	0	1,442	11/09/2032
607120-EZ-1	AIRBUS GROUP	C	02/09/2023	Redemption		151,340	151,340	151,340	151,340	0	0	0	0	0	151,340	0	0	0	1,442	11/09/2032
607120-EZ-1	AIRBUS GROUP	C	05/09/2023	Redemption		76,391	76,391	76,391	76,391	0	0	0	0	0	76,391	0	0	0	1,455	11/09/2032
607120-EZ-1	AIRBUS GROUP	C	05/09/2023	Redemption		152,781	152,781	152,781	152,781	0	0	0	0	0	152,781	0	0	0	2,910	11/09/2032
607120-EZ-1	AIRBUS GROUP	C	05/09/2023	Redemption		152,781	152,781	152,781	152,781	0	0	0	0	0	152,781	0	0	0	2,910	11/09/2032
607120-EZ-1	AIRBUS GROUP	C	08/09/2023	Redemption		77,158	77,158	77,158	77,158	0	0	0	0	0	77,158	0	0	0	2,205	11/09/2032
607120-EZ-1	AIRBUS GROUP	C	08/09/2023	Redemption		154,237	154,237	154,237	154,237	0	0	0	0	0	154,237	0	0	0	4,407	11/09/2032
607120-EZ-1	AIRBUS GROUP	C	08/09/2023	Redemption		154,237	154,237	154,237	154,237	0	0	0	0	0	154,237	0	0	0	4,407	11/09/2032
607120-EZ-1	AIRBUS GROUP	C	11/09/2023	Redemption		77,812	77,812	77,812	77,812	0	0	0	0	0	77,812	0	0	0	2,965	11/09/2032
607120-EZ-1	AIRBUS GROUP	C	11/09/2023	Redemption		155,706	155,706	155,706	155,706	0	0	0	0	0	155,706	0	0	0	5,932	11/09/2032
607120-EZ-1	AIRBUS GROUP	C	11/09/2023	Redemption		155,706	155,706	155,706	155,706	0	0	0	0	0	155,706	0	0	0	5,932	11/09/2032
607120-FL-1	AIRBUS GROUP	C	02/09/2023	Redemption		325,283	325,283	325,283	325,283	0	0	0	0	0	325,283	0	0	0	2,586	05/09/2039
607120-FL-1	AIRBUS GROUP	C	05/09/2023	Redemption		327,869	327,869	327,869	327,869	0	0	0	0	0	327,869	0	0	0	5,213	05/09/2039
607120-FL-1	AIRBUS GROUP	C	08/09/2023	Redemption		330,476	330,476	330,476	330,476	0	0	0	0	0	330,476	0	0	0	7,882	05/09/2039
607120-FL-1	AIRBUS GROUP	C	11/09/2023	Redemption		333,103	333,103	333,103	333,103	0	0	0	0	0	333,103	0	0	0	10,593	05/09/2039
607120-FN-7	AIRBUS GROUP	C	02/09/2023	Redemption		139,407	139,407	139,407	139,407	0	0	0	0	0	139,407	0	0	0	1,108	05/09/2039
607120-FN-7	AIRBUS GROUP	C	05/09/2023	Redemption		140,515	140,515	140,515	140,515	0	0	0	0	0	140,515	0	0	0	2,234	05/09/2039
607120-FN-7	AIRBUS GROUP	C	08/09/2023	Redemption		141,632	141,632	141,632	141,632	0	0	0	0	0	141,632	0	0	0	3,378	05/09/2039
607120-FN-7	AIRBUS GROUP	C	11/09/2023	Redemption		142,758	142,758	142,758	142,758	0	0	0	0	0	142,758	0	0	0	4,540	05/09/2039
617922-AE-9	MSEV 2022-17A B1 2022-17A B1	C	12/01/2023	BARCLAYS CAPITAL		10,015,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	15,000	15,000	996,637	07/20/2035
62877C-AA-1	NORDIC AVIATION CAPITAL	C	01/24/2023	Call 100.0000		55,534	55,534	48,870	49,707	0	89	0	89	0	49,796	0	5,738	5,738	148	06/30/2026
62877C-AA-1	NORDIC AVIATION CAPITAL	C	01/24/2023	Call 100.0000		57,001	57,001	50,161	51,020	0	92	0	92	0	51,112	0	5,889	5,889	152	06/30/2026
62877C-AA-1	NORDIC AVIATION CAPITAL	C	03/10/2023	Call 100.0000		56,616	56,616	49,822	50,675	0	278	0	278	0	50,953	0	5,663	5,663	426	06/30/2026
62877C-AA-1	NORDIC AVIATION CAPITAL	C	03/10/2023	Call 100.0000		58,112	58,112	51,139	52,014	0	285	0	285	0	52,299	0	5,813	5,813	438	06/30/2026
62877C-AA-1	NORDIC AVIATION CAPITAL	C	05/04/2023	Call 100.0000		124,557	124,557	109,610	111,487	0	1,107	0	1,107	0	112,595	0	11,962	11,962	1,651	06/30/2026
62877C-AA-1	NORDIC AVIATION CAPITAL	C	05/04/2023	Call 100.0000		127,846	127,846	112,504	114,431	0	1,137	0	1,137	0	115,568	0	12,278	12,278	1,693	06/30/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
62877C-AA-1	NORDIC AVIATION CAPITAL	C	06/15/2023	Call 100.0000		140,710	140,710	123,825	125,945	0	1,690	0	1,690	0	127,635	0	13,075	13,075	2,475	06/30/2026
62877C-AA-1	NORDIC AVIATION CAPITAL	C	06/15/2023	Call 100.0000		144,425	144,425	127,094	129,270	0	1,735	0	1,735	0	131,005	0	13,420	13,420	2,542	06/30/2026
62877C-AA-1	NORDIC AVIATION CAPITAL	C	07/28/2023	Call 100.0000		33,387	33,387	29,381	29,884	0	508	0	508	0	30,392	0	2,995	2,995	899	06/30/2026
62877C-AA-1	NORDIC AVIATION CAPITAL	C	07/28/2023	Call 100.0000		34,269	34,269	30,157	30,673	0	521	0	521	0	31,195	0	3,074	3,074	922	06/30/2026
62877C-AA-1	NORDIC AVIATION CAPITAL	C	09/06/2023	Call 100.0000		5,324	5,324	4,685	4,765	0	96	0	96	0	4,861	0	463	463	174	06/30/2026
62877C-AA-1	NORDIC AVIATION CAPITAL	C	09/06/2023	Call 100.0000		5,465	5,465	4,809	4,892	0	99	0	99	0	4,990	0	475	475	169	06/30/2026
62877C-AA-1	NORDIC AVIATION CAPITAL	C	09/18/2023	Call 100.0000		92,730	92,730	81,602	83,000	0	1,758	0	1,758	0	84,758	0	7,972	7,972	3,177	06/30/2026
62877C-AA-1	NORDIC AVIATION CAPITAL	C	09/18/2023	Call 100.0000		95,179	95,179	83,758	85,192	0	1,805	0	1,805	0	86,996	0	8,183	8,183	3,261	06/30/2026
62877C-AA-1	NORDIC AVIATION CAPITAL	C	10/17/2023	Call 100.0000		45,229	45,229	39,802	40,483	0	958	0	958	0	41,441	0	3,788	3,788	1,722	06/30/2026
62877C-AA-1	NORDIC AVIATION CAPITAL	C	10/17/2023	Call 100.0000		46,423	46,423	40,852	41,552	0	983	0	983	0	42,535	0	3,888	3,888	1,768	06/30/2026
62877C-AA-1	NORDIC AVIATION CAPITAL	C	11/20/2023	Call 100.0000		103,262	103,262	90,871	92,427	0	2,454	0	2,454	0	94,880	0	8,382	8,382	4,001	06/30/2026
62877C-AA-1	NORDIC AVIATION CAPITAL	C	11/20/2023	Call 100.0000		105,988	105,988	93,269	94,867	0	2,519	0	2,519	0	97,385	0	8,603	8,603	4,106	06/30/2026
62954H-AX-6	NXP BV	C	09/08/2023	GOLDMAN SACHS		7,940,722	8,627,000	8,609,832	8,615,691	0	1,706	0	1,706	0	8,617,397	0	(676,675)	(676,675)	234,762	05/01/2027
62983P-AA-3	NAKILAT	C	01/03/2023	Redemption		32	32	32	32	0	0	0	0	0	32	0	0	0	0	12/31/2033
62983P-AA-3	NAKILAT	C	06/30/2023	Redemption		291,200	291,200	291,200	291,200	0	0	0	0	0	291,200	0	0	0	8,834	12/31/2033
62983P-AA-3	NAKILAT	C	12/31/2023	Redemption		300,028	300,028	300,028	300,028	0	0	0	0	0	300,028	0	0	0	18,203	12/31/2033
63861V-AC-1	NATIONWIDE BLDG SOCIETY	C	08/01/2023	Call 100.0000		9,521,000	9,521,000	9,521,000	9,521,000	0	0	0	0	0	9,521,000	0	0	0	415,401	08/01/2024
63906Y-AD-0	NATWEST MARKETS PLC	C	07/05/2023	BANK OF AMERICA		445,029	509,000	508,878	508,904	0	12	0	12	0	508,916	0	(63,887)	(63,887)	6,289	09/29/2026
63906Y-AD-0	NATWEST MARKETS PLC	C	08/23/2023	JANE STREET ES		1,389,667	1,581,000	1,580,621	1,580,700	0	53	0	53	0	1,580,754	0	(191,086)	(191,086)	22,907	09/29/2026
64133R-AN-6	NEUB 2020-38A 2020-38A CR	C	12/01/2023	BARCLAYS CAPITAL		8,330,000	8,500,000	8,500,000	8,500,000	0	0	0	0	0	8,500,000	0	(170,000)	(170,000)	684,258	10/20/2035
647550-AC-6	LPSLT CLO-3A B1	C	11/27/2023	CITICORP		9,750,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(250,000)	(250,000)	758,464	10/20/2034
647550-AG-7	LPSLT CLO-3A C	C	11/27/2023	CITICORP		7,275,000	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	(225,000)	(225,000)	602,598	10/20/2034
65120F-AB-0	NEWCREST FINANCE	C	12/26/2023	Tax Free Exchange		5,356,200	5,134,000	6,988,375	6,842,204	0	(65,639)	0	(65,639)	0	6,776,565	0	(1,420,365)	(1,420,365)	328,826	11/15/2041
65120F-AD-6	NEWCREST FINANCE	C	12/26/2023	Tax Free Exchange		13,541,639	15,000,000	14,951,700	14,962,545	0	4,503	0	4,503	0	14,967,047	0	(1,425,409)	(1,425,409)	545,729	05/13/2030
65120F-AD-6	NEWCREST FINANCE	C	12/26/2023	Tax Free Exchange		4,513,880	5,000,000	4,983,900	4,987,515	0	1,501	0	1,501	0	4,989,016	0	(475,136)	(475,136)	181,910	05/13/2030
65120F-AD-6	NEWCREST FINANCE	C	12/26/2023	Tax Free Exchange		6,510,820	7,212,000	7,893,233	7,741,587	0	(69,077)	0	(69,077)	0	7,672,510	0	(1,161,691)	(1,161,691)	262,387	05/13/2030
65120F-AE-4	NEWCREST FINANCE	C	12/26/2023	Tax Free Exchange		11,640,849	13,566,000	15,859,407	15,799,221	0	(52,467)	0	(52,467)	0	15,746,754	0	(4,105,905)	(4,105,905)	637,828	05/13/2050
67107F-BJ-5	OZLM LLC OZLM_14-8A 14-8A	C	02/22/2023	ATHENE ANNUITY & LIFE		943,407	1,000,000	955,234	974,693	0	(4,193)	0	(4,193)	0	970,500	0	(27,093)	(27,093)	26,454	10/17/2029
67109Y-AU-8	OAKC 2015-12A DR	C	01/23/2023	ATHENE ANNUITY & LIFE		1,399,978	1,450,000	1,442,750	1,450,000	0	0	0	0	0	1,450,000	0	(50,022)	(50,022)	26,480	07/23/2030
67592F-AS-8	OCTAGON INVESTMENT	C	07/26/2023	RILA		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	75,617	10/15/2033
69355D-AA-5	PPMC 2018-1A	C	10/16/2023	Paydown		916,767	916,767	915,667	916,767	0	0	0	0	0	916,767	0	0	0	56,298	07/15/2031
69688M-AG-0	PALMER SQUARE CLO	C	01/09/2023	ATHENE ANNUITY & LIFE		954,987	1,000,000	955,852	974,854	0	93	0	93	0	974,948	0	(19,961)	(19,961)	13,951	07/16/2031
69689C-BA-3	PLMRS 2015-2A BR2	C	02/06/2023	ATHENE ANNUITY & LIFE		1,737,185	1,800,000	1,790,692	1,799,711	0	(9,019)	0	(9,019)	0	1,790,692	0	(53,507)	(53,507)	34,230	07/20/2030
69689C-BC-9	PLMRS 2015-2A BR2	C	01/23/2023	ATHENE ANNUITY & LIFE		965,203	1,000,000	1,001,616	1,001,616	0	(1,616)	0	(1,616)	0	1,000,000	0	(34,797)	(34,797)	18,500	07/20/2030
69828P-AA-7	PANAMA METRO LINE	C	11/30/2023	Maturity		3,984,943	3,984,943	3,634,601	3,861,178	0	123,765	0	123,765	0	3,984,943	0	0	0	0	11/30/2023
70014L-AC-4	PARK AEROSPACE HOLDINGS	C	03/15/2023	Maturity		1,673,000	1,673,000	1,601,898	1,669,425	0	3,575	0	3,575	0	1,673,000	0	0	0	37,643	03/15/2023
70014L-AC-4	PARK AEROSPACE HOLDINGS	C	03/15/2023	Maturity		4,000,000	4,000,000	3,835,576	3,991,727	0	8,273	0	8,273	0	4,000,000	0	0	0	90,000	03/15/2023
70014L-AC-4	PARK AEROSPACE HOLDINGS	C	03/15/2023	Maturity		1,048,000	1,048,000	1,003,460	1,045,762	0	2,238	0	2,238	0	1,048,000	0	0	0	23,580	03/15/2023
70014L-AC-4	PARK AEROSPACE HOLDINGS	C	03/15/2023	Maturity		1,538,000	1,538,000	1,476,480	1,534,901	0	3,099	0	3,099	0	1,538,000	0	0	0	34,605	03/15/2023
70017T-AA-8	PAIA 2022-2A A1 2022-2A A1	C	12/05/2023	Paydown		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	1,119,850	01/20/2035
71647N-BD-0	PETROBRAS GLOBAL	C	12/12/2023	ATHENE ANNUITY & LIFE		946,500	1,000,000	1,166,785	1,160,749	0	(2,612)	0	(2,612)	0	1,158,137	0	(211,637)	(211,637)	84,908	03/19/2049
72133P-AG-8	PIKES PEAK CLO	C	03/06/2023	ATHENE ANNUITY & LIFE		2,381,598	2,500,000	2,476,344	2,489,174	0	(14,519)	0	(14,519)	0	2,474,655	0	(93,057)	(93,057)	73,050	04/20/2033
74042F-AA-9	PREFERRED TERM	C	03/22/2023	Paydown		129,211	129,211	114,235	114,441	0	14,770	0	14,770	0	129,211	0	0	0	1,634	06/22/2037
74042F-AA-9	PREFERRED TERM	C	06/22/2023	Paydown		6,946	6,946	6,141	6,152	0	794	0	794	0	6,946	0	0	0	179	06/22/2037
74042F-AA-9	PREFERRED TERM	C	09/22/2023	Paydown		33,738	33,738	29,828	29,881	0	3,856	0	3,856	0	33,738	0	0	0	1,375	06/22/2037
74042F-AA-9	PREFERRED TERM	C	12/22/2023	Paydown		58,243	58,243	51,493	51,586	0	6,658	0	6,658	0	58,243	0	0	0	3,251	06/22/2037
74042H-AB-3	PRETSL XIX	C	02/22/2023	ATHENE ANNUITY & LIFE		1,825,602	2,196,213	1,814,621	1,879,175	0	3,300	0	3,300	0	1,882,475	0	(56,873)	(56,873)	19,602	12/22/2035
74042J-AB-9	PRETSL PRETSL 21-A2	C	03/22/2023	Paydown		9,254	9,254	7,113	7,540	0	1,714	0	1,714	0	9,254	0	0	0	120	03/22/2038
74042J-AB-9	PRETSL PRETSL 21-A2	C	06/22/2023	Paydown		18,694	18,694	14,369	15,232	0	3,462	0	3,462	0	18,694	0	0	0	493	03/22/2038
74042J-AB-9	PRETSL PRETSL 21-A2	C	09/22/2023	Paydown		18,708	18,708	14,380	15,243	0	3,465	0	3,465	0	18,708	0	0	0	778	03/22/2038
74042J-AB-9	PRETSL PRETSL 21-A2	C	12/22/2023	Paydown		17,245	17,245	13,255	14,051	0	3,194	0	3,194	0	17,245	0	0	0	982	03/22/2038
74042M-AG-1	PRETSL XXII	C	03/22/2023	Paydown		20,293	20,293	15,879	16,601	0	3,693	0	3,693	0	20,293	0	0	0	274	09/22/2036
74042M-AG-1	PRETSL XXII	C	06/22/2023	Paydown		17,812	17,812	13,938	14,571	0	3,241	0	3,241	0	17,812	0	0	0	491	09/22/2036
74042M-AG-1	PRETSL XXII	C	09/22/2023	Paydown		17,576	17,576	13,754	14,378	0	3,198	0	3,198	0	17,576	0	0	0	762	09/22/2036
74042M-AG-1	PRETSL XXII	C	12/22/2023	Paydown		16,588	16,588	12,980	13,570	0	3,019	0	3,019	0	16,588	0	0	0	983	09/22/2036
74972F-AJ-4	RRAM	C	01/09/2023	ATHENE ANNUITY & LIFE		2,110,761	2,200,000	2,128,600	2,166,260	0	121	0	121	0	2,166,381	0	(55,620)	(55,620)	30,950	04/15/2030
74979V-AJ-2	RRAM	C	01/09/2023	ATHENE ANNUITY & LIFE		10,165,267	10,625,000	10,054,013	10,275,196	0	1,100	0	1,100	0	10,276,296	0	(111,029)	(111,029)	177,983	10/15/2031
74988L-AJ-3	RRAM	C	01/09/2023	ATHENE ANNUITY & LIFE		6,022,794	6,375,000	6,038,906	6,193,375	0	724	0	724	0	6,194,099	0	(171,305)	(171,305)	87,452	01/15/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
75405U-AD-8	RAS LAFFAN	C	03/31/2023	Redemption		177,000	177,000	177,000	177,000	0	0	0	0	0	177,000	0	0	0	5,604	09/30/2027
75405U-AD-8	RAS LAFFAN	C	09/30/2023	Redemption		177,000	177,000	177,000	177,000	0	0	0	0	0	177,000	0	0	0	11,208	09/30/2027
75405U-AD-8	RAS LAFFAN	C	12/12/2023	JP MORGAN		845,240	834,632	834,632	834,632	0	0	0	0	0	834,632	0	10,608	10,608	63,712	09/30/2027
75973L-AA-6	RENEW 2017-1A A	C	01/20/2023	Redemption		16,715	16,715	16,711	16,710	0	5	0	5	0	16,715	0	0	0	0	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	01/20/2023	Redemption		5,015	5,015	5,013	5,013	0	2	0	2	0	5,015	0	0	0	0	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	01/20/2023	Redemption		12,536	12,536	12,533	12,533	0	4	0	4	0	12,536	0	0	0	(39)	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	02/20/2023	Redemption		6,934	6,934	6,932	6,932	0	2	0	2	0	6,934	0	0	0	0	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	02/20/2023	Redemption		2,080	2,080	2,080	2,080	0	1	0	1	0	2,080	0	0	0	0	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	02/20/2023	Redemption		5,201	5,201	5,199	5,199	0	2	0	2	0	5,201	0	0	0	(16)	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	03/20/2023	Redemption		10,991	10,991	10,988	10,988	0	3	0	3	0	10,991	0	0	0	204	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	03/20/2023	Redemption		3,297	3,297	3,296	3,296	0	1	0	1	0	3,297	0	0	0	61	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	03/20/2023	Redemption		8,243	8,243	8,241	8,241	0	3	0	3	0	8,243	0	0	0	128	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	04/20/2023	Redemption		21,196	21,196	21,191	21,190	0	6	0	6	0	21,196	0	0	0	394	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	04/20/2023	Redemption		6,359	6,359	6,357	6,357	0	2	0	2	0	6,359	0	0	0	118	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	04/20/2023	Redemption		15,897	15,897	15,893	15,892	0	5	0	5	0	15,897	0	0	0	247	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	05/20/2023	Redemption		17,297	17,297	17,292	17,292	0	5	0	5	0	17,297	0	0	0	321	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	05/20/2023	Redemption		5,189	5,189	5,188	5,187	0	2	0	2	0	5,189	0	0	0	96	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	05/20/2023	Redemption		12,973	12,973	12,969	12,969	0	4	0	4	0	12,973	0	0	0	202	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	06/20/2023	Redemption		33,556	33,556	33,547	33,545	0	10	0	10	0	33,556	0	0	0	623	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	06/20/2023	Redemption		10,067	10,067	10,064	10,064	0	3	0	3	0	10,067	0	0	0	187	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	06/20/2023	Redemption		25,167	25,167	25,160	25,159	0	8	0	8	0	25,167	0	0	0	391	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	07/20/2023	Redemption		13,514	13,514	13,510	13,510	0	4	0	4	0	13,514	0	0	0	251	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	07/20/2023	Redemption		4,054	4,054	4,053	4,053	0	1	0	1	0	4,054	0	0	0	75	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	07/20/2023	Redemption		10,135	10,135	10,133	10,132	0	3	0	3	0	10,135	0	0	0	158	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	08/20/2023	Redemption		9,952	9,952	9,949	9,949	0	3	0	3	0	9,952	0	0	0	185	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	08/20/2023	Redemption		2,986	2,986	2,985	2,985	0	1	0	1	0	2,986	0	0	0	55	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	08/20/2023	Redemption		7,464	7,464	7,462	7,462	0	2	0	2	0	7,464	0	0	0	116	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	09/20/2023	Redemption		117,501	117,501	117,470	117,465	0	36	0	36	0	117,501	0	0	0	4,373	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	09/20/2023	Redemption		35,250	35,250	35,241	35,240	0	11	0	11	0	35,250	0	0	0	1,312	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	09/20/2023	Redemption		88,126	88,126	88,103	88,099	0	27	0	27	0	88,126	0	0	0	3,018	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	10/20/2023	Redemption		14,872	14,872	14,868	14,867	0	5	0	5	0	14,872	0	0	0	553	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	10/20/2023	Redemption		4,461	4,461	4,460	4,460	0	1	0	1	0	4,461	0	0	0	166	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	10/20/2023	Redemption		11,154	11,154	11,151	11,150	0	3	0	3	0	11,154	0	0	0	382	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	11/20/2023	Redemption		15,184	15,184	15,180	15,179	0	5	0	5	0	15,184	0	0	0	565	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	11/20/2023	Redemption		4,555	4,555	4,554	4,554	0	1	0	1	0	4,555	0	0	0	170	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	11/20/2023	Redemption		11,388	11,388	11,385	11,384	0	3	0	3	0	11,388	0	0	0	390	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	12/20/2023	Redemption		14,493	14,493	14,489	14,488	0	4	0	4	0	14,493	0	0	0	539	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	12/20/2023	Redemption		4,348	4,348	4,347	4,346	0	1	0	1	0	4,348	0	0	0	162	09/20/2052
75973L-AA-6	RENEW 2017-1A A	C	12/20/2023	Redemption		4,102	4,102	4,101	4,101	0	1	0	1	0	4,102	0	0	0	6,909	09/20/2052
77342K-AE-0	ROCKT 18-2	C	02/06/2023	ATHENE ANNUITY & LIFE		742,763	770,000	751,674	761,822	0	(3,951)	0	(3,951)	0	757,872	0	(15,109)	(15,109)	15,226	10/20/2031
780097-BJ-9	ROYAL BANK OF SCOTLAND	C	06/26/2023	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	112,975	06/25/2024
780097-BP-5	ROYAL BANK OF SCOTLAND	C	09/08/2023	GOLDMAN SACHS		10,934,184	12,179,000	12,179,000	12,179,000	0	0	0	0	0	12,179,000	0	(1,244,816)	(1,244,816)	301,488	05/22/2028
78081B-AK-9	ROYALTY PHARMA	C	08/10/2023	JP MORGAN		799,210	1,000,000	758,160	763,052	0	15,360	0	15,360	0	778,412	0	20,798	20,798	20,900	09/02/2030
78413H-AA-7	SES SA	C	04/04/2023	Maturity		3,511,000	3,511,000	3,475,051	3,509,232	0	1,768	0	1,768	0	3,511,000	0	0	0	63,198	04/04/2023
78413H-AA-7	SES SA	C	04/04/2023	Maturity		4,218,000	4,218,000	4,197,669	4,217,031	0	969	0	969	0	4,218,000	0	0	0	75,924	04/04/2023
78413H-AA-7	SES SA	C	04/04/2023	Maturity		16,825,000	16,825,000	16,735,828	16,820,612	0	4,388	0	4,388	0	16,825,000	0	0	0	302,850	04/04/2023
78413H-AA-7	SES SA	C	04/04/2023	Maturity		2,300,000	2,300,000	2,225,480	2,295,075	0	4,925	0	4,925	0	2,300,000	0	0	0	41,400	04/04/2023
784309-AA-4	SJETS 2017-1 A	C	01/16/2023	Paydown		601,862	601,862	597,348	598,270	0	3,592	0	3,592	0	601,862	0	0	0	1,990	08/15/2042
78485K-AJ-4	STWD 2022-FL3 C	C	04/24/2023	ATHENE ANNUITY & LIFE		4,500,000	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	0	0	103,756	11/15/2038
80306A-AA-8	SAPA 2018-1A A	C	01/15/2023	Paydown		17,154	17,154	17,122	17,134	0	20	0	20	0	17,154	0	0	0	61	03/15/2040
80306A-AA-8	SAPA 2018-1A A	C	02/15/2023	Paydown		6,630	6,630	6,617	6,622	0	8	0	8	0	6,630	0	0	0	47	03/15/2040
80306A-AA-8	SAPA 2018-1A A	C	03/15/2023	Paydown		51,029	51,029	50,933	50,968	0	61	0	61	0	51,029	0	0	0	542	03/15/2040
80306A-AA-8	SAPA 2018-1A A	C	04/15/2023	Paydown		5,938	5,938	5,927	5,931	0	7	0	7	0	5,938	0	0	0	84	03/15/2040
80306A-AA-8	SAPA 2018-1A A	C	05/15/2023	Paydown		5,472	5,472	5,461	5,465	0	7	0	7	0	5,472	0	0	0	97	03/15/2040
80306A-AA-8	SAPA 2018-1A A	C	06/15/2023	Paydown		13,346	13,346	13,321	13,330	0	16	0	16	0	13,346	0	0	0	284	03/15/2040
80306A-AA-8	SAPA 2018-1A A	C	07/15/2023	Paydown		20,200	20,200	20,161	20,175	0	24	0	24	0	20,200	0	0	0	501	03/15/2040
80306A-AA-8	SAPA 2018-1A A	C	08/15/2023	Paydown		187,276	187,276	186,922	187,052	0	224	0	224	0	187,276	0	0	0	5,306	03/15/2040
80306A-AA-8	SAPA 2018-1A A	C	09/15/2023	Paydown		4,926	4,926	4,917	4,921	0	6	0	6	0	4,926	0	0	0	157	03/15/2040

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
80306A-AA-8	SAPA 2018-1A A	C	10/15/2023	Paydown		32,681	32,681	32,620	32,642	0	39	0	39	0	32,681	0	0	0	1,158	03/15/2040
80306A-AA-8	SAPA 2018-1A A	C	11/15/2023	Paydown		8,227	8,227	8,211	8,217	0	10	0	10	0	8,227	0	0	0	321	03/15/2040
80306A-AA-8	SAPA 2018-1A A	C	12/15/2023	Paydown		8,345	8,345	8,329	8,335	0	10	0	10	0	8,345	0	0	0	355	03/15/2040
806854-AH-8	SCHLUMBERGER INVESTMENT	C	12/01/2023	Maturity		3,000,000	3,000,000	2,989,800	2,998,832	0	1,168	0	1,168	0	3,000,000	0	0	0	109,500	12/01/2023
81180W-BG-5	SEAGATE HDD CAYMAN	C	12/14/2023	Tax Free Exchange		435,669	382,500	295,290	295,559	0	4,292	0	4,292	0	299,851	0	135,818	135,818	38,247	12/01/2032
81180W-BG-5	SEAGATE HDD CAYMAN	C	12/14/2023	Tax Free Exchange		1,428,123	1,253,835	969,214	970,093	0	14,024	0	14,024	0	984,117	0	444,006	444,006	125,375	12/01/2032
82620K-AU-7	SIEMENS FINANCIERINGS	C	12/18/2023	JANE STREET ES		7,697,920	8,000,000	8,069,960	8,040,345	0	(8,945)	0	(8,945)	0	8,031,400	0	(333,480)	(333,480)	343,022	03/16/2027
83012D-AD-5	SIXST 2020-16A C	C	02/13/2023	ATHENE ANNUITY & LIFE		7,056,749	7,300,000	7,300,000	7,300,000	0	0	0	0	0	7,300,000	0	(243,251)	(243,251)	158,998	10/20/2032
83012D-AD-5	SIXST 2020-16A C	C	12/21/2023	Paydown		4,500,000	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	0	0	398,959	10/20/2032
83438J-AC-0	SLOSO 2007-1A A1LB	C	02/06/2023	ATHENE ANNUITY & LIFE		632,146	823,000	650,170	670,652	0	(1,497)	0	(1,497)	0	669,155	0	(37,009)	(37,009)	12,104	10/07/2037
83438L-AA-9	SOLRR 2021-1 A	C	01/16/2023	Paydown		50,013	50,013	50,012	50,012	0	1	0	1	0	50,013	0	0	0	110	10/15/2046
83438L-AA-9	SOLRR 2021-1 A	C	02/15/2023	Paydown		50,127	50,127	50,126	50,126	0	1	0	1	0	50,127	0	0	0	220	10/15/2046
83438L-AA-9	SOLRR 2021-1 A	C	03/15/2023	Paydown		50,241	50,241	50,240	50,240	0	1	0	1	0	50,241	0	0	0	331	10/15/2046
83438L-AA-9	SOLRR 2021-1 A	C	04/17/2023	Paydown		50,356	50,356	50,355	50,355	0	1	0	1	0	50,356	0	0	0	442	10/15/2046
83438L-AA-9	SOLRR 2021-1 A	C	05/15/2023	Paydown		50,470	50,470	50,469	50,469	0	1	0	1	0	50,470	0	0	0	554	10/15/2046
83438L-AA-9	SOLRR 2021-1 A	C	06/15/2023	Paydown		50,585	50,585	50,584	50,584	0	1	0	1	0	50,585	0	0	0	667	10/15/2046
83438L-AA-9	SOLRR 2021-1 A	C	07/17/2023	Paydown		50,701	50,701	50,700	50,700	0	1	0	1	0	50,701	0	0	0	780	10/15/2046
83438L-AA-9	SOLRR 2021-1 A	C	08/15/2023	Paydown		50,816	50,816	50,815	50,815	0	1	0	1	0	50,816	0	0	0	893	10/15/2046
83438L-AA-9	SOLRR 2021-1 A	C	09/15/2023	Paydown		50,932	50,932	50,931	50,931	0	1	0	1	0	50,932	0	0	0	1,007	10/15/2046
83438L-AA-9	SOLRR 2021-1 A	C	10/16/2023	Paydown		51,048	51,048	51,047	51,047	0	1	0	1	0	51,048	0	0	0	1,121	10/15/2046
83438L-AA-9	SOLRR 2021-1 A	C	11/15/2023	Paydown		51,164	51,164	51,163	51,163	0	1	0	1	0	51,164	0	0	0	1,236	10/15/2046
83438L-AA-9	SOLRR 2021-1 A	C	12/15/2023	Paydown		51,281	51,281	51,280	51,280	0	1	0	1	0	51,281	0	0	0	1,352	10/15/2046
83438L-AB-7	SOLRR 2021-1 B	C	01/16/2023	Paydown		31,120	31,120	31,120	31,120	0	0	0	0	0	31,120	0	0	0	89	10/15/2046
83438L-AB-7	SOLRR 2021-1 B	C	02/15/2023	Paydown		31,217	31,217	31,216	31,216	0	0	0	0	0	31,217	0	0	0	179	10/15/2046
83438L-AB-7	SOLRR 2021-1 B	C	03/15/2023	Paydown		31,313	31,313	31,313	31,313	0	0	0	0	0	31,313	0	0	0	269	10/15/2046
83438L-AB-7	SOLRR 2021-1 B	C	04/17/2023	Paydown		31,410	31,410	31,410	31,410	0	0	0	0	0	31,410	0	0	0	359	10/15/2046
83438L-AB-7	SOLRR 2021-1 B	C	05/15/2023	Paydown		31,508	31,508	31,507	31,507	0	0	0	0	0	31,508	0	0	0	451	10/15/2046
83438L-AB-7	SOLRR 2021-1 B	C	06/15/2023	Paydown		31,606	31,606	31,605	31,605	0	0	0	0	0	31,606	0	0	0	542	10/15/2046
83438L-AB-7	SOLRR 2021-1 B	C	07/17/2023	Paydown		31,704	31,704	31,703	31,703	0	0	0	0	0	31,704	0	0	0	635	10/15/2046
83438L-AB-7	SOLRR 2021-1 B	C	08/15/2023	Paydown		31,802	31,802	31,801	31,801	0	0	0	0	0	31,802	0	0	0	728	10/15/2046
83438L-AB-7	SOLRR 2021-1 B	C	09/15/2023	Paydown		31,900	31,900	31,900	31,900	0	0	0	0	0	31,900	0	0	0	821	10/15/2046
83438L-AB-7	SOLRR 2021-1 B	C	10/16/2023	Paydown		31,999	31,999	31,999	31,999	0	1	0	1	0	31,999	0	0	0	915	10/15/2046
83438L-AB-7	SOLRR 2021-1 B	C	11/15/2023	Paydown		32,099	32,099	32,098	32,098	0	1	0	1	0	32,099	0	0	0	1,010	10/15/2046
83438L-AB-7	SOLRR 2021-1 B	C	12/15/2023	Paydown		32,198	32,198	32,198	32,198	0	1	0	1	0	32,198	0	0	0	1,105	10/15/2046
853254-BJ-8	STANDARD CHARTERED	C	03/15/2023	Call 100.0000		18,000,000	18,000,000	18,000,000	18,000,000	0	0	0	0	0	18,000,000	0	0	0	349,650	03/15/2024
853254-BJ-8	STANDARD CHARTERED	C	03/15/2023	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	194,250	03/15/2024
85917P-AA-5	STERIS PLC	C	12/18/2023	JANE STREET ES		2,985,570	3,500,000	3,611,160	3,597,095	0	(10,932)	0	(10,932)	0	3,586,163	0	(600,593)	(600,593)	119,438	03/15/2031
86562M-BV-1	SUMITOMO MITSUI FINANCIAL	C	12/11/2023	GOLDMAN SACHS		3,859,920	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	(140,080)	(140,080)	132,532	01/15/2025
86564C-AC-4	SUMITOMO LIFE INSUR	C	03/22/2023	CREDIT SUISSE FIRST		330,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	(70,000)	(70,000)	5,963	04/15/2081
86564C-AC-4	SUMITOMO LIFE INSUR	C	05/10/2023	SOCIETE GENERALE		1,392,000	1,600,000	1,600,000	1,600,000	0	0	0	0	0	1,600,000	0	(208,000)	(208,000)	31,050	04/15/2081
87124V-AD-1	SYDNEY AIRPORT FINANCE	C	03/22/2023	Maturity		1,458,000	1,458,000	1,469,824	1,458,176	0	(176)	0	(176)	0	1,458,000	0	0	0	28,431	03/22/2023
87124V-AE-9	SYDNEY AIRPORT FINANCE	C	04/24/2023	ATHENE ANNUITY & LIFE		9,978,711	10,000,000	9,907,800	9,975,257	0	3,454	0	3,454	0	9,978,711	0	0	0	163,125	04/30/2025
87250R-AD-6	TICP 2020-15A C	C	02/13/2023	ATHENE ANNUITY & LIFE		967,322	1,000,000	992,686	998,103	0	(5,417)	0	(5,417)	0	992,686	0	(25,364)	(25,364)	24,197	04/20/2033
87656X-C*-0	TATE & LYLE INTERNATIONAL	C	09/25/2023	SEAPORT GROUP		20,103,750	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	(4,896,250)	(4,896,250)	856,833	08/06/2030
87938W-AT-0	TELEFONICA EMISIONES SAU	C	12/07/2023	Call 91.7320		4,936,099	5,381,000	5,381,000	5,381,000	0	0	0	0	0	5,381,000	0	0	0	99,514	03/08/2027
893829-AA-9	TRANSOCEAN PROTEUS	C	02/16/2023	Call 101.0420		128,930	127,600	118,349	122,405	0	388	0	388	0	122,794	0	4,806	4,806	2,991	12/01/2024
89382P-AA-3	TRANSOCEAN PONTUS LTD	C	02/01/2023	Redemption		15,180	15,180	14,079	14,497	0	683	0	683	0	15,180	0	0	0	465	08/01/2025
89382P-AA-3	TRANSOCEAN PONTUS LTD	C	02/16/2023	Call 103.0630		143,649	139,380	129,275	133,112	0	(248)	0	(248)	0	132,864	0	6,516	6,516	8,893	08/01/2025
89413C-AA-5	TRAPEZA 06-10A A1	C	01/06/2023	Paydown		8,630	8,630	7,829	7,945	0	685	0	685	0	8,630	0	0	0	90	07/06/2041
89413C-AA-5	TRAPEZA 06-10A A1	C	01/09/2023	ATHENE ANNUITY & LIFE		1,800,031	2,033,933	1,845,159	1,872,421	0	(8,117)	0	(8,117)	0	1,864,304	0	(64,273)	(64,273)	22,080	07/06/2041
89641U-AA-9	TRINITY ACQUISITION PLC	C	08/15/2023	Maturity		1,000,000	1,000,000	1,003,840	1,002,127	0	(2,127)	0	(2,127)	0	1,000,000	0	0	0	46,250	08/15/2023
89641U-AA-9	TRINITY ACQUISITION PLC	C	08/15/2023	Maturity		1,562,000	1,562,000	1,553,237	1,561,251	0	749	0	749	0	1,562,000	0	0	0	72,243	08/15/2023
89680Y-AC-9	TRITON CONTAINER	C	03/09/2023	MARKET AXESS		619,192	800,000	801,222	801,031	0	(41)	0	(41)	0	800,990	0	(181,798)	(181,798)	6,160	06/15/2031
89680Y-AC-9	TRITON CONTAINER	C	03/22/2023	CITICORP		316,448	400,000	399,624	399,673	0	(1)	0	(1)	0	399,673	0	(83,225)	(83,225)	3,465	06/15/2031
89680Y-AC-9	TRITON CONTAINER	C	04/05/2023	MARKET AXESS		641,352	800,000	799,248	799,346	0	4	0	4	0	799,350	0	(157,998)	(157,998)	8,050	06/15/2031
89708B-AC-7	TROPC 2006-5A A1LB	C	01/09/2023	ATHENE ANNUITY & LIFE		26,085,000	37,000,000	25,345,000	26,810,153	0	11,661	0	11,661	0	26,821,814	0	(736,814)	(736,814)	386,699	07/15/2036
902613-AB-4	UBS GROUP	C	03/01/2023	UBS WARBURG		730,964	745,000	745,000	745,000	0	0	0	0	0	745,000	0	(14,036)	(14,036)	4,443	07/30/2024
902613-AK-4	UBS GROUP	C	01/12/2023	BARCLAYS CAPITAL		401,435	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(98,565)	(98,565)	5,950	02/11/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
902613-AM-0	UBS GROUP	C	01/13/2023	UBS WARBURG		1,143,252	1,163,000	1,163,000	1,163,000	0	0	0	0	0	1,163,000	0	(19,748)	(19,748)	9,569	05/12/2026
902613-AP-3	UBS GROUP	C	03/03/2023	WELLS FARGO		2,149,034	2,240,000	2,240,000	2,240,000	0	0	0	0	0	2,240,000	0	(90,966)	(90,966)	33,996	05/12/2028
902674-XN-5	UBS AG LONDON	C	10/16/2023	Tax Free Exchange		4,071,565	5,000,000	7,026,074	6,919,062	0	(43,500)	0	(43,500)	0	6,875,562	0	(2,803,997)	(2,803,997)	181,250	06/26/2048
91911T-AE-3	VALE OVERSEAS LTD	C	12/27/2023	ATHENE ANNUITY & LIFE		3,642,096	3,091,000	4,463,449	4,266,535	0	(85,765)	0	(85,765)	0	4,180,770	0	(538,673)	(538,673)	368,344	01/17/2034
91911T-AK-9	VALE OVERSEAS LTD	C	12/27/2023	ATHENE ANNUITY & LIFE		6,240,138	5,744,000	7,925,836	7,735,298	0	(83,582)	0	(83,582)	0	7,651,716	0	(1,411,578)	(1,411,578)	446,456	11/10/2039
92212W-AD-2	VAR ENERGI ASA	C	02/23/2023	JEFFERIES & COMPANY		1,666,656	1,610,000	1,597,410	1,597,457	0	82	0	82	0	1,597,539	0	69,117	69,117	34,213	01/15/2028
92558N-AQ-5	VIBR 2019-11A BR	C	02/03/2023	ATHENE ANNUITY & LIFE		3,861,300	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	(138,700)	(138,700)	78,525	07/20/2032
92841#-AA-4	VISTAJET	C	01/15/2023	Redemption		1,288,889	1,288,889	1,288,889	1,288,889	0	0	0	0	0	1,288,889	0	0	0	29,000	07/15/2027
92841#-AA-4	VISTAJET	C	01/15/2023	Redemption		743,590	743,590	743,590	743,590	0	0	0	0	0	743,590	0	0	0	16,731	07/15/2027
92841#-AA-4	VISTAJET	C	01/15/2023	Redemption		743,590	743,590	743,590	743,590	0	0	0	0	0	743,590	0	0	0	16,731	07/15/2027
92841#-AA-4	VISTAJET	C	07/15/2023	Redemption		1,566,970	1,566,970	1,566,970	1,566,970	0	0	0	0	0	1,566,970	0	0	0	70,514	07/15/2027
92841#-AA-4	VISTAJET	C	07/15/2023	Redemption		904,021	904,021	904,021	904,021	0	0	0	0	0	904,021	0	0	0	40,681	07/15/2027
92841#-AA-4	VISTAJET	C	07/15/2023	Redemption		904,021	904,021	904,021	904,021	0	0	0	0	0	904,021	0	0	0	40,681	07/15/2027
92841E-AA-7	VISTAJET CLASS A 2021-1	C	02/15/2023	Redemption		250,298	250,298	250,298	250,298	0	0	0	0	0	250,298	0	0	0	4,850	02/15/2030
92841E-AA-7	VISTAJET CLASS A 2021-1	C	02/15/2023	Redemption		876,043	876,043	876,043	876,043	0	0	0	0	0	876,043	0	0	0	16,973	02/15/2030
92841E-AA-7	VISTAJET CLASS A 2021-1	C	08/15/2023	Redemption		250,298	250,298	250,298	250,298	0	0	0	0	0	250,298	0	0	0	9,699	02/15/2030
92841E-AA-7	VISTAJET CLASS A 2021-1	C	08/15/2023	Redemption		876,043	876,043	876,043	876,043	0	0	0	0	0	876,043	0	0	0	33,947	02/15/2030
92917R-AG-4	VOYA 2019-2A C	C	02/22/2023	ATHENE ANNUITY & LIFE		4,816,730	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(183,270)	(183,270)	117,913	07/20/2032
948760-AA-4	WEIR GROUP PLC (THE)	C	08/23/2023	MORGAN STANLEY		458,817	511,000	509,845	510,202	0	147	0	147	0	510,349	0	(51,532)	(51,532)	8,806	05/13/2026
948760-AA-4	WEIR GROUP PLC (THE)	C	08/23/2023	MARKET AXESS		448,870	500,000	498,870	499,219	0	144	0	144	0	499,363	0	(50,493)	(50,493)	8,617	05/13/2026
961214-EX-7	WESTPAC BANKING	C	11/10/2023	TD SECURITIES (USA)		882,204	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	(317,796)	(317,796)	35,837	11/18/2036
961214-EX-7	WESTPAC BANKING	C	11/17/2023	TD SECURITIES (USA)		602,416	800,000	800,000	800,000	0	0	0	0	0	800,000	0	(197,584)	(197,584)	24,361	11/18/2036
984851-AD-7	YARA INTERNATIONAL ASA	C	12/12/2023	DEUTSCHE BANK		9,538,200	10,000,000	9,938,887	9,971,307	0	7,672	0	7,672	0	9,978,979	0	(440,779)	(440,779)	388,444	06/06/2026
984851-AH-8	YARA INTERNATIONAL ASA	C	01/24/2023	AMHERST SECURITIES		559,471	508,000	508,000	508,000	0	0	0	0	0	508,000	0	51,471	51,471	7,496	11/14/2032
984851-AH-8	YARA INTERNATIONAL ASA	C	06/21/2023	JP MORGAN		758,338	699,000	699,000	699,000	0	0	0	0	0	699,000	0	59,338	59,338	31,373	11/14/2032
AZ7194-54-3	LIMA METRO	C	01/05/2023	Redemption		50,807	50,807	51,548	51,515	0	(707)	0	(707)	0	50,807	0	0	0	553	04/05/2036
AZ7194-54-3	LIMA METRO	C	04/05/2023	Redemption		51,360	51,360	52,108	52,075	0	(715)	0	(715)	0	51,360	0	0	0	1,117	04/05/2036
AZ7194-54-3	LIMA METRO	C	07/05/2023	Redemption		51,918	51,918	52,675	52,641	0	(723)	0	(723)	0	51,918	0	0	0	1,694	04/05/2036
AZ7194-54-3	LIMA METRO	C	10/05/2023	Redemption		52,483	52,483	53,248	53,214	0	(731)	0	(731)	0	52,483	0	0	0	2,283	04/05/2036
BAN119-JN-9	DFS FUNDING	C	01/07/2023	Redemption		1,190,467	1,190,467	1,175,586	1,179,211	0	11,257	0	11,257	0	1,190,467	0	0	0	(13,150)	12/15/2027
BAN119-JN-9	DFS FUNDING	C	03/21/2023	Redemption		1,250,000	1,250,000	1,234,375	1,238,180	0	11,820	0	11,820	0	1,250,000	0	0	0	242,075	12/15/2027
BAN119-JN-9	DFS FUNDING	C	05/24/2023	ATHENE ANNUITY & LIFE		22,559,533	22,559,533	22,277,539	22,346,218	0	5,708	0	5,708	0	22,351,926	0	207,607	207,607	950,254	12/15/2027
BBE06Y-3J-5	QC LNG COMMON FACILITIES	C	03/31/2023	Redemption		502,848	502,848	502,848	502,848	0	0	0	0	0	502,848	0	0	0	4,073	12/31/2034
BBE06Y-3J-5	QC LNG COMMON FACILITIES	C	06/30/2023	Redemption		521,247	521,247	521,247	521,247	0	0	0	0	0	521,247	0	0	0	8,444	12/31/2034
BBE06Y-3J-5	QC LNG COMMON FACILITIES	C	09/30/2023	Redemption		538,379	538,379	538,379	538,379	0	0	0	0	0	538,379	0	0	0	12,986	12/31/2034
BBE06Y-3J-5	QC LNG COMMON FACILITIES	C	12/31/2023	Redemption		536,199	536,199	536,199	536,199	0	0	0	0	0	536,199	0	0	0	17,375	12/31/2034
BG1378-35-8	GAZPROM PJSC VIA GAZ	C	03/21/2023	GOLDMAN SACHS		18,114,000	30,190,000	8,649,435	9,201,512	0	278,689	0	278,689	0	9,480,201	0	8,633,799	8,633,799	569,627	02/25/2030
BN6473-16-7	GAZPROM PJSC VIA GAZ	C	06/22/2023	Tax Free Exchange		1,408,463	2,130,000	612,375	661,419	0	(49,044)	0	(49,044)	0	612,375	0	796,088	796,088	56,726	01/27/2029
BR6668-78-3	PERSHING SQUARE	C	02/09/2023	JP MORGAN		763,610	1,000,000	996,700	997,023	0	41	0	41	0	997,064	0	(233,454)	(233,454)	11,917	10/01/2031
BR6668-78-3	PERSHING SQUARE	C	02/10/2023	JP MORGAN		759,250	1,000,000	996,700	997,023	0	42	0	42	0	997,065	0	(237,815)	(237,815)	12,007	10/01/2031
BR6668-78-3	PERSHING SQUARE	C	03/01/2023	DAIWA		748,820	1,000,000	996,700	997,023	0	66	0	66	0	997,089	0	(248,269)	(248,269)	13,722	10/01/2031
C01048-AE-0	AIRBUS CANADA	C	09/22/2023	STONE CASTLE		18,392,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	(1,608,000)	(1,608,000)	679,933	07/21/2026
C01048-AE-0	AIRBUS CANADA	C	09/22/2023	STONE CASTLE		13,794,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	(1,206,000)	(1,206,000)	509,950	07/21/2026
C01048-AE-0	AIRBUS CANADA	C	09/25/2023	STONE CASTLE		18,389,600	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	(1,610,400)	(1,610,400)	679,933	07/21/2026
G03698-AU-0	ANGLIAN WATER	C	10/15/2023	Maturity		3,000,000	3,000,000	3,132,985	3,021,960	0	(21,960)	0	(21,960)	0	3,000,000	0	0	0	115,200	10/15/2023
G1745*-AA-9	BROOKFIELD UTILITIES	C	04/17/2023	Maturity		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	536,250	04/17/2023
G5264#-AK-5	KINGSPAN GROUP	C	09/14/2023	IMPERIAL CAPITAL		14,298,870	17,000,000	17,000,000	17,000,000	0	0	0	0	0	17,000,000	0	(2,701,130)	(2,701,130)	334,754	12/11/2028
G6764#-AA-0	ROLLS ROYCE PLC	C	01/12/2023	Redemption		263,158	263,158	263,158	263,158	0	0	0	0	0	263,158	0	0	0	1,579	10/12/2026
G6764#-AA-0	ROLLS ROYCE PLC	C	04/12/2023	Redemption		263,158	263,158	263,158	263,158	0	0	0	0	0	263,158	0	0	0	3,158	10/12/2026
G6764#-AA-0	ROLLS ROYCE PLC	C	07/12/2023	Redemption		263,158	263,158	263,158	263,158	0	0	0	0	0	263,158	0	0	0	4,737	10/12/2026
G6764#-AA-0	ROLLS ROYCE PLC	C	10/12/2023	Redemption		263,158	263,158	263,158	263,158	0	0	0	0	0	263,158	0	0	0	6,316	10/12/2026
G67648-AA-2	ROLLS ROYCE PLC	C	01/12/2023	Redemption		324,532	324,532	324,532	324,532	0	0	0	0	0	324,532	0	0	0	2,402	04/12/2027
G67648-AA-2	ROLLS ROYCE PLC	C	01/12/2023	Redemption		324,532	324,532	324,532	324,532	0	0	0	0	0	324,532	0	0	0	2,402	04/12/2027
G67648-AA-2	ROLLS ROYCE PLC	C	04/12/2023	Redemption		324,532	324,532	324,532	324,532	0	0	0	0	0	324,532	0	0	0	4,803	04/12/2027
G67648-AA-2	ROLLS ROYCE PLC	C	04/12/2023	Redemption		324,532	324,532	324,532	324,532	0	0	0	0	0	324,532	0	0	0	4,803	04/12/2027
G67648-AA-2	ROLLS ROYCE PLC	C	07/12/2023	Redemption		324,532	324,532	324,532	324,532	0	0	0	0	0	324,532	0	0	0	7,205	04/12/2027
G67648-AA-2	ROLLS ROYCE PLC	C	07/12/2023	Redemption		324,532	324,532	324,532	324,532	0	0	0	0	0	324,532	0	0	0	7,205	04/12/2027
G67648-AA-2	ROLLS ROYCE PLC	C	10/12/2023	Redemption		324,532	324,532	324,532	324,532	0	0	0	0	0	324,532	0	0	0	9,606	04/12/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G67648-AA-2	ROLLS ROYCE PLC	C	10/12/2023	Redemption		324,532	324,532	324,532	324,532	0	0	0	0	0	324,532	0	0	0	9,606	04/12/2027
G8228*-AM-4	SMITH & NEPHEW	C	10/25/2023	STONE CASTLE		17,620,400	20,000,000	17,720,802	20,000,000	0	65,837	2,279,198	(2,213,361)	0	17,786,639	0	(166,239)	(166,239)	514,117	06/17/2027
G87818-AG-4	THAMES WATER UTILITIES	C	07/26/2023	RILA		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	509,375	11/16/2029
Q0458*-AF-6	AQUASURE FINANCE	C	01/12/2023	Redemption		312,930	312,930	312,930	312,930	0	0	0	0	0	312,930	0	0	0	6,759	01/12/2034
Q0458*-AF-6	AQUASURE FINANCE	C	07/12/2023	Redemption		312,930	312,930	312,930	312,930	0	0	0	0	0	312,930	0	0	0	13,519	01/12/2034
Q2464#-AB-9	CIVIC NEXUS	C	06/01/2023	Redemption		622,002	622,002	622,002	622,002	0	0	0	0	0	622,002	0	0	0	10,024	09/01/2032
Q2464#-AB-9	CIVIC NEXUS	C	12/01/2023	Redemption		570,260	570,260	570,260	570,260	0	0	0	0	0	570,260	0	0	0	18,895	09/01/2032
Q3629#-AP-8	SA POWER NETWORKS	C	09/12/2023	SEAPORT GROUP		6,661,650	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	(838,350)	(838,350)	312,983	08/01/2029
Q3920#-AL-3	FONTERRA COOPERATIVE	C	09/21/2023	STONE CASTLE		13,895,250	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	(1,104,750)	(1,104,750)	501,025	12/18/2028
Q7448#-AA-3	AUSTRALIAN AUTO		12/16/2023	Paydown		5,593,655	5,593,655	6,442,013	5,688,845	0	(848,358)	0	(848,358)	753,169	5,593,655	0	0	0	511,832	12/19/2024
Q9194*-AE-9	TRANSURBAN QUEENSLAND	C	09/12/2023	STONE CASTLE		8,314,020	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	(685,980)	(685,980)	244,088	12/20/2026
Q9609*-AA-6	WESTCONNEX FINANCE CO	C	09/21/2023	STONE CASTLE		4,022,500	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(977,500)	(977,500)	160,175	09/15/2031
Q9609*-AA-6	WESTCONNEX FINANCE CO	C	09/21/2023	STONE CASTLE		4,022,500	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(977,500)	(977,500)	160,175	09/15/2031
ZP2926-46-4	LONGFOR GROUP	C	08/17/2023	GOLDMAN SACHS		196,788	455,000	481,675	477,240	0	(1,378)	0	(1,378)	0	475,862	0	(279,074)	(279,074)	19,367	01/13/2032
ZP2926-46-4	LONGFOR GROUP	C	08/17/2023	CITICORP		512,865	1,179,000	1,244,134	1,233,756	0	(3,399)	0	(3,399)	0	1,230,358	0	(717,493)	(717,493)	50,183	01/13/2032
ZP2926-46-4	LONGFOR GROUP	C	08/18/2023	CITICORP		719,840	1,636,000	1,689,170	1,681,781	0	(2,832)	0	(2,832)	0	1,678,949	0	(959,109)	(959,109)	69,809	01/13/2032
Z05578-60-9	ADANI TRANSMISSION LTD	C	05/21/2023	Redemption		390,150	390,150	401,953	401,228	0	(11,078)	0	(11,078)	0	390,150	0	0	0	8,291	05/21/2036
Z05578-60-9	ADANI TRANSMISSION LTD	C	11/21/2023	Redemption		390,150	390,150	401,953	401,228	0	(11,078)	0	(11,078)	0	390,150	0	0	0	16,581	05/21/2036
24422E-RT-8	JOHN DEERE CAPITAL		01/27/2023	MATURITY		2,000,000	2,000,000	2,008,840	2,000,821	0	0	0	0	0	2,000,821	0	0	0	28,000	
00440E-AP-2	CHUBB INA HOLDINGS		03/13/2023	MATURITY		1,000,000	1,000,000	1,000,310	0	0	0	0	0	0	1,000,032	0	0	0	13,500	
26875P-AK-7	EOG RESOURCES		03/15/2023	MATURITY		1,000,000	1,000,000	1,003,110	1,000,000	0	0	0	0	0	1,000,000	0	0	0	6,563	
378272-AF-5	GLENCORE FUNDING		05/30/2023	MATURITY		2,000,000	2,000,000	1,998,940	0	0	0	0	0	0	1,999,422	0	0	0	41,250	
133131-AS-1	CAMDEN PROPERTY TRUST		06/15/2023	MATURITY		2,000,000	2,000,000	2,018,300	0	0	0	0	0	0	2,005,409	0	0	0	48,750	
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						6,468,212,022	6,847,836,842	6,814,903,008	6,830,275,462	2,337,870	(6,702,238)	27,619,044	(31,983,412)	753,169	6,804,050,108	0	(333,859,347)	(333,859,347)	257,198,810	XXX
369604-BQ-5	GENERAL ELECTRIC		03/15/2023	Call 100.0000		595,000	595,000	541,144	584,553	(43,409)	0	0	(43,409)	0	541,144	0	53,856	53,856	22,275	01/01/9999
369604-BQ-5	GENERAL ELECTRIC		09/15/2023	Call 100.0000		505,000	505,000	466,850	496,133	(29,283)	0	0	(29,283)	0	466,850	0	38,150	38,150	22,041	01/01/9999
000000-00-0	CHARLES SCHWAB PERPETUAL		05/31/2023	Tax Free Exchange		11,270,000	11,270,000	11,270,000	9,790,813	1,479,188	0	0	1,479,188	0	11,270,000	0	0	0	225,400	01/01/9999
000000-00-0	SVB FINANCIAL PERPETUAL		05/31/2023	Tax Free Exchange		397,500	6,000,000	397,500	4,036,800	1,963,200	0	5,602,500	(3,639,300)	0	397,500	0	0	0	60,000	01/01/9999
000000-00-0	SVB FINANCIAL		05/31/2023	Tax Free Exchange		555,234	8,625,000	555,234	4,907,539	3,717,461	0	8,069,766	(4,352,305)	0	555,234	0	0	0	88,406	01/01/9999
29273V-AN-0	ENERGY TRANSFER		02/07/2023	SUMRIDGE		1,503,360	1,600,000	1,600,000	1,380,000	220,000	0	0	220,000	0	1,600,000	0	(96,640)	(96,640)	24,267	01/01/9999
29273V-AN-0	ENERGY TRANSFER		05/31/2023	Tax Free Exchange		2,400,000	2,400,000	2,400,000	2,070,000	330,000	0	0	330,000	0	2,400,000	0	0	0	84,933	01/01/9999
000000-00-0	FARM CREDIT BK		05/31/2023	Tax Free Exchange		27,000,000	27,000,000	27,000,000	24,468,750	2,531,250	0	0	2,531,250	0	27,000,000	0	0	0	709,650	01/01/9999
000000-00-0	METLIFE		05/31/2023	Tax Free Exchange		5,750,000	5,750,000	5,750,000	5,354,688	395,313	0	0	395,313	0	5,750,000	0	0	0	160,760	01/01/9999
000000-00-0	CAPITAL FARM CREDIT		05/31/2023	Tax Free Exchange		2,482,000	2,482,000	2,482,000	2,236,208	245,792	0	0	245,792	0	2,482,000	0	0	0	57,224	01/01/9999
000000-00-0	CAPITAL FARM CREDIT		05/31/2023	Tax Free Exchange		5,000,000	5,000,000	5,000,000	4,504,852	495,149	0	0	495,149	0	5,000,000	0	0	0	115,278	01/01/9999
000000-00-0	WELLS FARGO & COMPANY		05/31/2023	Tax Free Exchange		5,800,000	5,800,000	5,800,000	5,058,412	741,588	0	0	741,588	0	5,800,000	0	0	0	56,550	01/01/9999
000000-00-0	WELLS FARGO & COMPANY		05/31/2023	Tax Free Exchange		200,000	200,000	200,000	174,428	25,572	0	0	25,572	0	200,000	0	0	0	1,950	01/01/9999
000000-00-0	CHARLES SCHWAB		05/31/2023	Tax Free Exchange		5,000,000	5,000,000	5,000,000	3,977,875	1,022,125	0	0	1,022,125	0	5,000,000	0	0	0	50,000	01/01/9999
000000-00-0	CITIGROUP		05/31/2023	Tax Free Exchange		15,200,000	15,200,000	15,200,000	13,269,524	1,930,476	0	0	1,930,476	0	15,200,000	0	0	0	152,000	01/01/9999
BP3945-80-8	BANCO GENERAL SA	C	12/12/2023	ATHENE ANNUITY & LIFE		4,299,639	5,089,000	5,168,008	4,226,440	941,568	0	0	941,568	0	5,168,008	0	(868,368)	(868,368)	293,148	01/01/9999
1309999999. Subtotal - Bonds - Hybrid Securities						87,957,733	102,516,000	88,830,736	86,537,015	15,965,990	0	13,672,266	2,293,724	0	88,830,736	0	(873,002)	(873,002)	2,123,882	XXX
01608U-AE-7	ALI GROUP SRL ALIGRP TL B 1L		01/31/2023	Redemption		1,529	1,529	1,495	1,497	0	32	0	32	0	1,529	0	0	0	9	07/22/2029
01608U-AE-7	ALI GROUP SRL ALIGRP TL B 1L		02/28/2023	Redemption		3,059	3,059	2,991	2,994	0	65	0	65	0	3,059	0	0	0	33	07/22/2029
01608U-AE-7	ALI GROUP SRL ALIGRP TL B 1L		03/28/2023	Redemption		12,236	12,236	11,963	11,977	0	258	0	258	0	12,236	0	0	0	204	07/22/2029
01608U-AE-7	ALI GROUP SRL ALIGRP TL B 1L		04/28/2023	Redemption		3,059	3,059	2,991	2,994	0	65	0	65	0	3,059	0	0	0	77	07/22/2029
01608U-AE-7	ALI GROUP SRL ALIGRP TL B 1L		05/28/2023	Redemption		6,118	6,118	5,981	5,989	0	129	0	129	0	6,118	0	0	0	154	07/22/2029
01608U-AE-7	ALI GROUP SRL ALIGRP TL B 1L		07/31/2023	Redemption		7,647	7,647	7,477	7,486	0	161	0	161	0	7,647	0	0	0	375	07/22/2029
01608U-AE-7	ALI GROUP SRL ALIGRP TL B 1L		08/31/2023	Redemption		6,118	6,118	5,981	5,989	0	129	0	129	0	6,118	0	0	0	339	07/22/2029
01608U-AE-7	ALI GROUP SRL ALIGRP TL B 1L		09/28/2023	Redemption		6,118	6,118	5,981	5,989	0	129	0	129	0	6,118	0	0	0	375	07/22/2029
01608U-AE-7	ALI GROUP SRL ALIGRP TL B 1L		10/31/2023	Redemption		6,118	6,118	5,981	5,989	0	129	0	129	0	6,118	0	0	0	415	07/22/2029
01608U-AE-7	ALI GROUP SRL ALIGRP TL B 1L		11/30/2023	Redemption		3,059	3,059	2,991	2,994	0	65	0	65	0	3,059	0	0	0	227	07/22/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
01608U-AE-7	ALI GROUP SRL ALIGRP TL B 1L		12/29/2023	Redemption		1,529	1,529	1,495	1,497	0	32	0	32	0	1,529	0	0	0	123	07/22/2029
05350N-AL-8	AVANTOR		06/30/2023	Redemption		97,137	97,137	96,165	96,395	0	741	0	741	0	97,137	0	0	0	2,536	11/06/2027
05350N-AL-8	AVANTOR		07/31/2023	Redemption		36,432	36,432	36,068	36,154	0	278	0	278	0	36,432	0	0	0	2,062	11/06/2027
05350N-AL-8	AVANTOR		09/01/2023	Redemption		1,244	1,244	1,231	1,234	0	9	0	9	0	1,244	0	0	0	55	11/06/2027
05350N-AL-8	AVANTOR		10/02/2023	Redemption		14,426	14,426	14,282	14,316	0	110	0	110	0	14,426	0	0	0	732	11/06/2027
05350N-AL-8	AVANTOR		10/31/2023	Redemption		19,235	19,235	19,043	19,088	0	147	0	147	0	19,235	0	0	0	976	11/06/2027
05350N-AL-8	AVANTOR		12/29/2023	Redemption		1,244	1,244	1,231	1,234	0	9	0	9	0	1,244	0	0	0	79	11/06/2027
08579J-BG-6	BERRY GLOBAL		07/10/2023	Redemption		14,386	14,386	14,386	14,386	0	0	0	0	0	14,386	0	0	0	885	07/01/2026
08579J-BG-6	BERRY GLOBAL		08/21/2023	Redemption		12,208	12,208	12,208	12,208	0	0	0	0	0	12,208	0	0	0	754	07/01/2026
08579J-BG-6	BERRY GLOBAL		10/10/2023	Redemption		35,827	35,827	35,827	35,827	0	0	0	0	0	35,827	0	0	0	2,863	07/01/2026
08579J-BG-6	BERRY GLOBAL		11/10/2023	Redemption		46,449	46,449	46,449	46,449	0	0	0	0	0	46,449	0	0	0	3,895	07/01/2026
08579J-BG-6	BERRY GLOBAL		12/11/2023	Redemption		22,166	22,166	22,166	22,166	0	0	0	0	0	22,166	0	0	0	1,975	07/01/2026
11823L-AK-1	HERCULES MERGER SUB		08/01/2023	Redemption		2,350	2,350	2,350	2,350	0	0	0	0	0	2,350	0	0	0	112	11/01/2026
11823L-AK-1	HERCULES MERGER SUB		09/01/2023	Redemption		1,175	1,175	1,175	1,175	0	0	0	0	0	1,175	0	0	0	63	11/01/2026
11823L-AK-1	HERCULES MERGER SUB		11/22/2023	Redemption		157,851	157,851	157,851	157,851	0	0	0	0	0	157,851	0	0	0	9,832	11/01/2026
12685L-AG-5	CABLE ONE		12/29/2023	Redemption		1,565	1,565	1,557	1,559	0	6	0	6	0	1,565	0	0	0	124	05/03/2028
13134M-BT-9	CALPINE TERM B5		02/28/2023	Redemption		1,000	1,000	990	992	0	8	0	8	0	1,000	0	0	0	6	12/16/2027
13134M-BT-9	CALPINE TERM B5		08/04/2023	Redemption		55,036	55,036	54,486	54,621	0	415	0	415	0	55,036	0	0	0	2,651	12/16/2027
13134M-BT-9	CALPINE TERM B5		11/16/2023	Redemption		667	667	660	662	0	5	0	5	0	667	0	0	0	42	12/16/2027
14880B-AH-4	CATALENT PHARMA		06/30/2023	Redemption		793	793	791	791	0	2	0	2	0	793	0	0	0	29	02/22/2028
14880B-AH-4	CATALENT PHARMA		11/01/2023	Redemption		1,581	1,581	1,577	1,578	0	3	0	3	0	1,581	0	0	0	104	02/22/2028
14880B-AH-4	CATALENT PHARMA		12/29/2023	Redemption		793	793	791	791	0	2	0	2	0	793	0	0	0	58	02/22/2028
15643X-AC-2	CENTURI GROUP INC		03/31/2023	Redemption		846	846	837	839	0	7	0	7	0	846	0	0	0	20	08/27/2028
22282G-AC-1	COVANTA HOLDING TL B 1L		04/03/2023	Redemption		2,840	2,840	2,833	2,834	0	6	0	6	0	2,840	0	0	0	52	11/30/2028
22282G-AD-9	COVANTA HOLDING TL C 1L		12/28/2023	Redemption		827	827	825	826	0	2	0	2	0	827	0	0	0	127	11/30/2028
30034U-AC-4	EVERI PAYMENTS TL 1L		09/01/2023	Redemption		3,827	3,827	3,817	3,819	0	8	0	8	0	3,827	0	0	0	210	08/03/2028
33718F-AD-2	FIRST STUDENT & FIRST		03/27/2023	Redemption		858	858	849	851	0	8	0	8	0	858	0	0	0	19	07/21/2028
33903R-AY-5	FLEETCOR TECHNOLOGIES		06/01/2023	Redemption		6,666	6,666	6,616	6,622	0	44	0	44	0	6,666	0	0	0	198	04/30/2028
33903R-AY-5	FLEETCOR TECHNOLOGIES		09/01/2023	Redemption		6,666	6,666	6,616	6,622	0	44	0	44	0	6,666	0	0	0	283	04/30/2028
33903R-AY-5	FLEETCOR TECHNOLOGIES		09/01/2023	Redemption		13,332	13,332	13,232	13,244	0	88	0	88	0	13,332	0	0	0	566	04/30/2028
33903R-AY-5	FLEETCOR TECHNOLOGIES		12/29/2023	Redemption		6,666	6,666	6,616	6,622	0	44	0	44	0	6,666	0	0	0	442	04/30/2028
35670C-AB-4	FLNG LIQUEFACTION 2 TL B 1L		01/30/2023	Redemption		885	885	876	877	0	8	0	8	0	885	0	0	0	18	12/21/2028
35670C-AB-4	FLNG LIQUEFACTION 2 TL B 1L		09/30/2023	Redemption		2,655	2,655	2,628	2,631	0	24	0	24	0	2,655	0	0	0	159	12/21/2028
365556-AU-3	INGERSOLL RAND SERVICES		02/28/2023	Redemption		1,909	1,909	1,859	1,872	0	37	0	37	0	1,909	0	0	0	1	02/28/2027
365556-AU-3	INGERSOLL RAND SERVICES		08/17/2023	Redemption		156,667	156,667	152,555	153,598	0	3,069	0	3,069	0	156,667	0	0	0	5,771	02/28/2027
365556-AU-3	INGERSOLL RAND SERVICES		12/29/2023	Redemption		503	503	489	493	0	10	0	10	0	503	0	0	0	34	02/28/2027
44055U-AD-7	HORIZON THERAPEUTICS USA		01/07/2023	Redemption		1,584	1,584	1,580	1,581	0	3	0	3	0	1,584	0	0	0	0	03/15/2028
44055U-AD-7	HORIZON THERAPEUTICS USA		04/03/2023	Redemption		1,583	1,583	1,579	1,580	0	3	0	3	0	1,583	0	0	0	24	03/15/2028
44055U-AD-7	HORIZON THERAPEUTICS USA		06/30/2023	Redemption		1,584	1,584	1,580	1,581	0	3	0	3	0	1,584	0	0	0	52	03/15/2028
44055U-AD-7	HORIZON THERAPEUTICS USA		09/01/2023	Redemption		1,585	1,585	1,581	1,582	0	3	0	3	0	1,585	0	0	0	70	03/15/2028
44055U-AD-7	HORIZON THERAPEUTICS USA		10/10/2023	Redemption		617,646	617,646	616,102	616,431	0	1,215	0	1,215	0	617,646	0	0	0	32,623	03/15/2028
59921P-AB-2	MILEAGE PLUS HOLDINGS 1		03/20/2023	Redemption		3,535,425	3,535,425	3,516,188	3,521,162	0	14,263	0	14,263	0	3,535,425	0	0	0	0	06/20/2027
59921P-AB-2	MILEAGE PLUS HOLDINGS 1		05/24/2023	ATHENE ANNUITY & LIFE		62,431,181	60,102,220	59,775,188	59,859,748	0	5,501	0	5,501	0	59,865,249	0	2,565,932	2,565,932	2,111,634	06/20/2027
68278A-AA-7	ONESKY LOAN TRU		01/15/2023	Redemption		149,780	149,780	150,631	150,546	0	(766)	0	(766)	0	149,780	0	0	0	2,916	07/15/2029
68278A-AA-7	ONESKY LOAN TRU		07/15/2023	Redemption		149,996	149,996	150,848	150,763	0	(767)	0	(767)	0	149,996	0	0	0	5,826	07/15/2029
68621X-AE-3	ORGANON & CO		03/02/2023	Redemption		178,657	178,657	177,577	177,756	0	901	0	901	0	178,657	0	0	0	3,544	06/02/2028
68621X-AE-3	ORGANON & CO		11/14/2023	BANK OF AMERICA		1,816,943	1,816,943	1,805,965	1,807,779	0	84,943	0	84,943	0	1,892,721	0	(75,779)	(75,779)	139,490	06/02/2028
72584D-AF-1	KFC HOLDINGS		03/21/2023	Redemption		2,500	2,500	2,494	2,495	0	5	0	5	0	2,500	0	0	0	39	03/15/2028
72584D-AF-1	KFC HOLDINGS		06/30/2023	Redemption		2,500	2,500	2,494	2,495	0	5	0	5	0	2,500	0	0	0	82	03/15/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
72584D-AF-1	KFC HOLDINGS		09/01/2023	Redemption		2,500	2,500	2,494	2,495	0	5	0	5	0	2,500	0	0	0	111	03/15/2028
72814C-AF-5	PLAYTIKA		01/03/2023	Redemption		842	842	838	839	0	4	0	4	0	842	0	0	0	0	03/11/2028
72814C-AF-5	PLAYTIKA		10/02/2023	Redemption		842	842	838	838	0	4	0	4	0	842	0	0	0	53	03/11/2028
85350E-AB-2	STANDARD INDUSTRIES		09/25/2023	Redemption		727	727	720	721	0	6	0	6	0	727	0	0	0	41	09/22/2028
87114U-AB-9	SYCAMORE BUYER		09/01/2023	Redemption		5,000	5,000	4,904	4,910	0	90	0	90	0	5,000	0	0	0	244	09/24/2028
87114U-AB-9	SYCAMORE BUYER		09/07/2023	Redemption		2,500	2,500	2,452	2,455	0	45	0	45	0	2,500	0	0	0	141	09/24/2028
87114U-AB-9	SYCAMORE BUYER		12/28/2023	Redemption		2,500	2,500	2,452	2,455	0	45	0	45	0	2,500	0	0	0	189	09/24/2028
87159J-AH-7	SYNAPTICS INC SYNA TL B 1L		01/07/2023	Redemption		2,500	2,500	2,494	2,495	0	5	0	5	0	2,500	0	0	0	0	10/20/2028
87159J-AH-7	SYNAPTICS INC SYNA TL B 1L		03/31/2023	Redemption		2,500	2,500	2,494	2,495	0	5	0	5	0	2,500	0	0	0	46	10/20/2028
87159J-AH-7	SYNAPTICS INC SYNA TL B 1L		09/06/2023	Redemption		2,500	2,500	2,494	2,495	0	5	0	5	0	2,500	0	0	0	143	10/20/2028
87159J-AH-7	SYNAPTICS INC SYNA TL B 1L		12/28/2023	Redemption		2,500	2,500	2,494	2,495	0	5	0	5	0	2,500	0	0	0	199	10/20/2028
88687@-AA-1	TILLMAN NETWORKS		01/21/2023	Redemption		401,874	401,874	401,209	401,278	0	596	0	596	0	401,874	0	0	0	1,679	08/31/2030
88687@-AA-1	TILLMAN NETWORKS		02/03/2023	Redemption		403,214	403,214	402,546	402,615	0	598	0	598	0	403,214	0	0	0	3,053	08/31/2030
88687@-AA-1	TILLMAN NETWORKS		03/03/2023	Redemption		404,558	404,558	403,888	403,957	0	600	0	600	0	404,558	0	0	0	4,436	08/31/2030
88687@-AA-1	TILLMAN NETWORKS		04/17/2023	Redemption		405,906	405,906	405,234	405,304	0	602	0	602	0	405,906	0	0	0	5,829	08/31/2030
88687@-AA-1	TILLMAN NETWORKS		05/16/2023	Redemption		407,259	407,259	406,585	406,655	0	604	0	604	0	407,259	0	0	0	135,015	08/31/2030
88687@-AA-1	TILLMAN NETWORKS		06/16/2023	Redemption		408,617	408,617	407,941	408,011	0	606	0	606	0	408,617	0	0	0	7,230	08/31/2030
88687@-AA-1	TILLMAN NETWORKS		07/17/2023	Redemption		409,979	409,979	409,300	409,370	0	608	0	608	0	409,979	0	0	0	8,621	08/31/2030
88687@-AA-1	TILLMAN NETWORKS		08/03/2023	Redemption		411,345	411,345	410,664	410,735	0	610	0	610	0	411,345	0	0	0	133,730	08/31/2030
88687@-AA-1	TILLMAN NETWORKS		09/04/2023	Redemption		412,717	412,717	412,034	412,104	0	612	0	612	0	412,717	0	0	0	10,054	08/31/2030
88687@-AA-1	TILLMAN NETWORKS		10/03/2023	Redemption		414,092	414,092	413,407	413,478	0	614	0	614	0	414,092	0	0	0	11,468	08/31/2030
88687@-AA-1	TILLMAN NETWORKS		11/16/2023	Redemption		415,473	415,473	414,785	414,856	0	617	0	617	0	415,473	0	0	0	12,891	08/31/2030
88687@-AA-1	TILLMAN NETWORKS		12/20/2023	Redemption		416,857	416,857	416,168	416,239	0	619	0	619	0	416,857	0	0	0	14,323	08/31/2030
89148G-AF-7	TORY BURCH		09/29/2023	Redemption		5,525	5,525	5,470	5,480	0	45	0	45	0	5,525	0	0	0	380	04/16/2028
89148G-AF-7	TORY BURCH		11/17/2023	CITICORP		115,834	116,857	115,688	115,909	0	702	0	702	0	116,611	0	(777)	(777)	8,833	04/16/2028
89148G-AF-7	TORY BURCH		11/17/2023	UBS WARBURG		2,025,507	2,043,387	2,022,953	2,026,810	0	12,275	0	12,275	0	2,039,085	0	(13,578)	(13,578)	154,449	04/16/2028
89148G-AF-7	TORY BURCH		11/30/2023	Redemption		11,050	11,050	10,939	10,960	0	90	0	90	0	11,050	0	0	0	5,427	04/16/2028
96208U-AT-8	WEX		06/30/2023	Redemption		5,250	5,250	5,224	5,227	0	23	0	23	0	5,250	0	0	0	187	04/01/2028
96208U-AT-8	WEX		09/15/2023	Redemption		2,625	2,625	2,612	2,613	0	12	0	12	0	2,625	0	0	0	144	04/01/2028
98922A-AC-0	ZEBRA BUYER LLC ZEBWFC		01/07/2023	Redemption		5,618	5,618	4,881	4,964	0	654	0	654	0	5,618	0	0	0	0	11/02/2028
98922A-AC-0	ZEBRA BUYER LLC ZEBWFC		03/12/2023	Redemption		9,106	9,106	7,911	8,046	0	1,060	0	1,060	0	9,106	0	0	0	0	11/02/2028
98922A-AC-0	ZEBRA BUYER LLC ZEBWFC		09/01/2023	Redemption		1,171	1,171	1,017	1,035	0	136	0	136	0	1,171	0	0	0	51	11/02/2028
BL3541-34-1	INEOS US PETROCHEM		08/31/2023	Redemption		1,551	1,551	1,543	1,546	0	5	0	5	0	1,551	0	0	0	84	01/29/2026
BL3541-34-1	INEOS US PETROCHEM		12/14/2023	Redemption		1,211	1,211	1,205	1,207	0	4	0	4	0	1,211	0	0	0	615	01/29/2026
BL3608-71-0	BEACON ROOFING SUPPLY		09/19/2023	Redemption		5,420	5,420	5,393	5,398	0	22	0	22	0	5,420	0	0	0	323	05/19/2028
BL3705-69-8	CLEAN HARBORS TL B 1L		09/01/2023	Redemption		718	718	714	715	0	3	0	3	0	718	0	0	0	32	10/08/2028
BL3705-69-8	CLEAN HARBORS TL B 1L		09/01/2023	Redemption		2,153	2,153	2,142	2,144	0	9	0	9	0	2,153	0	0	0	95	10/08/2028
BL3705-69-8	CLEAN HARBORS TL B 1L		12/27/2023	Redemption		282,057	282,057	280,647	280,835	0	1,223	0	1,223	0	282,057	0	0	0	19,299	10/08/2028
24736C-BS-2	SKYMILES IP	C	01/21/2023	Redemption		1,390,000	1,390,000	1,390,871	1,390,600	0	(600)	0	(600)	0	1,390,000	0	0	0	28,391	10/20/2027
24736C-BS-2	SKYMILES IP	C	04/21/2023	Redemption		1,390,000	1,390,000	1,390,871	1,390,600	0	(600)	0	(600)	0	1,390,000	0	0	0	58,129	10/20/2027
24736C-BS-2	SKYMILES IP	C	05/24/2023	ATHENE ANNUITY & LIFE		26,011,418	25,020,000	25,035,673	25,030,795	0	(910)	0	(910)	0	25,029,885	0	981,533	981,533	1,306,214	10/20/2027
BL3571-58-7	TRINSEO MATERIALS	C	07/31/2023	Redemption		6,512	6,512	6,480	6,486	0	27	0	27	0	6,512	0	0	0	284	05/03/2028
BL3571-58-7	TRINSEO MATERIALS	C	08/31/2023	Redemption		988	988	983	984	0	4	0	4	0	988	0	0	0	49	05/03/2028
BL3571-58-7	TRINSEO MATERIALS	C	09/01/2023	Redemption		2,500	2,500	2,488	2,490	0	10	0	10	0	2,500	0	0	0	123	05/03/2028
BL3571-58-7	TRINSEO MATERIALS	C	12/28/2023	Redemption		2,500	2,500	2,488	2,490	0	10	0	10	0	2,500	0	0	0	180	05/03/2028
BL3556-13-3	JAZZ FINANCING LUX SARL	C	06/30/2023	Redemption		9,281	9,281	9,234	9,240	0	41	0	41	0	9,281	0	0	0	387	05/05/2028
BL3556-13-3	JAZZ FINANCING LUX SARL	C	09/03/2023	Redemption		4,640	4,640	4,617	4,620	0	20	0	20	0	4,640	0	0	0	264	05/05/2028
BL3556-13-3	JAZZ FINANCING LUX SARL	C	12/28/2023	Redemption		4,640	4,640	4,617	4,620	0	20	0	20	0	4,640	0	0	0	402	05/05/2028
G2921#-AA-9	BANCO DEL PACIFICO SA 1	C	01/07/2023	Redemption		156,250	156,250	153,125	154,294	0	1,956	0	1,956	0	156,250	0	0	0	(2,432)	12/20/2024
G2921#-AA-9	BANCO DEL PACIFICO SA 1	C	01/27/2023	Redemption		468,750	468,750	459,375	462,883	0	5,867	0	5,867	0	468,750	0	0	0	103,298	12/20/2024
G2921#-AA-9	BANCO DEL PACIFICO SA 1	C	03/20/2023	Redemption		625,000	625,000	612,500	617,178	0	7,822	0	7,822	0	625,000	0	0	0	8,321	12/20/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G2921#-AA-9	BANCO DEL PACIFICO SA 1	C	05/24/2023	ATHENE ANNUITY & LIFE		4,287,500	4,375,000	4,287,500	4,320,243	0	6,891	0	6,891	0	4,327,134	0	(39,634)	(39,634)	122,603	12/20/2024
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						111,447,843	108,233,867	107,738,662	107,874,178	0	155,966	0	155,966	0	108,030,145	0	3,417,697	3,417,697	4,501,992	XXX
2509999997. Total - Bonds - Part 4						7,198,076,400	7,700,314,855	7,683,420,612	7,692,349,738	18,303,860	(7,663,281)	41,354,439	(30,713,860)	753,169	7,667,393,919	0	(467,338,780)	(467,338,780)	278,937,088	XXX
2509999998. Total - Bonds - Part 5						1,057,711,439	1,077,832,861	1,060,644,034	0	0	992,141	0	992,141	0	1,061,636,177	0	(3,924,733)	(3,924,733)	15,975,057	XXX
2509999999. Total - Bonds						8,255,787,839	8,778,147,716	8,744,064,646	7,692,349,738	18,303,860	(6,671,140)	41,354,439	(29,721,719)	753,169	8,729,030,096	0	(471,263,513)	(471,263,513)	294,912,145	XXX
33616C-74-6	FIRST REPUBLIC BANK		06/20/2023	MARKET AXESS	630,000.000	1,260	0.00	15,750,000	10,665,900	5,084,100	0	0	5,084,100	0	15,750,000	0	(15,748,740)	(15,748,740)	167,344	
33616C-76-1	FIRST REPUBLIC BANK		06/20/2023	MARKET AXESS	250,000.000	500	0.00	6,250,000	4,142,500	2,107,500	0	0	2,107,500	0	6,250,000	0	(6,249,500)	(6,249,500)	64,453	
000000-00-0	OFS CAPITAL		08/31/2023	Tax Free Exchange	50,000.000	1,250,000	0.00	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	0	0	46,903	
000000-00-0	KKR	C	08/31/2023	Tax Free Exchange	100,000.000	2,500,000	0.00	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	86,719	
000000-00-0	KKR	C	08/31/2023	Tax Free Exchange	200,000.000	5,000,000	0.00	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	173,438	
EP0599-51-4	TRITON INTERNATIONAL	C	01/17/2023	UBS WARBURG	3,625.000	75,219	0.00	90,625	65,544	25,081	0	0	25,081	0	90,625	0	(15,406)	(15,406)	0	
EP0599-51-4	TRITON INTERNATIONAL	C	01/18/2023	UBS WARBURG	3,825.000	80,325	0.00	95,625	69,160	26,465	0	0	26,465	0	95,625	0	(15,300)	(15,300)	0	
EP0599-51-4	TRITON INTERNATIONAL	C	02/01/2023	BANK OF AMERICA	2,550.000	56,738	0.00	63,750	46,107	17,643	0	0	17,643	0	63,750	0	(7,013)	(7,013)	0	
EP0599-51-4	TRITON INTERNATIONAL	C	02/01/2023	UBS WARBURG	2,550.000	56,865	0.00	63,750	46,107	17,643	0	0	17,643	0	63,750	0	(6,885)	(6,885)	0	
EP0599-51-4	TRITON INTERNATIONAL	C	02/03/2023	UBS WARBURG	6,375.000	139,166	0.00	159,375	115,266	44,109	0	0	44,109	0	159,375	0	(20,209)	(20,209)	0	
EP0599-51-4	TRITON INTERNATIONAL	C	02/07/2023	UBS WARBURG	6,350.000	135,573	0.00	158,750	114,814	43,936	0	0	43,936	0	158,750	0	(23,178)	(23,178)	0	
EP0599-51-4	TRITON INTERNATIONAL	C	02/08/2023	UBS WARBURG	12,725.000	268,498	0.00	318,125	230,081	88,044	0	0	88,044	0	318,125	0	(49,628)	(49,628)	0	
EP0599-51-4	TRITON INTERNATIONAL	C	02/15/2023	UBS WARBURG	6,375.000	133,684	0.00	159,375	115,266	44,109	0	0	44,109	0	159,375	0	(25,691)	(25,691)	0	
EP0599-51-4	TRITON INTERNATIONAL	C	02/21/2023	UBS WARBURG	6,350.000	128,080	0.00	158,750	114,814	43,936	0	0	43,936	0	158,750	0	(30,671)	(30,671)	0	
EP0599-51-4	TRITON INTERNATIONAL	C	02/22/2023	UBS WARBURG	6,375.000	127,373	0.00	159,375	115,266	44,109	0	0	44,109	0	159,375	0	(32,003)	(32,003)	0	
EP0599-51-4	TRITON INTERNATIONAL	C	02/28/2023	UBS WARBURG	6,350.000	128,905	0.00	158,750	114,814	43,936	0	0	43,936	0	158,750	0	(29,845)	(29,845)	0	
EP0599-51-4	TRITON INTERNATIONAL	C	03/03/2023	UBS WARBURG	6,375.000	131,325	0.00	159,375	115,266	44,109	0	0	44,109	0	159,375	0	(28,050)	(28,050)	0	
EP0599-51-4	TRITON INTERNATIONAL	C	03/28/2023	UBS WARBURG	10,175.000	203,500	0.00	254,375	183,974	70,401	0	0	70,401	0	254,375	0	(50,875)	(50,875)	3,657	
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						10,417,011	XXX	32,750,000	25,004,879	7,745,121	0	0	7,745,121	0	32,750,000	0	(22,332,994)	(22,332,994)	542,514	XXX
4509999997. Total - Preferred Stocks - Part 4						10,417,011	XXX	32,750,000	25,004,879	7,745,121	0	0	7,745,121	0	32,750,000	0	(22,332,994)	(22,332,994)	542,514	XXX
4509999998. Total - Preferred Stocks - Part 5						8,351,469	XXX	8,326,000	0	0	0	0	0	0	8,326,000	0	25,469	25,469	30,750	XXX
4509999999. Total - Preferred Stocks						18,768,480	XXX	41,076,000	25,004,879	7,745,121	0	0	7,745,121	0	41,076,000	0	(22,307,525)	(22,307,525)	573,264	XXX
	FHLBI CLASS B-1		03/31/2023	DIRECT	44,213.000	4,421,300		4,421,300	4,421,300	0	0	0	0	0	4,421,300	0	0	0	53,777	
31339*-10-7	FHLBI CLASS B-1		04/28/2023	DIRECT	270,000.000	27,000,000		27,000,000	27,000,000	0	0	0	0	0	27,000,000	0	0	0	329,531	
31339*-10-7	FHLBI CLASS B-1		05/31/2023	DIRECT	22,500.000	2,250,000		2,250,000	2,250,000	0	0	0	0	0	2,250,000	0	0	0	16,288	
31339*-10-7	FHLBI CLASS B-1		09/29/2023	DIRECT	199,930.000	19,993,000		19,993,000	19,993,000	0	0	0	0	0	19,993,000	0	0	0	214,606	
000000-00-0	FHLBI CLASS B-2		01/31/2023	DIRECT	1,125.000	112,500		112,500	112,500	0	0	0	0	0	112,500	0	0	0	1,798	
000000-00-0	FHLBI CLASS B-2		02/28/2023	DIRECT	22,500.000	2,250,000		2,250,000	2,250,000	0	0	0	0	0	2,250,000	0	0	0	50,953	
000000-00-0	FHLBI CLASS B-2		06/30/2023	DIRECT	26,876.000	2,687,600		2,687,600	2,687,600	0	0	0	0	0	2,687,600	0	0	0	79,559	
000000-00-0	FHLBI CLASS B-2		08/31/2023	DIRECT	4,163.000	416,300		416,300	416,300	0	0	0	0	0	416,300	0	0	0	21,843	
000000-00-0	FHLBI CLASS B-2		09/29/2023	DIRECT	20,688.000	2,068,825		2,068,825	2,068,825	0	0	0	0	0	2,068,825	0	0	0	108,552	
000000-00-0	FHLBI CLASS B-2		11/30/2023	DIRECT	852,649.000	85,264,875		85,264,875	85,264,875	0	0	0	0	0	85,264,875	0	0	0	6,062,474	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						146,464,400	XXX	146,464,400	146,464,400	0	0	0	0	0	146,464,400	0	0	0	6,939,381	XXX
316146-52-1	FIDELITY CONS		03/14/2023	DIRECT	3,003,000.000	30,090,060		29,999,970	29,999,970	0	0	0	0	0	29,999,970	0	90,090	90,090	229,152	
316146-52-1	FIDELITY CONS		03/14/2023	DIRECT	3,003,000.000	30,030,000		29,999,970	29,999,970	0	0	0	0	0	29,999,970	0	30,030	30,030	229,152	
316146-52-1	FIDELITY CONS		03/14/2023	DIRECT	3,003,000.000	30,030,000		29,999,970	29,999,970	0	0	0	0	0	29,999,970	0	30,030	30,030	229,152	
316146-52-1	FIDELITY CONS		03/14/2023	DIRECT	3,003,000.000	30,060,030		29,999,970	29,999,970	0	0	0	0	0	29,999,970	0	60,060	60,060	229,152	
316146-52-1	FIDELITY CONS		03/14/2023	DIRECT	3,003,000.000	30,030,000		29,999,970	29,999,970	0	0	0	0	0	29,999,970	0	30,030	30,030	229,152	
46649U-19-4	JNAM		06/27/2023	DIRECT	666,667.000	6,500,000		6,666,667	6,193,333	473,333	0	0	473,333	0	6,666,667	0	(166,667)	(166,667)	0	
46649U-22-8	JNAM		06/27/2023	DIRECT	341,131.000	3,500,000		3,411,306	3,186,160	225,146	0	0	225,146	0	3,411,306	0	88,694	88,694	0	
69355A-10-3	PPM PPM CORE PLUS		06/29/2023	DIRECT	1,723,383.000	14,821,074		17,940,417	14,752,158	3,188,259	0	0	3,188,259	0	17,940,417	0	(3,119,343)	(3,119,343)	224,986	
69355A-40-0	PPM PPM HIGH YIELD		06/29/2023	DIRECT	2,474,604.000	21,133,102		24,028,410	20,935,154	3,093,256	0	0	3,093,256	0	24,028,410	0	(2,895,307)	(2,895,307)	585,772	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						196,194,266	XXX	202,046,650	195,066,655	6,979,994	0	0	6,979,994	0	202,046,650	0	(5,852,383)	(5,852,383)	1,956,518	XXX
466606-10-2	JACKSON NTNL CHARITABLE		08/30/2023	JACKSON NTNL CHARITABLE	1.000	100		100	0	(100)	0	0	(100)	0	100	0	0	0	0	
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						100	XXX	100	0	(100)	0	0	(100)	0	100	0	0	0	0	XXX
5989999997. Total - Common Stocks - Part 4						342,658,766	XXX	348,511,150	341,531,055	6,979,894	0	0	6,979,894	0	348,511,150	0	(5,852,383)	(5,852,383)	8,895,899	XXX
5989999998. Total - Common Stocks - Part 5						78,041,750	XXX	78,041,750	0	0	0	0	0	0	78,041,750	0	0	0	906,292	XXX
5989999999. Total - Common Stocks						420,700,516	XXX	426,552,900	341,531,055	6,979,894	0	0	6,979,894	0	426,552,900	0	(5,852,383)	(5,852,383)	9,802,191	XXX
5999999999. Total - Preferred and Common Stocks						439,468,996	XXX	467,628,900	366,535,934	14,725,015	0	0	14,725,015	0	467,628,900	0	(28,159,908)	(28,159,908)	10,375,455	XXX
6009999999 - Totals						8,695,256,835	XXX	9,211,693,546	8,058,885,672	33,028,875	(6,671,140)	41,354,439	(14,996,704)	753,169	9,196,658,996	0	(499,423,421)	(499,423,421)	305,287,600	XXX

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
21H022-65-5	G2SF 2.5 5/20		04/10/2023	JP MORGAN	04/26/2023	JP MORGAN	1,780,000	1,577,386	1,575,300	1,577,386	0	0	0	0	0	0	(2,086)	(2,086)	2,101	2,101
21H022-65-5	G2SF 2.5 5/20		04/10/2023	JP MORGAN	04/27/2023	JP MORGAN	885,000	784,262	779,906	784,262	0	0	0	0	0	0	(4,356)	(4,356)	1,045	1,045
21H022-65-5	G2SF 2.5 5/20		04/10/2023	JP MORGAN	05/12/2023	JP MORGAN	720,000	638,044	632,588	638,044	0	0	0	0	0	0	(5,456)	(5,456)	850	850
21H022-66-3	G2SF 2.5 6/20		05/12/2023	JP MORGAN	06/01/2023	JP MORGAN	720,000	633,431	628,763	633,431	0	0	0	0	0	0	(4,669)	(4,669)	950	950
21H022-67-1	G2SF 2.5 7/21		06/01/2023	JP MORGAN	06/21/2023	JP MORGAN	720,000	629,353	628,200	629,353	0	0	0	0	0	0	(1,153)	(1,153)	950	950
21H022-67-1	G2SF 2.5 7/21		06/14/2023	JP MORGAN	06/21/2023	JP MORGAN	810,000	701,663	706,725	701,663	0	0	0	0	0	0	5,063	5,063	1,069	1,069
21H030-67-4	G2SF 3 7/20		06/22/2023	GOLDMAN SACHS	07/05/2023	GOLDMAN SACHS	1,285,000	1,149,272	1,142,445	1,149,272	0	0	0	0	0	0	(6,827)	(6,827)	2,035	2,035
21H030-6B-5	G2SF 3 11/202		10/20/2023	MORGAN STANLEY	11/09/2023	MORGAN STANLEY	2,740,000	2,256,647	2,308,878	2,256,647	0	0	0	0	0	0	52,231	52,231	4,338	4,338
21H050-62-3	GNMA2 30YR TBA REG C		01/20/2023	GOLDMAN SACHS	01/26/2023	GOLDMAN SACHS	265,000	265,621	266,408	265,621	0	0	0	0	0	0	787	787	736	736
21H050-65-6	GNMA2 30YR		03/29/2023	BANK OF AMERICA	04/26/2023	BANK OF AMERICA	1,575,000	1,569,832	1,571,801	1,569,832	0	0	0	0	0	0	1,969	1,969	3,719	3,719
21H050-65-6	GNMA2 30YR		03/29/2023	BANK OF AMERICA	05/09/2023	BANK OF AMERICA	670,000	667,802	665,603	667,802	0	0	0	0	0	0	(2,198)	(2,198)	1,582	1,582
21H050-65-6	GNMA2 30YR		03/29/2023	BANK OF AMERICA	05/12/2023	BANK OF AMERICA	2,975,000	2,965,238	2,959,195	2,965,238	0	0	0	0	0	0	(6,043)	(6,043)	7,024	7,024
21H050-66-4	GNMA2 30YR		05/12/2023	BANK OF AMERICA	06/13/2023	BANK OF AMERICA	1,520,000	1,512,281	1,501,000	1,512,281	0	0	0	0	0	0	(11,281)	(11,281)	4,011	4,011
21H050-66-4	GNMA2 30YR		05/12/2023	BANK OF AMERICA	06/13/2023	BANK OF AMERICA	1,455,000	1,447,611	1,434,994	1,447,611	0	0	0	0	0	0	(12,618)	(12,618)	3,840	3,840
21H050-67-2	GNMA2 30YR		06/13/2023	BANK OF AMERICA	06/21/2023	BANK OF AMERICA	1,455,000	1,435,164	1,437,722	1,435,164	0	0	0	0	0	0	2,558	2,558	3,840	3,840
21H050-68-0	GNMA2 30YR		07/17/2023	BANK OF AMERICA	08/15/2023	BANK OF AMERICA	2,025,000	1,995,100	1,953,176	1,995,100	0	0	0	0	0	0	(41,924)	(41,924)	5,625	5,625
21H050-68-0	GNMA2 30YR		08/09/2023	BANK OF AMERICA	08/15/2023	BANK OF AMERICA	465,000	454,392	448,507	454,392	0	0	0	0	0	0	(5,885)	(5,885)	1,292	1,292
21H050-69-8	GNMA2 30YR		08/15/2023	BANK OF AMERICA	09/13/2023	BANK OF AMERICA	2,490,000	2,402,461	2,408,297	2,402,461	0	0	0	0	0	0	5,836	5,836	6,917	6,917
21H050-6A-5	GNMA2 30YR		09/13/2023	BANK OF AMERICA	09/14/2023	BANK OF AMERICA	2,490,000	2,408,880	2,409,075	2,408,880	0	0	0	0	0	0	195	195	7,608	7,608
21H050-6A-5	GNMA2 30YR		10/04/2023	BANK OF AMERICA	10/17/2023	BANK OF AMERICA	1,070,000	999,447	994,431	999,447	0	0	0	0	0	0	(5,016)	(5,016)	3,269	3,269
21H050-6B-3	GNMA2 30YR		10/17/2023	BANK OF AMERICA	11/13/2023	BANK OF AMERICA	1,070,000	994,598	1,010,314	994,598	0	0	0	0	0	0	15,716	15,716	2,824	2,824
3130AV-7L-0	FEDERAL HOME LOAN BANK		03/02/2023	WELLS FARGO	03/10/2023	TD SECURITIES (USA)	500,000	499,307	502,007	499,308	0	1	0	1	0	0	2,699	2,699	694	0
3130AV-7L-0	FEDERAL HOME LOAN BANK		03/02/2023	WELLS FARGO	03/10/2023	TD SECURITIES (USA)	1,665,000	1,662,802	1,671,682	1,662,804	0	2	0	2	0	0	8,877	8,877	2,313	0
3130AV-7L-0	FEDERAL HOME LOAN BANK		03/02/2023	NOMURA	03/10/2023	TD SECURITIES (USA)	635,000	634,144	637,548	634,146	0	1	0	1	0	0	3,403	3,403	882	0
3130AV-7L-0	FEDERAL HOME LOAN BANK		03/02/2023	NOMURA	03/10/2023	WELLS FARGO	1,035,000	1,033,606	1,039,150	1,033,607	0	2	0	2	0	0	5,543	5,543	1,438	0
36179W-5C-8	GINNIE MAE		04/18/2023	CITICORP	05/20/2023	Paydown	1,811	1,645	1,811	1,811	0	166	0	166	0	0	0	0	5	3
36179W-5C-8	GINNIE MAE		04/18/2023	CITICORP	06/20/2023	Paydown	2,091	1,899	2,091	2,091	0	192	0	192	0	0	0	0	10	3
36179W-5C-8	GINNIE MAE		04/18/2023	CITICORP	07/01/2023	Paydown	1,855	1,685	1,855	1,855	0	170	0	170	0	0	0	0	14	3
36179W-5C-8	GINNIE MAE		04/18/2023	CITICORP	08/01/2023	Paydown	1,913	1,737	1,913	1,913	0	176	0	176	0	0	0	0	19	3
36179W-5C-8	GINNIE MAE		04/18/2023	CITICORP	09/01/2023	Paydown	1,784	1,620	1,784	1,784	0	164	0	164	0	0	0	0	22	3
36179W-5C-8	GINNIE MAE		04/18/2023	CITICORP	10/01/2023	Paydown	1,526	1,386	1,526	1,526	0	140	0	140	0	0	0	0	23	2
36179W-5C-8	GINNIE MAE		04/18/2023	CITICORP	11/01/2023	Paydown	1,608	1,461	1,608	1,608	0	148	0	148	0	0	0	0	28	3
36179W-5C-8	GINNIE MAE		04/18/2023	CITICORP	12/01/2023	Paydown	1,443	1,310	1,443	1,443	0	132	0	132	0	0	0	0	29	2
36179W-NE-4	GINNIE MAE		03/23/2023	BANK OF AMERICA	05/20/2023	Paydown	12,295	10,960	12,295	12,295	0	1,335	0	1,335	0	0	0	0	26	16
36179W-NE-4	GINNIE MAE		03/23/2023	BANK OF AMERICA	06/20/2023	Paydown	12,741	11,357	12,741	12,741	0	1,384	0	1,384	0	0	0	0	53	17
36179W-NE-4	GINNIE MAE		03/23/2023	BANK OF AMERICA	07/20/2023	Paydown	14,153	12,616	14,153	14,153	0	1,537	0	1,537	0	0	0	0	88	19
36179W-NE-4	GINNIE MAE		03/23/2023	BANK OF AMERICA	08/20/2023	Paydown	11,113	9,907	11,113	11,113	0	1,207	0	1,207	0	0	0	0	93	15
36179W-NE-4	GINNIE MAE		03/23/2023	BANK OF AMERICA	09/20/2023	Paydown	14,141	12,605	14,141	14,141	0	1,536	0	1,536	0	0	0	0	147	19
36179W-NE-4	GINNIE MAE		03/23/2023	BANK OF AMERICA	10/20/2023	Paydown	12,829	11,435	12,829	12,829	0	1,393	0	1,393	0	0	0	0	160	17
36179W-NE-4	GINNIE MAE		03/23/2023	BANK OF AMERICA	11/01/2023	Paydown	10,725	9,560	10,725	10,725	0	1,165	0	1,165	0	0	0	0	156	14
36179W-NE-4	GINNIE MAE		03/23/2023	BANK OF AMERICA	12/01/2023	Paydown	11,203	9,986	11,203	11,203	0	1,217	0	1,217	0	0	0	0	187	15
36179W-QA-9	GINNIE MAE		04/26/2023	JP MORGAN	06/14/2023	JP MORGAN	801,650	710,713	694,680	710,839	0	126	0	126	0	0	(16,159)	(16,159)	1,058	946
36179W-QA-9	GINNIE MAE		04/26/2023	JP MORGAN	06/20/2023	Paydown	14,450	12,811	14,450	14,450	0	1,639	0	1,639	0	0	0	0	55	17
36179W-QA-9	GINNIE MAE		04/26/2023	JP MORGAN	07/01/2023	Paydown	15,433	13,682	15,433	15,433	0	1,751	0	1,751	0	0	0	0	119	18
36179W-QA-9	GINNIE MAE		04/26/2023	JP MORGAN	08/01/2023	Paydown	6,482	5,746	6,482	6,482	0	735	0	735	0	0	0	0	63	8
36179W-QA-9	GINNIE MAE		04/26/2023	JP MORGAN	09/01/2023	Paydown	6,869	6,090	6,869	6,869	0	779	0	779	0	0	0	0	81	8
36179W-QA-9	GINNIE MAE		04/26/2023	JP MORGAN	10/01/2023	Paydown	6,157	5,459	6,157	6,157	0	698	0	698	0	0	0	0	86	7
36179W-QA-9	GINNIE MAE		04/26/2023	JP MORGAN	11/01/2023	Paydown	5,643	5,003	5,643	5,643	0	640	0	640	0	0	0	0	90	7
36179W-QA-9	GINNIE MAE		04/26/2023	JP MORGAN	12/01/2023	Paydown	5,654	5,012	5,654	5,654	0	641	0	641	0	0	0	0	102	7

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
36179W-TY-4	GINNIE MAE		04/27/2023	JP MORGAN	06/01/2023	Paydown	6,817	6,018	6,817	6,817	0	799	0	799	0	0	0	0	14	8
36179W-TY-4	GINNIE MAE		04/27/2023	JP MORGAN	07/01/2023	Paydown	6,916	6,106	6,916	6,916	0	810	0	810	0	0	0	0	29	8
36179W-TY-4	GINNIE MAE		04/27/2023	JP MORGAN	08/01/2023	Paydown	6,931	6,118	6,931	6,931	0	812	0	812	0	0	0	0	43	8
36179W-TY-4	GINNIE MAE		04/27/2023	JP MORGAN	09/01/2023	Paydown	6,784	5,989	6,784	6,784	0	795	0	795	0	0	0	0	57	8
36179W-TY-4	GINNIE MAE		04/27/2023	JP MORGAN	10/01/2023	Paydown	5,805	5,125	5,805	5,805	0	680	0	680	0	0	0	0	60	7
36179W-TY-4	GINNIE MAE		04/27/2023	JP MORGAN	11/01/2023	Paydown	4,998	4,413	4,998	4,998	0	586	0	586	0	0	0	0	62	6
36179W-TY-4	GINNIE MAE		04/27/2023	JP MORGAN	12/01/2023	Paydown	5,012	4,425	5,012	5,012	0	587	0	587	0	0	0	0	73	6
36179X-2J-4	GNMA2 30YR		05/17/2023	GOLDMAN SACHS	07/01/2023	Paydown	2,249	2,198	2,249	2,249	0	52	0	52	0	0	0	0	8	5
36179X-2J-4	GNMA2 30YR		05/17/2023	GOLDMAN SACHS	08/01/2023	Paydown	3,090	3,019	3,090	3,090	0	71	0	71	0	0	0	0	23	7
36179X-2J-4	GNMA2 30YR		05/17/2023	GOLDMAN SACHS	09/01/2023	Paydown	2,324	2,271	2,324	2,324	0	53	0	53	0	0	0	0	26	6
36179X-2J-4	GNMA2 30YR		05/17/2023	GOLDMAN SACHS	10/01/2023	Paydown	1,898	1,854	1,898	1,898	0	44	0	44	0	0	0	0	28	5
36179X-2J-4	GNMA2 30YR		05/17/2023	GOLDMAN SACHS	11/01/2023	Paydown	2,541	2,483	2,541	2,541	0	58	0	58	0	0	0	0	48	6
36179X-2J-4	GNMA2 30YR		05/17/2023	GOLDMAN SACHS	12/01/2023	Paydown	3,218	3,144	3,218	3,218	0	74	0	74	0	0	0	0	72	8
36179X-FH-4	GNMA2 30YR		05/17/2023	CITICORP	07/01/2023	Paydown	5,736	5,611	5,736	5,736	0	125	0	125	0	0	0	0	22	14
36179X-FH-4	GNMA2 30YR		05/17/2023	CITICORP	08/01/2023	Paydown	5,906	5,777	5,906	5,906	0	129	0	129	0	0	0	0	44	14
36179X-FH-4	GNMA2 30YR		05/17/2023	CITICORP	09/01/2023	Paydown	5,907	5,777	5,907	5,907	0	129	0	129	0	0	0	0	66	14
36179X-FH-4	GNMA2 30YR		05/17/2023	CITICORP	10/01/2023	Paydown	5,651	5,527	5,651	5,651	0	124	0	124	0	0	0	0	85	13
36179X-FH-4	GNMA2 30YR		05/17/2023	CITICORP	11/01/2023	Paydown	5,423	5,304	5,423	5,423	0	119	0	119	0	0	0	0	102	13
36179X-FH-4	GNMA2 30YR		05/17/2023	CITICORP	12/01/2023	Paydown	5,215	5,101	5,215	5,215	0	114	0	114	0	0	0	0	117	12
36179X-LH-7	GNMA2 30YR		01/12/2023	CITICORP	02/15/2023	MORGAN STANLEY	581,128	585,305	578,404	585,305	0	0	0	0	0	0	(6,901)	(6,901)	1,614	1,614
36179X-LH-7	GNMA2 30YR		01/12/2023	CITICORP	03/01/2023	Paydown	2,068	2,083	2,068	2,068	0	(15)	0	(15)	0	0	0	0	9	6
36179X-LH-7	GNMA2 30YR		01/12/2023	CITICORP	04/01/2023	Paydown	2,161	2,177	2,161	2,161	0	(16)	0	(16)	0	0	0	0	18	6
36179X-LH-7	GNMA2 30YR		01/12/2023	CITICORP	05/01/2023	Paydown	2,408	2,426	2,408	2,408	0	(17)	0	(17)	0	0	0	0	30	7
36179X-LH-7	GNMA2 30YR		01/12/2023	CITICORP	06/01/2023	Paydown	2,847	2,868	2,847	2,847	0	(20)	0	(20)	0	0	0	0	47	8
36179X-LH-7	GNMA2 30YR		01/12/2023	CITICORP	07/01/2023	Paydown	4,669	4,703	4,669	4,669	0	(34)	0	(34)	0	0	0	0	97	13
36179X-LH-7	GNMA2 30YR		01/12/2023	CITICORP	08/01/2023	Paydown	4,911	4,946	4,911	4,911	0	(35)	0	(35)	0	0	0	0	123	14
36179X-LH-7	GNMA2 30YR		01/12/2023	CITICORP	09/01/2023	Paydown	4,308	4,339	4,308	4,308	0	(31)	0	(31)	0	0	0	0	126	12
36179X-LH-7	GNMA2 30YR		01/12/2023	CITICORP	10/01/2023	Paydown	3,414	3,438	3,414	3,414	0	(25)	0	(25)	0	0	0	0	114	9
36179X-LH-7	GNMA2 30YR		01/12/2023	CITICORP	11/01/2023	Paydown	3,511	3,536	3,511	3,511	0	(25)	0	(25)	0	0	0	0	132	10
36179X-LH-7	GNMA2 30YR		01/12/2023	CITICORP	12/01/2023	Paydown	3,798	3,825	3,798	3,798	0	(27)	0	(27)	0	0	0	0	158	11
36179X-TC-0	GNMA2 30YR		09/19/2023	GOLDMAN SACHS	11/01/2023	Paydown	5,842	5,643	5,842	5,842	0	199	0	199	0	0	0	0	24	18
36179X-TC-0	GNMA2 30YR		09/19/2023	GOLDMAN SACHS	12/01/2023	Paydown	5,246	5,067	5,246	5,246	0	179	0	179	0	0	0	0	44	16
36179X-TC-0	GNMA2 30YR		10/02/2023	GOLDMAN SACHS	11/01/2023	Paydown	2,793	2,633	2,793	2,793	0	160	0	160	0	0	0	0	12	9
36179X-TC-0	GNMA2 30YR		10/02/2023	GOLDMAN SACHS	12/01/2023	Paydown	2,508	2,364	2,508	2,508	0	144	0	144	0	0	0	0	21	8
36179X-TD-8	GNMA2 30YR		05/11/2023	CITICORP	06/01/2023	Paydown	4,438	4,476	4,438	4,438	0	(37)	0	(37)	0	0	0	0	20	12
36179X-TD-8	GNMA2 30YR		05/11/2023	CITICORP	07/01/2023	Paydown	3,536	3,566	3,536	3,536	0	(30)	0	(30)	0	0	0	0	32	9
36179X-TD-8	GNMA2 30YR		05/11/2023	CITICORP	08/01/2023	Paydown	4,068	4,103	4,068	4,068	0	(34)	0	(34)	0	0	0	0	56	11
36179X-TD-8	GNMA2 30YR		05/11/2023	CITICORP	09/01/2023	Paydown	4,291	4,327	4,291	4,291	0	(36)	0	(36)	0	0	0	0	79	11
36179X-TD-8	GNMA2 30YR		05/11/2023	CITICORP	10/01/2023	Paydown	5,426	5,471	5,426	5,426	0	(46)	0	(46)	0	0	0	0	124	14
36179X-TD-8	GNMA2 30YR		05/11/2023	CITICORP	11/01/2023	Paydown	6,706	6,763	6,706	6,706	0	(57)	0	(57)	0	0	0	0	184	17
36179X-TD-8	GNMA2 30YR		05/11/2023	CITICORP	12/01/2023	Paydown	5,760	5,808	5,760	5,760	0	(49)	0	(49)	0	0	0	0	185	15
36179X-VT-0	GNMA2 30YR		09/18/2023	MORGAN STANLEY	11/01/2023	Paydown	6,247	6,155	6,247	6,247	0	92	0	92	0	0	0	0	29	21
36179X-VT-0	GNMA2 30YR		09/18/2023	MORGAN STANLEY	12/01/2023	Paydown	7,612	7,500	7,612	7,612	0	112	0	112	0	0	0	0	70	26
36179X-VT-0	GNMA2 30YR		09/29/2023	GOLDMAN SACHS	11/01/2023	Paydown	1,285	1,249	1,285	1,285	0	35	0	35	0	0	0	0	6	4
36179X-VT-0	GNMA2 30YR		09/29/2023	GOLDMAN SACHS	12/01/2023	Paydown	1,565	1,522	1,565	1,565	0	43	0	43	0	0	0	0	14	5
36179X-X5-0	GNMA2 30YR		04/26/2023	BANK OF AMERICA	05/11/2023	CITICORP	1,002,805	1,000,925	1,001,082	1,000,925	0	0	0	0	0	0	157	157	2,368	2,368
36179X-X5-0	GNMA2 30YR		04/26/2023	BANK OF AMERICA	06/01/2023	Paydown	1,381	1,379	1,381	1,381	0	3	0	3	0	0	0	0	6	3
36179X-X5-0	GNMA2 30YR		04/26/2023	BANK OF AMERICA	07/01/2023	Paydown	1,723	1,720	1,723	1,723	0	3	0	3	0	0	0	0	14	4
36179X-X5-0	GNMA2 30YR		04/26/2023	BANK OF AMERICA	08/01/2023	Paydown	1,312	1,310	1,312	1,312	0	2	0	2	0	0	0	0	16	3

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
36179X-X5-0	GNMA2 30YR		04/26/2023	BANK OF AMERICA	09/01/2023	Paydown	1,679	1,676	1,679	1,679	0	3	0	3	0	0	0	0	28	4
36179X-X5-0	GNMA2 30YR		04/26/2023	BANK OF AMERICA	10/01/2023	Paydown	1,644	1,641	1,644	1,644	0	3	0	3	0	0	0	0	34	4
36179X-X5-0	GNMA2 30YR		04/26/2023	BANK OF AMERICA	11/01/2023	Paydown	1,859	1,855	1,859	1,859	0	3	0	3	0	0	0	0	46	4
36179X-X5-0	GNMA2 30YR		04/26/2023	BANK OF AMERICA	12/01/2023	Paydown	2,427	2,423	2,427	2,427	0	5	0	5	0	0	0	0	71	6
36179X-X5-0	GNMA2 30YR		05/09/2023	BANK OF AMERICA	06/01/2023	Paydown	1,624	1,613	1,624	1,624	0	10	0	10	0	0	0	0	7	4
36179X-X5-0	GNMA2 30YR		05/09/2023	BANK OF AMERICA	07/01/2023	Paydown	2,026	2,013	2,026	2,026	0	13	0	13	0	0	0	0	17	5
36179X-X5-0	GNMA2 30YR		05/09/2023	BANK OF AMERICA	08/01/2023	Paydown	1,543	1,533	1,543	1,543	0	10	0	10	0	0	0	0	19	4
36179X-X5-0	GNMA2 30YR		05/09/2023	BANK OF AMERICA	09/01/2023	Paydown	1,973	1,961	1,973	1,973	0	13	0	13	0	0	0	0	33	5
36179X-X5-0	GNMA2 30YR		05/09/2023	BANK OF AMERICA	10/01/2023	Paydown	1,933	1,921	1,933	1,933	0	12	0	12	0	0	0	0	40	5
36179X-X5-0	GNMA2 30YR		05/09/2023	BANK OF AMERICA	11/01/2023	Paydown	2,185	2,171	2,185	2,185	0	14	0	14	0	0	0	0	55	5
36179X-X5-0	GNMA2 30YR		05/09/2023	BANK OF AMERICA	12/01/2023	Paydown	2,853	2,835	2,853	2,853	0	18	0	18	0	0	0	0	83	7
36179Y-AR-5	GNMA2 30YR		08/17/2023	BANK OF AMERICA	09/01/2023	Paydown	2,266	2,214	2,266	2,266	0	52	0	52	0	0	0	0	9	6
36179Y-AR-5	GNMA2 30YR		08/17/2023	BANK OF AMERICA	10/01/2023	Paydown	1,810	1,769	1,810	1,810	0	41	0	41	0	0	0	0	15	5
36179Y-AR-5	GNMA2 30YR		08/17/2023	BANK OF AMERICA	11/01/2023	Paydown	1,644	1,607	1,644	1,644	0	38	0	38	0	0	0	0	21	5
36179Y-AR-5	GNMA2 30YR		08/17/2023	BANK OF AMERICA	12/01/2023	Paydown	1,602	1,566	1,602	1,602	0	37	0	37	0	0	0	0	27	4
912810-TG-3	US TREASURY NOTES		01/31/2023	JP MORGAN	09/11/2023	DEUTSCHE BANK	800,000	683,003	602,216	684,381	0	1,378	0	1,378	0	0	(82,165)	(82,165)	19,000	4,956
912810-TL-2	US TREASURY NOTES		01/06/2023	BANK OF MONTREAL	11/03/2023	BANK OF MONTREAL	700,000	724,147	620,509	723,803	0	(345)	0	(345)	0	0	(103,294)	(103,294)	27,315	4,254
912828-X7-0	US TREASURY NOTES		04/13/2023	JP MORGAN	05/08/2023	JP MORGAN	2,500,000	2,435,262	2,434,953	2,439,434	0	4,172	0	4,172	0	0	(4,481)	(4,481)	26,223	22,790
912828-X7-0	US TREASURY NOTES		04/13/2023	JP MORGAN	05/08/2023	NOMURA	1,000,000	974,105	973,903	975,774	0	1,669	0	1,669	0	0	(1,871)	(1,871)	10,489	9,116
91282C-EP-2	US TREASURY		01/26/2023	BNP PARIBAS	05/16/2023	BARCLAYS CAPITAL	1,000,000	952,738	950,191	954,083	0	1,344	0	1,344	0	0	(3,892)	(3,892)	14,531	5,798
91282C-EP-2	US TREASURY		01/26/2023	NOMURA	05/16/2023	BARCLAYS CAPITAL	1,000,000	952,777	950,191	954,121	0	1,343	0	1,343	0	0	(3,930)	(3,930)	14,531	5,798
91282C-EP-2	US TREASURY		01/26/2023	BNP PARIBAS	05/16/2023	BARCLAYS CAPITAL	1,650,000	1,571,309	1,567,816	1,573,490	0	2,180	0	2,180	0	0	(5,674)	(5,674)	23,977	9,959
91282C-EP-2	US TREASURY		01/26/2023	BNP PARIBAS	08/31/2023	BANK OF MONTREAL	500,000	476,154	454,021	477,443	0	1,289	0	1,289	0	0	(23,422)	(23,422)	11,445	3,018
91282C-EP-2	US TREASURY		01/26/2023	BNP PARIBAS	09/11/2023	JP MORGAN	1,850,000	1,761,771	1,658,705	1,766,789	0	5,018	0	5,018	0	0	(108,083)	(108,083)	43,938	11,166
91282C-EP-2	US TREASURY		01/30/2023	HSBC SECURITIES	09/11/2023	JP MORGAN	150,000	142,243	134,490	142,677	0	435	0	435	0	0	(8,188)	(8,188)	3,563	941
91282C-EP-2	US TREASURY		01/30/2023	HSBC SECURITIES	09/12/2023	BANK OF MONTREAL	1,300,000	1,232,771	1,166,491	1,236,555	0	3,784	0	3,784	0	0	(70,064)	(70,064)	30,977	8,156
91282C-EP-2	US TREASURY		01/31/2023	JP MORGAN	09/12/2023	BANK OF MONTREAL	700,000	664,839	628,110	666,828	0	1,989	0	1,989	0	0	(38,717)	(38,717)	16,680	4,336
91282C-FQ-9	US TREASURY		01/19/2023	JP MORGAN	07/20/2023	JP MORGAN	2,500,000	2,506,063	2,472,746	2,504,256	0	(1,807)	0	(1,807)	0	0	(31,510)	(31,510)	79,059	24,473
91282C-FQ-9	US TREASURY		01/19/2023	JP MORGAN	07/20/2023	BANK OF MONTREAL	3,000,000	3,007,276	2,966,592	3,005,107	0	(2,169)	0	(2,169)	0	0	(38,515)	(38,515)	94,871	29,368
91282C-FQ-9	US TREASURY		01/23/2023	GOLDMAN SACHS	07/20/2023	BANK OF MONTREAL	500,000	500,256	494,432	500,158	0	(97)	0	(97)	0	0	(5,726)	(5,726)	15,812	5,257
91282C-FQ-9	US TREASURY		01/23/2023	GOLDMAN SACHS	07/25/2023	JP MORGAN	2,500,000	2,501,278	2,470,890	2,500,780	0	(498)	0	(498)	0	0	(29,889)	(29,889)	80,545	26,286
91282C-FQ-9	US TREASURY		01/24/2023	BNP PARIBAS	07/25/2023	JP MORGAN	1,000,000	1,000,785	988,356	1,000,510	0	(274)	0	(274)	0	0	(12,154)	(12,154)	32,218	10,515
91282C-FQ-9	US TREASURY		01/24/2023	BNP PARIBAS	07/31/2023	JP MORGAN	100,000	100,078	98,882	100,050	0	(28)	0	(28)	0	0	(1,168)	(1,168)	3,293	1,051
91282C-FQ-9	US TREASURY		01/24/2023	BNP PARIBAS	09/05/2023	BANK OF MONTREAL	1,900,000	1,901,491	1,879,064	1,900,893	0	(598)	0	(598)	0	0	(21,829)	(21,829)	70,701	19,978
91282C-FQ-9	US TREASURY		03/08/2023	BARCLAYS CAPITAL	09/05/2023	BANK OF MONTREAL	3,000,000	2,959,463	2,966,943	2,971,170	0	11,706	0	11,706	0	0	(4,227)	(4,227)	111,634	46,771
91282C-FQ-9	US TREASURY		06/13/2023	BANK OF MONTREAL	09/05/2023	BANK OF MONTREAL	2,000,000	1,982,429	1,977,962	1,985,213	0	2,784	0	2,784	0	0	(7,251)	(7,251)	30,673	10,938
91282C-FQ-9	US TREASURY		08/09/2023	BARCLAYS CAPITAL	09/12/2023	SG AMERICAS	1,500,000	1,484,595	1,483,589	1,485,715	0	1,120	0	1,120	0	0	(2,126)	(2,126)	24,253	18,368
91282C-FQ-9	US TREASURY		08/23/2023	BANK OF MONTREAL	09/12/2023	SG AMERICAS	1,000,000	989,261	989,059	989,750	0	489	0	489	0	0	(691)	(691)	16,168	13,791
91282C-FT-3	US TREASURY		01/25/2023	JP MORGAN	10/10/2023	BARCLAYS CAPITAL	2,000,000	2,055,946	1,928,117	2,050,738	0	(5,208)	0	(5,208)	0	0	(122,621)	(122,621)	75,652	19,227
91282C-FV-8	US TREASURY		01/31/2023	HSBC SECURITIES	07/27/2023	BARCLAYS CAPITAL	900,000	943,773	906,043	941,935	0	(1,838)	0	(1,838)	0	0	(35,892)	(35,892)	26,028	7,999
91282C-FV-8	US TREASURY		01/31/2023	HSBC SECURITIES	07/31/2023	BANK OF MONTREAL	100,000	104,864	101,023	104,655	0	(209)	0	(209)	0	0	(3,632)	(3,632)	2,937	889
91282C-FV-8	US TREASURY		02/14/2023	NOMURA	07/31/2023	BANK OF MONTREAL	1,500,000	1,543,307	1,515,346	1,541,614	0	(1,693)	0	(1,693)	0	0	(26,269)	(26,269)	44,052	15,896
91282C-FV-8	US TREASURY		02/14/2023	NOMURA	10/04/2023	BARCLAYS CAPITAL	500,000	514,436	474,900	513,656	0	(779)	0	(779)	0	0	(38,756)	(38,756)	18,327	5,299
91282C-FV-8	US TREASURY		06/02/2023	GOLDMAN SACHS	10/04/2023	BARCLAYS CAPITAL	1,800,000	1,863,781	1,709,641	1,861,884	0	(1,897)	0	(1,897)	0	0	(152,243)	(152,243)	28,853	4,439
91282C-FV-8	US TREASURY		06/06/2023	HSBC SECURITIES	10/04/2023	BARCLAYS CAPITAL	1,300,000	1,341,189	1,234,741	1,339,975	0	(1,214)	0	(1,214)	0	0	(105,234)	(105,234)	20,838	3,352
91282C-FV-8	US TREASURY		06/06/2023	HSBC SECURITIES	10/10/2023	JP MORGAN	1,500,000	1,547,526	1,440,463	1,546,061	0	(1,464)	0	(1,464)	0	0	(105,598)	(105,598)	25,053	3,867
91282C-FV-8	US TREASURY		06/13/2023	JP MORGAN	10/10/2023	JP MORGAN	1,500,000	1,538,268	1,440,463	1,537,160	0	(1,108)	0	(1,108)	0	0	(96,697)	(96,697)	25,053	5,044
91282C-FV-8	US TREASURY		07/05/2023	JP MORGAN	10/10/2023	JP MORGAN	2,000,000	2,035,086	1,920,617	2,034,288	0	(798)	0	(798)	0	0	(113,671)	(113,671)	33,404	11,882
91282C-FV-8	US TREASURY		07/05/2023	JP MORGAN	10/20/2023	CITIGROUP	2,500,000	2,543,858	2,350,283	2,542,754	0	(1,104)	0	(1,104)	0	0	(192,471)	(192,471)	45,117	14,852

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
91282C-FV-8	US TREASURY		07/20/2023	MORGAN STANLEY	10/20/2023	CITIGROUP	1,500,000	1,528,717	1,410,170	1,528,094	0	(623)	0	(623)	0	0	(117,924)	(117,924)	27,070	11,265
91282C-FV-8	US TREASURY		07/20/2023	MORGAN STANLEY	11/03/2023	BANK OF MONTREAL	500,000	509,572	484,119	509,338	0	(234)	0	(234)	0	0	(25,219)	(25,219)	9,808	3,755
91282C-FV-8	US TREASURY		07/20/2023	BARCLAYS CAPITAL	11/03/2023	BANK OF MONTREAL	500,000	509,357	484,119	509,136	0	(222)	0	(222)	0	0	(25,017)	(25,017)	9,808	3,923
91282C-FX-4	US TREASURY		02/08/2023	BNP PARIBAS	02/27/2023	BANK OF MONTREAL	3,000,000	2,995,908	2,979,131	2,995,953	0	45	0	45	0	0	(16,823)	(16,823)	33,379	27,816
91282C-FX-4	US TREASURY		02/08/2023	BNP PARIBAS	09/18/2023	BARCLAYS CAPITAL	2,500,000	2,496,590	2,473,722	2,497,647	0	1,057	0	1,057	0	0	(23,925)	(23,925)	90,369	23,180
91282C-FX-4	US TREASURY		02/09/2023	CITICORP	09/18/2023	BARCLAYS CAPITAL	500,000	498,927	494,744	499,265	0	338	0	338	0	0	(4,521)	(4,521)	18,074	4,636
91282C-FX-4	US TREASURY		02/09/2023	CITICORP	10/04/2023	MORGAN STANLEY	2,500,000	2,494,637	2,475,480	2,496,468	0	1,831	0	1,831	0	0	(20,988)	(20,988)	95,287	23,180
91282C-FX-4	US TREASURY		02/14/2023	DEUTSCHE BANK	10/04/2023	MORGAN STANLEY	1,000,000	995,628	990,192	997,122	0	1,493	0	1,493	0	0	(6,930)	(6,930)	38,115	9,643
91282C-FX-4	US TREASURY		03/01/2023	JP MORGAN	10/04/2023	MORGAN STANLEY	500,000	495,802	495,096	497,179	0	1,377	0	1,377	0	0	(2,083)	(2,083)	19,057	5,749
91282C-FX-4	US TREASURY		03/01/2023	JP MORGAN	10/20/2023	BNP PARIBAS	500,000	495,802	495,330	497,302	0	1,499	0	1,499	0	0	(1,971)	(1,971)	20,164	5,749
91282C-FX-4	US TREASURY		08/23/2023	BANK OF MONTREAL	10/20/2023	BNP PARIBAS	2,000,000	1,981,335	1,981,321	1,983,677	0	2,342	0	2,342	0	0	(2,355)	(2,355)	35,656	21,148
91282C-FX-4	US TREASURY		11/09/2023	JP MORGAN	11/27/2023	MORGAN STANLEY	2,100,000	2,080,976	2,083,095	2,081,891	0	915	0	915	0	0	1,203	1,203	46,734	42,086
91282C-FX-4	US TREASURY		11/09/2023	JP MORGAN	11/30/2023	BANK OF MONTREAL	1,500,000	1,486,411	1,489,565	1,487,170	0	759	0	759	0	0	2,395	2,395	33,934	30,061
91282C-GJ-4	US TREASURY		02/03/2023	JP MORGAN	03/13/2023	DEUTSCHE BANK	1,000,000	993,910	993,277	993,959	0	49	0	49	0	0	(682)	(682)	4,061	580
91282C-GJ-4	US TREASURY		02/03/2023	NOMURA	03/13/2023	DEUTSCHE BANK	1,500,000	1,491,979	1,489,916	1,492,037	0	58	0	58	0	0	(2,121)	(2,121)	6,091	1,015
91282C-GQ-8	US TREASURY		06/09/2023	HSBC SECURITIES	07/31/2023	JP MORGAN	1,700,000	1,713,819	1,687,376	1,713,593	0	(227)	0	(227)	0	0	(26,217)	(26,217)	28,457	19,217
91282C-HD-6	US TREASURY		08/28/2023	MORGAN STANLEY	10/31/2023	RBS SECURITIES	2,000,000	1,970,475	1,971,165	1,973,270	0	2,794	0	2,794	0	0	(2,104)	(2,104)	35,765	21,134
91282C-HE-4	US TREASURY		06/07/2023	NATWEST SECURITIES	07/27/2023	BANK OF MONTREAL	2,500,000	2,465,536	2,434,269	2,466,380	0	844	0	844	0	0	(32,111)	(32,111)	14,361	1,981
91282C-HE-4	US TREASURY		06/07/2023	NATWEST SECURITIES	10/10/2023	BANK OF MONTREAL	1,500,000	1,479,321	1,438,061	1,480,667	0	1,345	0	1,345	0	0	(42,606)	(42,606)	19,759	1,189
91282C-HE-4	US TREASURY		06/08/2023	BANK OF MONTREAL	10/10/2023	BANK OF MONTREAL	500,000	494,709	479,354	495,056	0	347	0	347	0	0	(15,702)	(15,702)	6,586	446
0109999999. Subtotal - Bonds - U.S. Governments							112,856,825	110,706,253	108,770,373	110,765,565	0	59,307	0	59,307	0	0	(1,995,190)	(1,995,190)	1,820,667	718,905
30216B-JW-3	EXPORT DEVELOPMNT CANADA		02/07/2023	CIBC	05/16/2023	CIBC	2,260,000	2,250,644	2,280,204	2,250,981	0	337	0	337	0	0	29,224	29,224	22,867	0
00946A-AH-7	AIRPORT AUTHORITY HK	C	01/05/2023	HSBC SECURITIES	01/06/2023	JP MORGAN	1,271,000	1,263,120	1,284,371	1,263,120	0	0	0	0	0	0	21,251	21,251	0	0
00946A-AJ-3	AIRPORT AUTHORITY HK	C	01/05/2023	HSBC SECURITIES	01/06/2023	GOLDMAN SACHS	1,093,000	1,084,890	1,101,995	1,084,890	0	0	0	0	0	0	17,105	17,105	0	0
29874Q-EX-8	EUROPEAN BK RECON & DEV	C	03/02/2023	TD SECURITIES (USA)	03/15/2023	WELLS FARGO	2,800,000	2,788,576	2,890,524	2,788,593	0	17	0	17	0	0	101,931	101,931	2,722	0
298785-JU-1	EUROPEAN INVESTMENT BANK	C	01/04/2023	TD SECURITIES (USA)	03/24/2023	CITICORP	1,143,000	1,137,216	1,161,207	1,137,370	0	154	0	154	0	0	23,837	23,837	9,473	0
43858A-AH-3	HONG KONG	C	01/04/2023	HSBC SECURITIES	01/05/2023	BARCLAYS CAPITAL	1,613,000	1,607,000	1,636,759	1,607,000	0	0	0	0	0	0	29,760	29,760	0	0
43858A-AJ-9	HONG KONG	C	01/04/2023	HSBC SECURITIES	01/05/2023	BANK OF AMERICA	575,000	569,170	606,062	569,170	0	0	0	0	0	0	36,892	36,892	0	0
455780-DS-2	REPUBLIC OF INDONESIA	C	01/04/2023	HSBC SECURITIES	01/06/2023	NOMURA	321,000	316,435	319,620	316,435	0	0	0	0	0	0	3,184	3,184	0	0
455780-DS-2	REPUBLIC OF INDONESIA	C	01/04/2023	HSBC SECURITIES	02/28/2023	BARCLAYS CAPITAL	500,000	492,890	509,505	492,862	0	(28)	0	(28)	0	0	16,643	16,643	4,002	0
4581X0-EK-0	INTERAMER DEV BK	C	06/27/2023	WELLS FARGO	07/31/2023	WELLS FARGO	3,608,000	3,605,222	3,592,702	3,605,181	0	(41)	0	(41)	0	0	(12,479)	(12,479)	11,726	0
698299-BT-0	REPUBLIC OF PANAMA	C	03/21/2023	SCOTIA CAPITAL (USA)	04/12/2023	HSBC SECURITIES	1,165,000	1,187,846	1,229,087	1,187,764	0	(82)	0	(82)	0	0	41,323	41,323	12,427	9,113
698299-BV-5	REPUBLIC OF PANAMA	C	03/21/2023	SCOTIA CAPITAL (USA)	05/18/2023	BARCLAYS CAPITAL	405,000	405,000	413,809	405,000	0	0	0	0	0	0	8,809	8,809	4,163	0
718286-CW-5	PHILIPPINES (REPUBLIC OF)	C	01/09/2023	HSBC SECURITIES	01/24/2023	WELLS FARGO	1,503,000	1,502,880	1,541,702	1,502,858	0	(22)	0	(22)	0	0	38,844	38,844	1,879	0
80413T-BE-8	SAUDI INTERNATIONAL	C	01/10/2023	JP MORGAN	01/24/2023	JP MORGAN	500,000	463,470	477,075	463,474	0	4	0	4	0	0	13,601	13,601	556	0
80413T-BE-8	SAUDI INTERNATIONAL	C	01/10/2023	JP MORGAN	01/31/2023	JEFFERIES & COMPANY	700,000	648,858	668,535	648,867	0	9	0	9	0	0	19,668	19,668	1,361	0
80413T-BE-8	SAUDI INTERNATIONAL	C	01/10/2023	JP MORGAN	02/16/2023	JP MORGAN	757,000	701,694	701,368	701,723	0	29	0	29	0	0	(355)	(355)	3,470	0
80413T-BE-8	SAUDI INTERNATIONAL	C	01/11/2023	MORGAN STANLEY	02/16/2023	JP MORGAN	243,000	226,598	225,142	226,605	0	8	0	8	0	0	(1,463)	(1,463)	1,114	0
91087B-AU-4	UNITED MEXICAN STATES	C	01/03/2023	BANK OF AMERICA	01/10/2023	SANTANDER	428,000	427,157	435,015	427,156	0	(1)	0	(1)	0	0	7,859	7,859	193	0
91087B-AU-4	UNITED MEXICAN STATES	C	01/03/2023	BANK OF AMERICA	02/09/2023	SANTANDER	700,000	698,621	711,123	698,603	0	(18)	0	(18)	0	0	12,520	12,520	3,570	0
91087B-AV-2	UNITED MEXICAN STATES	C	01/03/2023	BANK OF AMERICA	01/31/2023	SANTANDER	619,000	616,722	659,037	616,696	0	(26)	0	(26)	0	0	42,341	42,341	2,511	0
91087B-AV-2	UNITED MEXICAN STATES	C	01/03/2023	BANK OF AMERICA	02/07/2023	BBVA Securities Inc.	300,000	298,896	316,590	298,881	0	(15)	0	(15)	0	0	17,709	17,709	1,588	0
91087B-AX-8	UNITED MEXICAN STATES	C	04/20/2023	MORGAN STANLEY	04/21/2023	HSBC SECURITIES	566,000	565,989	571,875	565,989	0	0	0	0	0	0	5,886	5,886	0	0
0309999999. Subtotal - Bonds - All Other Governments							23,070,000	22,858,894	23,333,307	22,859,218	0	325	0	325	0	0	474,090	474,090	83,622	9,113
01F020-65-3	UMBS UMBS 5/21		04/10/2023	WELLS FARGO	04/17/2023	WELLS FARGO	1,825,000	1,516,746	1,498,781	1,516,746	0	0	0	0	0	0	(17,965)	(17,965)	1,014	1,014
01F020-65-3	UMBS UMBS 5/21		04/10/2023	WELLS FARGO	04/18/2023	WELLS FARGO	1,825,000	1,516,746	1,501,063	1,516,746	0	0	0	0	0	0	(15,684)	(15,684)	1,014	1,014
01F020-65-3	UMBS UMBS 5/21		04/10/2023	WELLS FARGO	04/20/2023	WELLS FARGO	565,000	469,568	465,948	469,568	0	0	0	0	0	0	(3,620)	(3,620)	314	314
01F020-65-3	UMBS UMBS 5/21		04/11/2023	WELLS FARGO	04/20/2023	WELLS FARGO	1,325,000	1,097,680	1,092,711	1,097,680	0	0	0	0	0	0	(4,969)	(4,969)	736	736
01F020-65-3	UMBS UMBS 5/21		04/11/2023	WELLS FARGO	04/25/2023	WELLS FARGO	1,680,000	1,391,775	1,399,650	1,391,775	0	0	0	0	0	0	7,875	7,875	933	933
01F020-65-3	UMBS UMBS 5/21		04/12/2023	WELLS FARGO	04/25/2023	WELLS FARGO	205,000	170,663	170,791	170,663	0	0	0	0	0	0	128	128	114	114
01F020-65-3	UMBS UMBS 5/21		04/12/2023	WELLS FARGO	05/05/2023	WELLS FARGO	1,105,000	919,913	916,114	919,913	0	0	0	0	0	0	(3,798)	(3,798)	614	614
01F020-66-1	UMBS 2 5/21		05/05/2023	WELLS FARGO	06/07/2023	WELLS FARGO	1,105,000	917,884	898,848	917,884	0	0	0	0	0	0	(19,035)	(19,035)	737	737

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
01F020-67-9	UMBS 2 7/21		06/07/2023	WELLS FARGO	06/13/2023	WELLS FARGO	1,105,000	899,971	904,719	899,971	0	0	0	0	0	0	4,748	4,748	737	737
01F020-6B-0	FNCL 2 11/20		10/20/2023	WELLS FARGO	10/26/2023	WELLS FARGO	2,730,000	2,004,844	1,999,298	2,004,844	0	0	0	0	0	0	(5,545)	(5,545)	1,820	1,820
01F022-64-2	FNCI 2.5 4/21		03/13/2023	CITICORP	03/17/2023	CITICORP	3,040,000	2,624,375	2,648,600	2,624,375	0	0	0	0	0	0	24,225	24,225	2,533	2,533
01F022-64-2	FNCI 2.5 4/21		03/13/2023	CITICORP	03/28/2023	CITICORP	1,750,000	1,510,742	1,501,719	1,510,742	0	0	0	0	0	0	(9,023)	(9,023)	1,458	1,458
01F040-44-6	GNMA2 30YR TBA REG C		03/21/2023	CITICORP	03/24/2023	CITICORP	1,515,000	1,487,896	1,499,377	1,487,896	0	0	0	0	0	0	11,481	11,481	2,693	2,693
01F040-44-6	GNMA2 30YR TBA REG C		03/21/2023	CITICORP	03/28/2023	CITICORP	765,000	751,314	750,656	751,314	0	0	0	0	0	0	(657)	(657)	1,360	1,360
01F040-44-6	GNMA2 30YR TBA REG C		03/21/2023	CITICORP	04/04/2023	CITICORP	1,795,000	1,762,886	1,775,718	1,762,886	0	0	0	0	0	0	12,831	12,831	3,191	3,191
01F040-45-3	FNCL		04/04/2023	CITICORP	04/28/2023	CITICORP	1,020,000	1,009,481	1,000,556	1,009,481	0	0	0	0	0	0	(8,925)	(8,925)	1,700	1,700
01F040-45-3	FNCL		04/04/2023	CITICORP	05/11/2023	CITICORP	775,000	767,008	763,647	767,008	0	0	0	0	0	0	(3,360)	(3,360)	1,292	1,292
01F040-46-1	FNCL		05/11/2023	CITICORP	06/08/2023	CITICORP	775,000	764,344	753,597	764,344	0	0	0	0	0	0	(10,747)	(10,747)	1,206	1,206
01F040-47-9	FNCL		06/08/2023	CITICORP	06/13/2023	CITICORP	775,000	754,232	753,930	754,232	0	0	0	0	0	0	(303)	(303)	1,464	1,464
01F040-47-9	FNCL		06/14/2023	CITICORP	06/21/2023	CITICORP	990,000	957,825	960,919	957,825	0	0	0	0	0	0	3,094	3,094	1,870	1,870
01F040-47-9	FNCL		06/15/2023	CITICORP	06/21/2023	CITICORP	1,360,000	1,320,900	1,320,050	1,320,900	0	0	0	0	0	0	(850)	(850)	2,569	2,569
01F040-64-4	FNCL		03/21/2023	CITICORP	03/24/2023	CITICORP	1,555,000	1,479,923	1,497,659	1,479,923	0	0	0	0	0	0	17,737	17,737	2,073	2,073
01F040-64-4	FNCL		03/21/2023	CITICORP	03/29/2023	CITICORP	1,320,000	1,256,269	1,256,888	1,256,269	0	0	0	0	0	0	619	619	1,760	1,760
01F040-65-1	FNCL		04/10/2023	WELLS FARGO	04/21/2023	WELLS FARGO	1,045,000	1,000,547	993,566	1,000,547	0	0	0	0	0	0	(6,980)	(6,980)	1,161	1,161
01F050-4A-1	UMBS		10/03/2023	CITICORP	10/11/2023	CITICORP	925,000	894,865	900,755	894,865	0	0	0	0	0	0	5,890	5,890	2,184	2,184
01F050-4B-9	UMBS		10/11/2023	CITICORP	11/10/2023	CITICORP	925,000	900,610	901,622	900,610	0	0	0	0	0	0	1,012	1,012	1,799	1,799
01F050-4C-7	UMBS		11/10/2023	CITICORP	11/13/2023	CITICORP	925,000	901,514	898,117	901,514	0	0	0	0	0	0	(3,396)	(3,396)	2,184	2,184
01F050-62-7	UMBS		01/09/2023	JP MORGAN	01/19/2023	JP MORGAN	1,405,000	1,404,341	1,411,147	1,404,341	0	0	0	0	0	0	6,805	6,805	2,342	2,342
01F050-62-7	UMBS		01/20/2023	JP MORGAN	01/26/2023	JP MORGAN	1,235,000	1,236,158	1,238,908	1,236,158	0	0	0	0	0	0	2,750	2,750	2,058	2,058
01F050-62-7	UMBS		01/23/2023	JP MORGAN	01/26/2023	JP MORGAN	1,040,000	1,042,275	1,043,291	1,042,275	0	0	0	0	0	0	1,016	1,016	1,733	1,733
01F050-62-7	UMBS		01/27/2023	JP MORGAN	02/07/2023	JP MORGAN	1,670,000	1,673,131	1,663,216	1,673,131	0	0	0	0	0	0	(9,916)	(9,916)	2,783	2,783
01F050-63-5	UMBS		02/07/2023	JP MORGAN	03/07/2023	JP MORGAN	1,670,000	1,662,302	1,630,859	1,662,302	0	0	0	0	0	0	(31,443)	(31,443)	2,783	2,783
01F050-64-3	UMBS		03/07/2023	JP MORGAN	03/23/2023	JP MORGAN	1,200,000	1,171,828	1,200,563	1,171,828	0	0	0	0	0	0	28,734	28,734	2,000	2,000
01F052-64-9	UMBS 30YR TBA REG A		03/21/2023	WELLS FARGO	03/27/2023	WELLS FARGO	1,485,000	1,491,729	1,497,994	1,491,729	0	0	0	0	0	0	6,265	6,265	2,723	2,723
01F052-69-8	UMBS 30YR TBA REG A		08/09/2023	JP MORGAN	09/08/2023	JP MORGAN	1,290,000	1,278,864	1,268,836	1,278,864	0	0	0	0	0	0	(10,028)	(10,028)	2,562	2,562
01F052-6A-5	UMBS 30YR TBA REG A		09/08/2023	JP MORGAN	09/14/2023	JP MORGAN	1,290,000	1,268,937	1,267,828	1,268,937	0	0	0	0	0	0	(1,109)	(1,109)	2,168	2,168
21H040-62-4	G2SF 4 2/20		01/17/2023	GOLDMAN SACHS	01/19/2023	GOLDMAN SACHS	1,670,000	1,621,661	1,625,706	1,621,661	0	0	0	0	0	0	4,045	4,045	3,711	3,711
21H052-68-6	GNMA2 30YR TBA REG C		07/17/2023	CITICORP	08/15/2023	CITICORP	1,500,000	1,496,543	1,475,391	1,496,543	0	0	0	0	0	0	(21,152)	(21,152)	4,583	4,583
21H052-69-4	GNMA2 30YR TBA REG C		08/15/2023	CITICORP	09/13/2023	CITICORP	1,500,000	1,475,449	1,480,137	1,475,449	0	0	0	0	0	0	4,688	4,688	4,583	4,583
21H052-6A-1	GNMA2 30YR TBA REG C		09/13/2023	CITICORP	09/14/2023	CITICORP	1,500,000	1,479,902	1,479,844	1,479,902	0	0	0	0	0	0	(59)	(59)	5,042	5,042
3132D6-AQ-3	Freddie Mac		04/24/2023	CITICORP	06/01/2023	Paydown	17,298	15,600	17,298	17,298	0	1,697	0	1,697	0	0	0	0	29	14
3132D6-AQ-3	Freddie Mac		04/24/2023	CITICORP	07/01/2023	Paydown	17,137	15,456	17,137	17,137	0	1,682	0	1,682	0	0	0	0	57	14
3132D6-AQ-3	Freddie Mac		04/24/2023	CITICORP	08/01/2023	Paydown	14,323	12,918	14,323	14,323	0	1,405	0	1,405	0	0	0	0	72	12
3132D6-AQ-3	Freddie Mac		04/24/2023	CITICORP	09/01/2023	Paydown	16,055	14,480	16,055	16,055	0	1,575	0	1,575	0	0	0	0	107	13
3132D6-AQ-3	Freddie Mac		04/24/2023	CITICORP	10/01/2023	Paydown	14,452	13,034	14,452	14,452	0	1,418	0	1,418	0	0	0	0	120	12
3132D6-AQ-3	Freddie Mac		04/24/2023	CITICORP	11/01/2023	Paydown	12,890	11,626	12,890	12,890	0	1,265	0	1,265	0	0	0	0	129	11
3132D6-AQ-3	Freddie Mac		04/24/2023	CITICORP	12/01/2023	Paydown	14,214	12,819	14,214	14,214	0	1,395	0	1,395	0	0	0	0	166	12
3132D6-CP-3	Freddie Mac		03/24/2023	CITICORP	04/24/2023	CITICORP	1,471,359	1,456,760	1,442,851	1,456,760	0	0	0	0	0	0	(13,909)	(13,909)	2,452	2,616
3132D6-CP-3	Freddie Mac		03/24/2023	CITICORP	05/25/2023	Paydown	448	443	448	448	0	4	0	4	0	0	0	0	2	1
3132D6-CP-3	Freddie Mac		03/24/2023	CITICORP	06/14/2023	CITIGROUP	20,985	20,777	20,303	20,778	0	1	0	1	0	0	(475)	(475)	141	37
3132D6-CP-3	Freddie Mac		04/28/2023	CITICORP	05/25/2023	Paydown	20,985	20,595	20,985	20,985	0	390	0	390	0	0	0	0	102	35
3132D6-CP-3	Freddie Mac		04/28/2023	CITICORP	06/14/2023	CITIGROUP	957,442	939,639	926,325	939,696	0	57	0	57	0	0	(13,371)	(13,371)	6,452	1,596
3132D6-CP-3	Freddie Mac		04/28/2023	CITICORP	06/25/2023	Paydown	11,400	11,188	11,400	11,400	0	212	0	212	0	0	0	0	1,513	19
3132D6-CP-3	Freddie Mac		04/28/2023	CITICORP	07/25/2023	Paydown	14,787	14,512	14,787	14,787	0	275	0	275	0	0	0	0	5,273	25
3132D6-CU-2	Freddie Mac		01/01/2023	JP MORGAN	02/01/2023	Paydown	7,188	6,959	7,188	7,188	0	229	0	229	0	0	0	0	21	11
3132D6-CU-2	Freddie Mac		01/01/2023	JP MORGAN	03/01/2023	Paydown	5,699	5,518	5,699	5,699	0	182	0	182	0	0	0	0	33	9
3132D6-CU-2	Freddie Mac		01/01/2023	JP MORGAN	04/01/2023	Paydown	9,872	9,557	9,872	9,872	0	315	0	315	0	0	0	0	86	15

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3132D6-CU-2	Freddie Mac		01/01/2023	JP MORGAN	05/01/2023	Paydown	7,286	7,054	7,286	7,286	0	232	0	232	0	0	0	0	85	11
3132D6-CU-2	Freddie Mac		01/01/2023	JP MORGAN	06/01/2023	Paydown	11,915	11,535	11,915	11,915	0	380	0	380	0	0	0	0	174	19
3132D6-CU-2	Freddie Mac		01/01/2023	JP MORGAN	07/01/2023	Paydown	8,838	8,557	8,838	8,838	0	282	0	282	0	0	0	0	155	14
3132D6-CU-2	Freddie Mac		01/01/2023	JP MORGAN	08/01/2023	Paydown	7,220	6,990	7,220	7,220	0	230	0	230	0	0	0	0	147	11
3132D6-CU-2	Freddie Mac		01/01/2023	JP MORGAN	09/01/2023	Paydown	6,777	6,561	6,777	6,777	0	216	0	216	0	0	0	0	158	11
3132D6-CU-2	Freddie Mac		01/01/2023	JP MORGAN	10/01/2023	Paydown	8,331	8,066	8,331	8,331	0	266	0	266	0	0	0	0	219	13
3132D6-CU-2	Freddie Mac		01/01/2023	JP MORGAN	11/01/2023	Paydown	7,143	6,915	7,143	7,143	0	228	0	228	0	0	0	0	208	11
3132D6-CU-2	Freddie Mac		01/01/2023	JP MORGAN	12/01/2023	Paydown	5,278	5,110	5,278	5,278	0	168	0	168	0	0	0	0	169	8
3132D6-CV-0	Freddie Mac		03/28/2023	CITICORP	05/25/2023	Paydown	11,095	10,892	11,095	11,095	0	203	0	203	0	0	0	0	37	20
3132D6-CV-0	Freddie Mac		03/28/2023	CITICORP	06/15/2023	CITICORP	724,348	711,106	703,523	713,580	0	2,474	0	2,474	0	0	(10,057)	(10,057)	3,783	1,288
3132D6-CV-0	Freddie Mac		03/28/2023	CITICORP	06/25/2023	Paydown	12,938	12,701	12,938	12,938	0	237	0	237	0	0	0	0	1,604	23
3132D6-CV-0	Freddie Mac		03/28/2023	CITICORP	07/25/2023	Paydown	7,651	7,511	7,651	7,651	0	140	0	140	0	0	0	0	3,388	14
3132D6-EP-1	Freddie Mac		08/22/2023	CITICORP	10/01/2023	Paydown	19,705	19,021	19,705	19,705	0	684	0	684	0	0	0	0	74	42
3132D6-EP-1	Freddie Mac		08/22/2023	CITICORP	11/01/2023	Paydown	21,048	20,318	21,048	21,048	0	730	0	730	0	0	0	0	158	45
3132D6-EP-1	Freddie Mac		08/22/2023	CITICORP	12/01/2023	Paydown	23,491	22,676	23,491	23,491	0	815	0	815	0	0	0	0	264	50
3132DN-YF-4	FHLMC 30YR UMBS		05/15/2023	MORGAN STANLEY	07/01/2023	Paydown	489	477	489	489	0	12	0	12	0	0	0	0	2	1
3132DN-YF-4	FHLMC 30YR UMBS		05/15/2023	MORGAN STANLEY	08/01/2023	Paydown	350	342	350	350	0	9	0	9	0	0	0	0	3	1
3132DN-YF-4	FHLMC 30YR UMBS		05/15/2023	MORGAN STANLEY	09/01/2023	Paydown	2,154	2,100	2,154	2,154	0	54	0	54	0	0	0	0	24	3
3132DN-YF-4	FHLMC 30YR UMBS		05/15/2023	MORGAN STANLEY	10/01/2023	Paydown	377	368	377	377	0	9	0	9	0	0	0	0	6	1
3132DN-YF-4	FHLMC 30YR UMBS		05/15/2023	MORGAN STANLEY	11/01/2023	Paydown	380	371	380	380	0	9	0	9	0	0	0	0	7	1
3132DN-YF-4	FHLMC 30YR UMBS		05/15/2023	MORGAN STANLEY	12/01/2023	Paydown	374	364	374	374	0	9	0	9	0	0	0	0	8	1
3132DW-DJ-9	FN		03/17/2023	CITICORP	05/01/2023	Paydown	13,570	11,825	13,570	13,570	0	1,745	0	1,745	0	0	0	0	28	11
3132DW-DJ-9	FN		03/17/2023	CITICORP	06/01/2023	Paydown	16,047	13,983	16,047	16,047	0	2,063	0	2,063	0	0	0	0	67	13
3132DW-DJ-9	FN		03/17/2023	CITICORP	07/01/2023	Paydown	18,047	15,726	18,047	18,047	0	2,321	0	2,321	0	0	0	0	113	15
3132DW-DJ-9	FN		03/17/2023	CITICORP	08/01/2023	Paydown	15,131	13,186	15,131	15,131	0	1,946	0	1,946	0	0	0	0	126	13
3132DW-DJ-9	FN		03/17/2023	CITICORP	09/01/2023	Paydown	15,291	13,325	15,291	15,291	0	1,966	0	1,966	0	0	0	0	159	13
3132DW-DJ-9	FN		03/17/2023	CITICORP	09/18/2023	JP MORGAN	1,459,141	1,271,505	1,193,076	1,273,792	0	2,287	0	2,287	0	0	(80,716)	(80,716)	16,314	1,216
3132DW-DJ-9	FN		03/17/2023	CITICORP	10/01/2023	Paydown	13,166	11,473	13,166	13,166	0	1,693	0	1,693	0	0	0	0	191	11
3132DW-DJ-9	FN		03/17/2023	CITICORP	11/01/2023	Paydown	6,693	5,832	6,693	6,693	0	861	0	861	0	0	0	0	111	6
3132DW-DJ-9	FN		03/17/2023	CITICORP	12/01/2023	Paydown	5,523	4,813	5,523	5,523	0	710	0	710	0	0	0	0	103	5
3132DW-E5-8	FN		04/11/2023	CITICORP	05/01/2023	Paydown	3,620	3,446	3,620	3,620	0	175	0	175	0	0	0	0	12	5
3132DW-E5-8	FN		04/11/2023	CITICORP	06/01/2023	Paydown	4,491	4,274	4,491	4,491	0	217	0	217	0	0	0	0	30	6
3132DW-E5-8	FN		04/11/2023	CITICORP	06/13/2023	JP MORGAN	987,354	939,683	931,044	940,143	0	459	0	459	0	0	(9,099)	(9,099)	7,899	1,316
3132DW-E5-8	FN		04/11/2023	CITICORP	07/01/2023	Paydown	4,535	4,316	4,535	4,535	0	219	0	219	0	0	0	0	3,337	6
3132DW-E5-8	FN		04/11/2023	CITICORP	05/01/2023	Paydown	1,213	1,154	1,213	1,213	0	59	0	59	0	0	0	0	4	2
3132DW-E5-8	FN		04/11/2023	CITICORP	06/01/2023	Paydown	1,504	1,432	1,504	1,504	0	73	0	73	0	0	0	0	10	2
3132DW-E5-8	FN		04/11/2023	CITICORP	06/13/2023	JP MORGAN	330,763	314,794	311,899	314,947	0	154	0	154	0	0	(3,048)	(3,048)	2,646	441
3132DW-E5-8	FN		04/11/2023	CITICORP	07/01/2023	Paydown	1,519	1,446	1,519	1,519	0	73	0	73	0	0	0	0	1,118	2
3132DW-G9-8	FN		04/11/2023	WELLS FARGO	05/01/2023	Paydown	8,368	8,406	8,368	8,368	0	(38)	0	(38)	0	0	0	0	38	15
3132DW-G9-8	FN		04/11/2023	WELLS FARGO	06/01/2023	Paydown	14,882	14,949	14,882	14,882	0	(67)	0	(67)	0	0	0	0	136	27
3132DW-G9-8	FN		04/11/2023	WELLS FARGO	07/01/2023	Paydown	13,945	14,008	13,945	13,945	0	(63)	0	(63)	0	0	0	0	192	26
3132DW-G9-8	FN		04/11/2023	WELLS FARGO	08/01/2023	Paydown	11,017	11,067	11,017	11,017	0	(50)	0	(50)	0	0	0	0	202	20
3132DW-G9-8	FN		04/11/2023	WELLS FARGO	09/01/2023	Paydown	10,406	10,453	10,406	10,406	0	(47)	0	(47)	0	0	0	0	238	19
3132DW-G9-8	FN		04/11/2023	WELLS FARGO	10/01/2023	Paydown	8,963	9,004	8,963	8,963	0	(41)	0	(41)	0	0	0	0	246	16
3132DW-G9-8	FN		04/11/2023	WELLS FARGO	11/01/2023	Paydown	8,488	8,527	8,488	8,488	0	(38)	0	(38)	0	0	0	0	272	16
3132DW-G9-8	FN		04/11/2023	WELLS FARGO	12/01/2023	Paydown	6,613	6,643	6,613	6,613	0	(30)	0	(30)	0	0	0	0	242	12
3132DW-G9-8	FN		04/11/2023	WELLS FARGO	12/18/2023	BARCLAYS CAPITAL	1,417,318	1,423,740	1,419,090	1,423,516	0	(225)	0	(225)	0	0	(4,426)	(4,426)	55,216	2,598
3132DW-GG-2	FN		04/11/2023	JP MORGAN	05/01/2023	Paydown	2,513	2,454	2,513	2,513	0	59	0	59	0	0	0	0	10	4
3132DW-GG-2	FN		04/11/2023	JP MORGAN	06/01/2023	Paydown	1,582	1,545	1,582	1,582	0	37	0	37	0	0	0	0	13	3

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3132DW-GG-2	FN		04/11/2023	JP MORGAN	07/01/2023	Paydown	2,122	2,072	2,122	2,122	0	50	0	50	0	0	0	0	27	4
3132DW-GG-2	FN		04/11/2023	JP MORGAN	08/01/2023	Paydown	2,183	2,132	2,183	2,183	0	51	0	51	0	0	0	0	36	4
3132DW-GG-2	FN		04/11/2023	JP MORGAN	09/01/2023	Paydown	2,508	2,449	2,508	2,508	0	59	0	59	0	0	0	0	52	4
3132DW-GG-2	FN		04/11/2023	JP MORGAN	10/01/2023	Paydown	1,605	1,567	1,605	1,605	0	38	0	38	0	0	0	0	40	3
3132DW-GG-2	FN		04/11/2023	JP MORGAN	11/01/2023	Paydown	1,727	1,686	1,727	1,727	0	41	0	41	0	0	0	0	50	3
3132DW-GG-2	FN		04/11/2023	JP MORGAN	12/01/2023	Paydown	2,019	1,971	2,019	2,019	0	47	0	47	0	0	0	0	67	3
3132DW-GG-2	FN		04/11/2023	JP MORGAN	12/18/2023	BARCLAYS CAPITAL	453,742	443,090	446,511	443,354	0	264	0	264	0	0	3,157	3,157	16,070	756
3132DW-GZ-0	FN		03/27/2023	WELLS FARGO	05/25/2023	Paydown	14,083	14,210	14,083	14,083	0	(128)	0	(128)	0	0	0	0	65	26
3132DW-GZ-0	FN		03/27/2023	WELLS FARGO	06/25/2023	Paydown	15,222	15,360	15,222	15,222	0	(138)	0	(138)	0	0	0	0	140	28
3132DW-GZ-0	FN		03/27/2023	WELLS FARGO	07/25/2023	Paydown	9,540	9,626	9,540	9,540	0	(86)	0	(86)	0	0	0	0	131	17
3132DW-GZ-0	FN		03/27/2023	WELLS FARGO	08/25/2023	Paydown	11,797	11,904	11,797	11,797	0	(107)	0	(107)	0	0	0	0	216	22
3132DW-GZ-0	FN		03/27/2023	WELLS FARGO	09/25/2023	Paydown	9,563	9,650	9,563	9,563	0	(87)	0	(87)	0	0	0	0	219	18
3132DW-GZ-0	FN		03/27/2023	WELLS FARGO	10/01/2023	Paydown	7,088	7,152	7,088	7,088	0	(64)	0	(64)	0	0	0	0	195	13
3132DW-GZ-0	FN		03/27/2023	WELLS FARGO	11/01/2023	Paydown	8,842	8,922	8,842	8,842	0	(80)	0	(80)	0	0	0	0	284	16
3132DW-GZ-0	FN		03/27/2023	WELLS FARGO	12/01/2023	Paydown	7,111	7,175	7,111	7,111	0	(64)	0	(64)	0	0	0	0	261	13
3132DW-JS-3	FN		10/12/2023	MORGAN STANLEY	11/01/2023	Paydown	6,599	6,455	6,599	6,599	0	144	0	144	0	0	0	0	33	12
3132DW-JS-3	FN		10/12/2023	MORGAN STANLEY	12/01/2023	Paydown	8,077	7,901	8,077	8,077	0	176	0	176	0	0	0	0	81	15
3132DW-JS-3	FN		10/12/2023	MORGAN STANLEY	11/01/2023	Paydown	6,599	6,455	6,599	6,599	0	144	0	144	0	0	0	0	33	12
3132DW-JS-3	FN		10/12/2023	MORGAN STANLEY	12/01/2023	Paydown	8,077	7,901	8,077	8,077	0	176	0	176	0	0	0	0	81	15
3132DW-JS-3	FN		10/12/2023	MORGAN STANLEY	11/01/2023	Paydown	6,599	6,455	6,599	6,599	0	144	0	144	0	0	0	0	33	12
3132DW-JS-3	FN		10/12/2023	MORGAN STANLEY	12/01/2023	Paydown	8,077	7,901	8,077	8,077	0	176	0	176	0	0	0	0	81	15
3132DW-JS-3	FN		10/12/2023	MORGAN STANLEY	11/01/2023	Paydown	6,599	6,455	6,599	6,599	0	144	0	144	0	0	0	0	33	12
3132DW-JS-3	FN		10/12/2023	MORGAN STANLEY	12/01/2023	Paydown	8,077	7,901	8,077	8,077	0	176	0	176	0	0	0	0	81	15
3132DW-JS-3	FN		10/12/2023	MORGAN STANLEY	11/01/2023	Paydown	6,599	6,455	6,599	6,599	0	144	0	144	0	0	0	0	33	12
3132DW-JS-3	FN		10/12/2023	MORGAN STANLEY	12/01/2023	Paydown	8,077	7,901	8,077	8,077	0	176	0	176	0	0	0	0	81	15
3132DW-JS-3	FN		10/12/2023	MORGAN STANLEY	11/01/2023	Paydown	1,485	1,452	1,485	1,485	0	32	0	32	0	0	0	0	7	3
3132DW-JS-3	FN		10/12/2023	MORGAN STANLEY	12/01/2023	Paydown	1,817	1,778	1,817	1,817	0	40	0	40	0	0	0	0	18	3
3133B0-YQ-0	FHLMC 30YR UMBS		04/18/2023	WELLS FARGO	06/01/2023	Paydown	11,687	9,616	11,687	11,687	0	2,071	0	2,071	0	0	0	0	19	6
3133B0-YQ-0	FHLMC 30YR UMBS		04/18/2023	WELLS FARGO	07/01/2023	Paydown	4,056	3,337	4,056	4,056	0	719	0	719	0	0	0	0	14	2
3133B0-YQ-0	FHLMC 30YR UMBS		04/18/2023	WELLS FARGO	08/01/2023	Paydown	4,015	3,304	4,015	4,015	0	711	0	711	0	0	0	0	20	2
3133B0-YQ-0	FHLMC 30YR UMBS		04/18/2023	WELLS FARGO	09/01/2023	Paydown	10,350	8,516	10,350	10,350	0	1,834	0	1,834	0	0	0	0	69	6
3133B0-YQ-0	FHLMC 30YR UMBS		04/18/2023	WELLS FARGO	10/01/2023	Paydown	4,218	3,471	4,218	4,218	0	747	0	747	0	0	0	0	35	2
3133B0-YQ-0	FHLMC 30YR UMBS		04/18/2023	WELLS FARGO	11/01/2023	Paydown	3,898	3,207	3,898	3,898	0	691	0	691	0	0	0	0	39	2
3133B0-YQ-0	FHLMC 30YR UMBS		04/18/2023	WELLS FARGO	12/01/2023	Paydown	11,733	9,654	11,733	11,733	0	2,079	0	2,079	0	0	0	0	137	7
3133B1-AU-5	FHLMC 30YR UMBS		03/09/2023	CITICORP	04/01/2023	Paydown	12,945	10,888	12,945	12,945	0	2,057	0	2,057	0	0	0	0	27	11
3133B1-AU-5	FHLMC 30YR UMBS		03/09/2023	CITICORP	05/01/2023	Paydown	2,781	2,339	2,781	2,781	0	442	0	442	0	0	0	0	12	2
3133B1-AU-5	FHLMC 30YR UMBS		03/09/2023	CITICORP	06/01/2023	Paydown	11,026	9,274	11,026	11,026	0	1,752	0	1,752	0	0	0	0	69	9
3133B1-AU-5	FHLMC 30YR UMBS		03/09/2023	CITICORP	07/01/2023	Paydown	23,033	19,373	23,033	23,033	0	3,660	0	3,660	0	0	0	0	192	19
3133B1-AU-5	FHLMC 30YR UMBS		03/09/2023	CITICORP	08/01/2023	Paydown	2,669	2,245	2,669	2,669	0	424	0	424	0	0	0	0	28	2
3133B1-AU-5	FHLMC 30YR UMBS		03/09/2023	CITICORP	08/09/2023	WELLS FARGO	1,366,254	1,149,148	1,143,811	1,149,367	0	220	0	220	0	0	(5,557)	(5,557)	15,465	1,139
3133BH-A2-2	FHLMC 30YR UMBS		11/09/2023	BANC OF AMERICA	12/01/2023	Paydown	21,722	19,349	21,722	21,722	0	2,372	0	2,372	0	0	0	0	81	33
3133BH-A2-2	FHLMC 30YR UMBS		11/09/2023	BANC OF AMERICA	12/01/2023	Paydown	1,586	1,413	1,586	1,586	0	173	0	173	0	0	0	0	6	2
3133GG-2J-1	FHLMC 15YR UMBS		04/13/2023	JP MORGAN	05/01/2023	Paydown	9,034	8,115	9,034	9,034	0	919	0	919	0	0	0	0	15	8
3133GG-2J-1	FHLMC 15YR UMBS		04/13/2023	JP MORGAN	06/01/2023	Paydown	11,398	10,238	11,398	11,398	0	1,159	0	1,159	0	0	0	0	38	10
3133GG-2J-1	FHLMC 15YR UMBS		04/13/2023	JP MORGAN	07/01/2023	Paydown	7,366	6,616	7,366	7,366	0	749	0	749	0	0	0	0	37	7
3133GG-2J-1	FHLMC 15YR UMBS		04/13/2023	JP MORGAN	08/01/2023	Paydown	11,088	9,960	11,088	11,088	0	1,128	0	1,128	0	0	0	0	74	10
3133GG-2J-1	FHLMC 15YR UMBS		04/13/2023	JP MORGAN	09/01/2023	Paydown	10,927	9,815	10,927	10,927	0	1,111	0	1,111	0	0	0	0	91	10

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3133GG-2J-1	FHLMC 15YR UMBS		04/13/2023	JP MORGAN	10/01/2023	Paydown	7,064	6,345	7,064	7,064	0	719	0	719	0	0	0	0	71	6
3133GG-2J-1	FHLMC 15YR UMBS		04/13/2023	JP MORGAN	11/01/2023	Paydown	5,777	5,189	5,777	5,777	0	588	0	588	0	0	0	0	67	5
3133GG-2J-1	FHLMC 15YR UMBS		04/13/2023	JP MORGAN	12/01/2023	Paydown	9,666	8,683	9,666	9,666	0	983	0	983	0	0	0	0	129	9
3133GG-2J-1	FHLMC 15YR UMBS		04/13/2023	JP MORGAN	05/01/2023	Paydown	9,034	8,115	9,034	9,034	0	919	0	919	0	0	0	0	15	8
3133GG-2J-1	FHLMC 15YR UMBS		04/13/2023	JP MORGAN	06/01/2023	Paydown	11,398	10,238	11,398	11,398	0	1,159	0	1,159	0	0	0	0	38	10
3133GG-2J-1	FHLMC 15YR UMBS		04/13/2023	JP MORGAN	07/01/2023	Paydown	7,366	6,616	7,366	7,366	0	749	0	749	0	0	0	0	37	7
3133GG-2J-1	FHLMC 15YR UMBS		04/13/2023	JP MORGAN	08/01/2023	Paydown	11,088	9,960	11,088	11,088	0	1,128	0	1,128	0	0	0	0	74	10
3133GG-2J-1	FHLMC 15YR UMBS		04/13/2023	JP MORGAN	09/01/2023	Paydown	10,927	9,815	10,927	10,927	0	1,111	0	1,111	0	0	0	0	91	10
3133GG-2J-1	FHLMC 15YR UMBS		04/13/2023	JP MORGAN	10/01/2023	Paydown	7,064	6,345	7,064	7,064	0	719	0	719	0	0	0	0	71	6
3133GG-2J-1	FHLMC 15YR UMBS		04/13/2023	JP MORGAN	11/01/2023	Paydown	5,777	5,189	5,777	5,777	0	588	0	588	0	0	0	0	67	5
3133GG-2J-1	FHLMC 15YR UMBS		04/13/2023	JP MORGAN	12/01/2023	Paydown	9,666	8,683	9,666	9,666	0	983	0	983	0	0	0	0	129	9
3133GG-2J-1	FHLMC 15YR UMBS		04/13/2023	JP MORGAN	05/01/2023	Paydown	2,078	1,866	2,078	2,078	0	211	0	211	0	0	0	0	3	2
3133GG-2J-1	FHLMC 15YR UMBS		04/13/2023	JP MORGAN	06/01/2023	Paydown	2,622	2,355	2,622	2,622	0	267	0	267	0	0	0	0	9	2
3133GG-2J-1	FHLMC 15YR UMBS		04/13/2023	JP MORGAN	07/01/2023	Paydown	1,694	1,522	1,694	1,694	0	172	0	172	0	0	0	0	8	2
3133GG-2J-1	FHLMC 15YR UMBS		04/13/2023	JP MORGAN	08/01/2023	Paydown	2,550	2,291	2,550	2,550	0	259	0	259	0	0	0	0	17	2
3133GG-2J-1	FHLMC 15YR UMBS		04/13/2023	JP MORGAN	09/01/2023	Paydown	2,513	2,258	2,513	2,513	0	256	0	256	0	0	0	0	21	2
3133GG-2J-1	FHLMC 15YR UMBS		04/13/2023	JP MORGAN	10/01/2023	Paydown	1,625	1,459	1,625	1,625	0	165	0	165	0	0	0	0	16	1
3133GG-2J-1	FHLMC 15YR UMBS		04/13/2023	JP MORGAN	11/01/2023	Paydown	1,329	1,194	1,329	1,329	0	135	0	135	0	0	0	0	15	1
3133GG-2J-1	FHLMC 15YR UMBS		04/13/2023	JP MORGAN	12/01/2023	Paydown	2,223	1,997	2,223	2,223	0	226	0	226	0	0	0	0	30	2
3133KM-E8-4	FR		10/10/2023	WELLS FARGO	11/01/2023	Paydown	20,424	15,854	20,424	20,424	0	4,570	0	4,570	0	0	0	0	43	16
3133KM-E8-4	FR		10/10/2023	WELLS FARGO	12/01/2023	Paydown	6,520	5,061	6,520	6,520	0	1,459	0	1,459	0	0	0	0	27	5
3133KM-E8-4	FR		10/10/2023	WELLS FARGO	11/01/2023	Paydown	1,464	1,136	1,464	1,464	0	328	0	328	0	0	0	0	3	1
3133KM-E8-4	FR		10/10/2023	WELLS FARGO	12/01/2023	Paydown	467	363	467	467	0	105	0	105	0	0	0	0	2	0
3133KP-WS-3	FHLMC 30YR UMBS		01/01/2023	CITICORP	02/01/2023	Paydown	1,091	1,042	1,091	1,091	0	49	0	49	0	0	0	0	4	1
3133KP-WS-3	FHLMC 30YR UMBS		01/01/2023	CITICORP	03/01/2023	Paydown	1,131	1,079	1,131	1,131	0	51	0	51	0	0	0	0	8	1
3133KP-WS-3	FHLMC 30YR UMBS		01/01/2023	CITICORP	04/01/2023	Paydown	1,102	1,052	1,102	1,102	0	50	0	50	0	0	0	0	11	1
3133KP-WS-3	FHLMC 30YR UMBS		01/01/2023	CITICORP	05/01/2023	Paydown	1,117	1,066	1,117	1,117	0	51	0	51	0	0	0	0	15	1
3133KP-WS-3	FHLMC 30YR UMBS		01/01/2023	CITICORP	06/01/2023	Paydown	1,130	1,079	1,130	1,130	0	51	0	51	0	0	0	0	19	1
3133KP-WS-3	FHLMC 30YR UMBS		01/01/2023	CITICORP	07/01/2023	Paydown	1,143	1,091	1,143	1,143	0	52	0	52	0	0	0	0	23	1
3133KP-WS-3	FHLMC 30YR UMBS		01/01/2023	CITICORP	08/01/2023	Paydown	1,144	1,092	1,144	1,144	0	52	0	52	0	0	0	0	27	1
3133KP-WS-3	FHLMC 30YR UMBS		01/01/2023	CITICORP	09/01/2023	Paydown	1,146	1,094	1,146	1,146	0	52	0	52	0	0	0	0	31	1
3133KP-WS-3	FHLMC 30YR UMBS		01/01/2023	CITICORP	10/01/2023	Paydown	1,654	1,579	1,654	1,654	0	75	0	75	0	0	0	0	50	2
3133KP-WS-3	FHLMC 30YR UMBS		01/01/2023	CITICORP	11/01/2023	Paydown	5,490	5,241	5,490	5,490	0	249	0	249	0	0	0	0	183	7
3133KP-WS-3	FHLMC 30YR UMBS		01/01/2023	CITICORP	12/01/2023	Paydown	1,144	1,092	1,144	1,144	0	52	0	52	0	0	0	0	42	1
3133KP-YT-9	FHLMC 30YR UMBS		03/29/2023	CITICORP	05/25/2023	Paydown	1,892	1,803	1,892	1,892	0	89	0	89	0	0	0	0	6	3
3133KP-YT-9	FHLMC 30YR UMBS		03/29/2023	CITICORP	06/25/2023	Paydown	8,369	7,973	8,369	8,369	0	396	0	396	0	0	0	0	56	11
3133KP-YT-9	FHLMC 30YR UMBS		03/29/2023	CITICORP	07/25/2023	Paydown	11,822	11,263	11,822	11,822	0	559	0	559	0	0	0	0	118	16
3133KP-YT-9	FHLMC 30YR UMBS		03/29/2023	CITICORP	08/25/2023	Paydown	1,831	1,744	1,831	1,831	0	87	0	87	0	0	0	0	24	2
3133KP-YT-9	FHLMC 30YR UMBS		03/29/2023	CITICORP	09/25/2023	Paydown	4,248	4,047	4,248	4,248	0	201	0	201	0	0	0	0	71	6
3133KP-YT-9	FHLMC 30YR UMBS		03/29/2023	CITICORP	10/01/2023	Paydown	1,903	1,813	1,903	1,903	0	90	0	90	0	0	0	0	38	3
3133KP-YT-9	FHLMC 30YR UMBS		03/29/2023	CITICORP	11/01/2023	Paydown	5,628	5,362	5,628	5,628	0	266	0	266	0	0	0	0	131	8
3133KP-YT-9	FHLMC 30YR UMBS		03/29/2023	CITICORP	11/27/2023	CITICORP	1,286,431	1,225,627	1,157,386	1,227,179	0	1,552	0	1,552	0	0	(69,793)	(69,793)	31,732	1,715
3133KP-YT-9	FHLMC 30YR UMBS		03/29/2023	CITICORP	12/01/2023	Paydown	1,812	1,726	1,812	1,812	0	86	0	86	0	0	0	0	4,336	2
3133KQ-T6-3	FHLMC 30YR UMBS		10/30/2023	JP MORGAN	12/01/2023	Paydown	898	851	898	898	0	46	0	46	0	0	0	0	4	2
3140MW-XQ-4	FNMA 30YR UMBS		01/06/2023	BANK OF AMERICA	02/01/2023	Paydown	931	932	931	931	0	(1)	0	(1)	0	0	0	0	4	1
3140MW-XQ-4	FNMA 30YR UMBS		01/06/2023	BANK OF AMERICA	03/01/2023	Paydown	6,100	6,109	6,100	6,100	0	(10)	0	(10)	0	0	0	0	51	9
3140MW-XQ-4	FNMA 30YR UMBS		01/06/2023	BANK OF AMERICA	04/01/2023	Paydown	14,213	14,235	14,213	14,213	0	(22)	0	(22)	0	0	0	0	178	22
3140MW-XQ-4	FNMA 30YR UMBS		01/06/2023	BANK OF AMERICA	05/01/2023	Paydown	2,259	2,262	2,259	2,259	0	(4)	0	(4)	0	0	0	0	38	3
3140MW-XQ-4	FNMA 30YR UMBS		01/06/2023	BANK OF AMERICA	06/01/2023	Paydown	8,986	9,000	8,986	8,986	0	(14)	0	(14)	0	0	0	0	187	14

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3140MW-XQ-4	FNMA 30YR UMBS		01/06/2023	BANK OF AMERICA	07/01/2023	Paydown	845	846	845	845	0	(1)	0	(1)	0	0	0	0	21	1
3140MW-XQ-4	FNMA 30YR UMBS		01/06/2023	BANK OF AMERICA	08/01/2023	Paydown	876	878	876	876	0	(1)	0	(1)	0	0	0	0	26	1
3140MW-XQ-4	FNMA 30YR UMBS		01/06/2023	BANK OF AMERICA	09/01/2023	Paydown	3,118	3,123	3,118	3,118	0	(5)	0	(5)	0	0	0	0	104	5
3140MW-XQ-4	FNMA 30YR UMBS		01/06/2023	BANK OF AMERICA	10/01/2023	Paydown	883	884	883	883	0	(1)	0	(1)	0	0	0	0	33	1
3140MW-XQ-4	FNMA 30YR UMBS		01/06/2023	BANK OF AMERICA	11/01/2023	Paydown	1,078	1,079	1,078	1,078	0	(2)	0	(2)	0	0	0	0	45	2
3140MW-XQ-4	FNMA 30YR UMBS		01/06/2023	BANK OF AMERICA	12/01/2023	Paydown	939	941	939	939	0	(1)	0	(1)	0	0	0	0	43	1
3140N3-AS-8	FNMA 30YR UMBS		01/23/2023	JP MORGAN	03/01/2023	Paydown	571	573	571	571	0	(2)	0	(2)	0	0	0	0	2	1
3140N3-AS-8	FNMA 30YR UMBS		01/23/2023	JP MORGAN	04/01/2023	Paydown	583	584	583	583	0	(2)	0	(2)	0	0	0	0	5	1
3140N3-AS-8	FNMA 30YR UMBS		01/23/2023	JP MORGAN	05/01/2023	Paydown	566	568	566	566	0	(2)	0	(2)	0	0	0	0	7	1
3140N3-AS-8	FNMA 30YR UMBS		01/23/2023	JP MORGAN	06/01/2023	Paydown	598	599	598	598	0	(2)	0	(2)	0	0	0	0	10	1
3140N3-AS-8	FNMA 30YR UMBS		01/23/2023	JP MORGAN	07/01/2023	Paydown	5,946	5,963	5,946	5,946	0	(17)	0	(17)	0	0	0	0	124	10
3140N3-AS-8	FNMA 30YR UMBS		01/23/2023	JP MORGAN	08/01/2023	Paydown	575	577	575	575	0	(2)	0	(2)	0	0	0	0	14	1
3140N3-AS-8	FNMA 30YR UMBS		01/23/2023	JP MORGAN	09/01/2023	Paydown	9,011	9,037	9,011	9,011	0	(25)	0	(25)	0	0	0	0	263	15
3140N3-AS-8	FNMA 30YR UMBS		01/23/2023	JP MORGAN	10/01/2023	Paydown	2,608	2,615	2,608	2,608	0	(7)	0	(7)	0	0	0	0	87	4
3140N3-AS-8	FNMA 30YR UMBS		01/23/2023	JP MORGAN	11/01/2023	Paydown	5,977	5,994	5,977	5,977	0	(17)	0	(17)	0	0	0	0	224	10
3140N3-AS-8	FNMA 30YR UMBS		01/23/2023	JP MORGAN	12/01/2023	Paydown	3,303	3,312	3,303	3,303	0	(9)	0	(9)	0	0	0	0	138	6
3140QN-TD-4	FNMA 30YR UMBS		10/10/2023	WELLS FARGO	11/01/2023	Paydown	5,916	4,818	5,916	5,916	0	1,098	0	1,098	0	0	0	0	15	5
3140QN-TD-4	FNMA 30YR UMBS		10/10/2023	WELLS FARGO	12/01/2023	Paydown	6,572	5,352	6,572	6,572	0	1,220	0	1,220	0	0	0	0	33	6
3140QN-TD-4	FNMA 30YR UMBS		10/10/2023	WELLS FARGO	12/18/2023	BARCLAYS CAPITAL	2,987,512	2,432,955	2,606,604	2,432,955	0	0	0	0	0	0	173,649	173,649	18,672	2,739
3140QN-TD-4	FNMA 30YR UMBS		10/10/2023	WELLS FARGO	11/01/2023	Paydown	868	707	868	868	0	161	0	161	0	0	0	0	2	1
3140QN-TD-4	FNMA 30YR UMBS		10/10/2023	WELLS FARGO	12/01/2023	Paydown	964	785	964	964	0	179	0	179	0	0	0	0	5	1
3140QN-TD-4	FNMA 30YR UMBS		10/10/2023	WELLS FARGO	12/18/2023	BARCLAYS CAPITAL	438,169	356,833	382,302	356,833	0	0	0	0	0	0	25,469	25,469	2,739	402
3140QQ-QM-0	FNMA 30YR UMBS		03/07/2023	MORGAN STANLEY	05/01/2023	Paydown	4,596	4,407	4,596	4,596	0	190	0	190	0	0	0	0	17	7
3140QQ-QM-0	FNMA 30YR UMBS		03/07/2023	MORGAN STANLEY	06/01/2023	Paydown	1,148	1,100	1,148	1,148	0	47	0	47	0	0	0	0	9	2
3140QQ-QM-0	FNMA 30YR UMBS		03/07/2023	MORGAN STANLEY	07/01/2023	Paydown	2,255	2,162	2,255	2,255	0	93	0	93	0	0	0	0	25	3
3140QQ-QM-0	FNMA 30YR UMBS		03/07/2023	MORGAN STANLEY	08/01/2023	Paydown	1,305	1,251	1,305	1,305	0	54	0	54	0	0	0	0	20	2
3140QQ-QM-0	FNMA 30YR UMBS		03/07/2023	MORGAN STANLEY	09/01/2023	Paydown	3,815	3,658	3,815	3,815	0	157	0	157	0	0	0	0	72	6
3140QQ-QM-0	FNMA 30YR UMBS		03/07/2023	MORGAN STANLEY	10/01/2023	Paydown	913	876	913	913	0	38	0	38	0	0	0	0	21	1
3140QQ-QM-0	FNMA 30YR UMBS		03/07/2023	MORGAN STANLEY	11/01/2023	Paydown	875	839	875	875	0	36	0	36	0	0	0	0	23	1
3140QQ-QM-0	FNMA 30YR UMBS		03/07/2023	MORGAN STANLEY	12/01/2023	Paydown	3,748	3,593	3,748	3,748	0	155	0	155	0	0	0	0	112	6
3140QR-LM-3	FNMA 30YR UMBS		03/20/2023	CITICORP	05/01/2023	Paydown	12,760	12,844	12,760	12,760	0	(84)	0	(84)	0	0	0	0	58	23
3140QR-LM-3	FNMA 30YR UMBS		03/20/2023	CITICORP	06/01/2023	Paydown	21,144	21,282	21,144	21,144	0	(139)	0	(139)	0	0	0	0	194	39
3140QR-LM-3	FNMA 30YR UMBS		03/20/2023	CITICORP	07/01/2023	Paydown	22,485	22,633	22,485	22,485	0	(148)	0	(148)	0	0	0	0	309	41
3140QR-LM-3	FNMA 30YR UMBS		03/20/2023	CITICORP	08/01/2023	Paydown	7,267	7,315	7,267	7,267	0	(48)	0	(48)	0	0	0	0	133	13
3140QR-LM-3	FNMA 30YR UMBS		03/20/2023	CITICORP	09/01/2023	Paydown	5,459	5,495	5,459	5,459	0	(36)	0	(36)	0	0	0	0	125	10
3140QR-LM-3	FNMA 30YR UMBS		03/20/2023	CITICORP	10/01/2023	Paydown	5,709	5,747	5,709	5,709	0	(37)	0	(37)	0	0	0	0	157	10
3140QR-LM-3	FNMA 30YR UMBS		03/20/2023	CITICORP	11/01/2023	Paydown	7,291	7,339	7,291	7,291	0	(48)	0	(48)	0	0	0	0	234	13
3140QR-LM-3	FNMA 30YR UMBS		03/20/2023	CITICORP	12/01/2023	Paydown	13,626	13,715	13,626	13,626	0	(89)	0	(89)	0	0	0	0	500	25
3140QS-3Q-2	FNMA 30YR UMBS		10/31/2023	WELLS FARGO	12/01/2023	Paydown	2,035	1,937	2,035	2,035	0	98	0	98	0	0	0	0	9	4
3140QS-FW-6	FNMA 30YR UMBS		09/28/2023	WELLS FARGO	11/01/2023	Paydown	3,869	3,737	3,869	3,869	0	132	0	132	0	0	0	0	18	7
3140QS-FW-6	FNMA 30YR UMBS		09/28/2023	WELLS FARGO	12/01/2023	Paydown	2,250	2,173	2,250	2,250	0	77	0	77	0	0	0	0	21	4
3140X8-MU-8	FN		10/10/2023	WELLS FARGO	11/01/2023	Paydown	5,257	3,926	5,257	5,257	0	1,331	0	1,331	0	0	0	0	9	3
3140X8-MU-8	FN		10/10/2023	WELLS FARGO	12/01/2023	Paydown	2,339	1,747	2,339	2,339	0	592	0	592	0	0	0	0	8	1
3140X8-MU-8	FN		10/12/2023	WELLS FARGO	11/01/2023	Paydown	22,371	16,659	22,371	22,371	0	5,711	0	5,711	0	0	0	0	37	14
3140X8-MU-8	FN		10/12/2023	WELLS FARGO	12/01/2023	Paydown	9,954	7,412	9,954	9,954	0	2,541	0	2,541	0	0	0	0	33	6
3140X8-MU-8	FN		10/12/2023	WELLS FARGO	11/01/2023	Paydown	168	125	168	168	0	43	0	43	0	0	0	0	0	0
3140X8-MU-8	FN		10/12/2023	WELLS FARGO	12/01/2023	Paydown	75	56	75	75	0	19	0	19	0	0	0	0	0	0
3140XH-EY-9	FNMA 30YR UMBS SUPER		01/01/2023	MORGAN STANLEY	02/01/2023	Paydown	927	892	927	927	0	35	0	35	0	0	0	0	3	1
3140XH-EY-9	FNMA 30YR UMBS SUPER		01/01/2023	MORGAN STANLEY	03/01/2023	Paydown	921	886	921	921	0	35	0	35	0	0	0	0	6	1

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3140XH-EY-9	FNMA 30YR UMBS SUPER		01/01/2023	MORGAN STANLEY	03/09/2023	CITICORP	643,161	618,841	598,441	618,944	0	103	0	103	0	0	(20,503)	(20,503)	5,145	786
3140XK-W7-1	FNMA 30YR UMBS SUPER		09/12/2023	BANK OF AMERICA	10/01/2023	Paydown	4,128	3,286	4,128	4,128	0	842	0	842	0	0	0	0	7	3
3140XK-W7-1	FNMA 30YR UMBS SUPER		09/12/2023	BANK OF AMERICA	11/01/2023	Paydown	3,818	3,039	3,818	3,818	0	779	0	779	0	0	0	0	13	3
3140XK-W7-1	FNMA 30YR UMBS SUPER		09/12/2023	BANK OF AMERICA	12/01/2023	Paydown	3,193	2,542	3,193	3,193	0	652	0	652	0	0	0	0	16	2
31418D-4X-7	FANNIE MAE POOL		03/14/2023	JP MORGAN	05/01/2023	Paydown	11,569	9,491	11,569	11,569	0	2,078	0	2,078	0	0	0	0	19	8
31418D-4X-7	FANNIE MAE POOL		03/14/2023	JP MORGAN	06/01/2023	Paydown	13,042	10,700	13,042	13,042	0	2,342	0	2,342	0	0	0	0	43	9
31418D-4X-7	FANNIE MAE POOL		03/14/2023	JP MORGAN	07/01/2023	Paydown	12,479	10,238	12,479	12,479	0	2,241	0	2,241	0	0	0	0	62	8
31418D-4X-7	FANNIE MAE POOL		03/14/2023	JP MORGAN	08/01/2023	Paydown	11,387	9,342	11,387	11,387	0	2,045	0	2,045	0	0	0	0	76	8
31418D-4X-7	FANNIE MAE POOL		03/14/2023	JP MORGAN	09/01/2023	Paydown	14,016	11,499	14,016	14,016	0	2,517	0	2,517	0	0	0	0	117	9
31418D-4X-7	FANNIE MAE POOL		03/14/2023	JP MORGAN	10/01/2023	Paydown	11,981	9,829	11,981	11,981	0	2,152	0	2,152	0	0	0	0	120	8
31418D-4X-7	FANNIE MAE POOL		03/14/2023	JP MORGAN	11/01/2023	Paydown	10,731	8,804	10,731	10,731	0	1,927	0	1,927	0	0	0	0	125	7
31418D-4X-7	FANNIE MAE POOL		03/14/2023	JP MORGAN	12/01/2023	Paydown	9,966	8,176	9,966	9,966	0	1,790	0	1,790	0	0	0	0	133	7
31418D-4X-7	FANNIE MAE POOL		03/23/2023	MITSUBISHI	05/01/2023	Paydown	6,803	5,690	6,803	6,803	0	1,113	0	1,113	0	0	0	0	11	5
31418D-4X-7	FANNIE MAE POOL		03/23/2023	MITSUBISHI	06/01/2023	Paydown	7,669	6,414	7,669	7,669	0	1,255	0	1,255	0	0	0	0	26	5
31418D-4X-7	FANNIE MAE POOL		03/23/2023	MITSUBISHI	07/01/2023	Paydown	7,338	6,137	7,338	7,338	0	1,200	0	1,200	0	0	0	0	37	5
31418D-4X-7	FANNIE MAE POOL		03/23/2023	MITSUBISHI	08/01/2023	Paydown	6,696	5,601	6,696	6,696	0	1,095	0	1,095	0	0	0	0	45	4
31418D-4X-7	FANNIE MAE POOL		03/23/2023	MITSUBISHI	09/01/2023	Paydown	8,242	6,894	8,242	8,242	0	1,348	0	1,348	0	0	0	0	69	5
31418D-4X-7	FANNIE MAE POOL		03/23/2023	MITSUBISHI	10/01/2023	Paydown	7,045	5,893	7,045	7,045	0	1,153	0	1,153	0	0	0	0	70	5
31418D-4X-7	FANNIE MAE POOL		03/23/2023	MITSUBISHI	11/01/2023	Paydown	6,310	5,278	6,310	6,310	0	1,032	0	1,032	0	0	0	0	74	4
31418D-4X-7	FANNIE MAE POOL		03/23/2023	MITSUBISHI	12/01/2023	Paydown	5,860	4,901	5,860	5,860	0	959	0	959	0	0	0	0	78	4
31418D-6B-3	FANNIE MAE POOL		04/25/2023	WELLS FARGO	06/01/2023	Paydown	9,830	8,197	9,830	9,830	0	1,633	0	1,633	0	0	0	0	16	5
31418D-6B-3	FANNIE MAE POOL		04/25/2023	WELLS FARGO	07/01/2023	Paydown	9,959	8,305	9,959	9,959	0	1,654	0	1,654	0	0	0	0	33	6
31418D-6B-3	FANNIE MAE POOL		04/25/2023	WELLS FARGO	08/01/2023	Paydown	9,628	8,029	9,628	9,628	0	1,599	0	1,599	0	0	0	0	48	5
31418D-6B-3	FANNIE MAE POOL		04/25/2023	WELLS FARGO	09/01/2023	Paydown	8,851	7,381	8,851	8,851	0	1,470	0	1,470	0	0	0	0	59	5
31418D-6B-3	FANNIE MAE POOL		04/25/2023	WELLS FARGO	10/01/2023	Paydown	9,684	8,075	9,684	9,684	0	1,608	0	1,608	0	0	0	0	81	5
31418D-6B-3	FANNIE MAE POOL		04/25/2023	WELLS FARGO	11/01/2023	Paydown	8,749	7,296	8,749	8,749	0	1,453	0	1,453	0	0	0	0	87	5
31418D-6B-3	FANNIE MAE POOL		04/25/2023	WELLS FARGO	12/01/2023	Paydown	7,889	6,579	7,889	7,889	0	1,310	0	1,310	0	0	0	0	92	4
31418D-7E-6	FANNIE MAE POOL		04/17/2023	WELLS FARGO	06/01/2023	Paydown	8,737	7,180	8,737	8,737	0	1,558	0	1,558	0	0	0	0	15	5
31418D-7E-6	FANNIE MAE POOL		04/17/2023	WELLS FARGO	07/01/2023	Paydown	9,217	7,574	9,217	9,217	0	1,643	0	1,643	0	0	0	0	31	5
31418D-7E-6	FANNIE MAE POOL		04/17/2023	WELLS FARGO	08/01/2023	Paydown	9,284	7,629	9,284	9,284	0	1,655	0	1,655	0	0	0	0	46	5
31418D-7E-6	FANNIE MAE POOL		04/17/2023	WELLS FARGO	09/01/2023	Paydown	9,025	7,416	9,025	9,025	0	1,609	0	1,609	0	0	0	0	60	5
31418D-7E-6	FANNIE MAE POOL		04/17/2023	WELLS FARGO	09/12/2023	BANK OF AMERICA	852,884	700,831	669,780	702,279	0	1,449	0	1,449	0	0	(32,499)	(32,499)	6,302	474
31418D-7E-6	FANNIE MAE POOL		04/17/2023	WELLS FARGO	10/01/2023	Paydown	4,087	3,358	4,087	4,087	0	729	0	729	0	0	0	0	34	2
31418D-7E-6	FANNIE MAE POOL		04/17/2023	WELLS FARGO	11/01/2023	Paydown	4,109	3,376	4,109	4,109	0	733	0	733	0	0	0	0	41	2
31418D-7E-6	FANNIE MAE POOL		04/17/2023	WELLS FARGO	12/01/2023	Paydown	3,919	3,220	3,919	3,919	0	699	0	699	0	0	0	0	46	2
31418E-AM-2	FNMA 15YR UMBS		04/20/2023	WELLS FARGO	06/01/2023	Paydown	9,428	7,778	9,428	9,428	0	1,650	0	1,650	0	0	0	0	16	5
31418E-AM-2	FNMA 15YR UMBS		04/20/2023	WELLS FARGO	07/01/2023	Paydown	9,628	7,943	9,628	9,628	0	1,685	0	1,685	0	0	0	0	32	5
31418E-AM-2	FNMA 15YR UMBS		04/20/2023	WELLS FARGO	07/17/2023	BANK OF AMERICA	1,040,980	858,808	850,025	860,211	0	1,402	0	1,402	0	0	(10,185)	(10,185)	4,222	578
31418E-AM-2	FNMA 15YR UMBS		04/20/2023	WELLS FARGO	08/01/2023	Paydown	8,493	7,006	8,493	8,493	0	1,486	0	1,486	0	0	0	0	61	5
31418E-AM-2	FNMA 15YR UMBS		04/20/2023	WELLS FARGO	09/01/2023	Paydown	4,252	3,508	4,252	4,252	0	744	0	744	0	0	0	0	37	2
31418E-AM-2	FNMA 15YR UMBS		04/20/2023	WELLS FARGO	10/01/2023	Paydown	3,541	2,922	3,541	3,541	0	620	0	620	0	0	0	0	37	2
31418E-AM-2	FNMA 15YR UMBS		04/20/2023	WELLS FARGO	11/01/2023	Paydown	3,038	2,506	3,038	3,038	0	532	0	532	0	0	0	0	37	2
31418E-AM-2	FNMA 15YR UMBS		04/20/2023	WELLS FARGO	12/01/2023	Paydown	3,812	3,145	3,812	3,812	0	667	0	667	0	0	0	0	53	2
31418E-AN-0	FNMA 15YR UMBS		03/28/2023	CITICORP	05/25/2023	Paydown	8,940	7,676	8,940	8,940	0	1,264	0	1,264	0	0	0	0	19	7
31418E-AN-0	FNMA 15YR UMBS		03/28/2023	CITICORP	06/25/2023	Paydown	10,380	8,912	10,380	10,380	0	1,468	0	1,468	0	0	0	0	43	9
31418E-AN-0	FNMA 15YR UMBS		03/28/2023	CITICORP	07/25/2023	Paydown	10,767	9,244	10,767	10,767	0	1,522	0	1,522	0	0	0	0	67	9
31418E-AN-0	FNMA 15YR UMBS		03/28/2023	CITICORP	08/09/2023	WELLS FARGO	1,698,406	1,458,241	1,421,885	1,463,446	0	5,205	0	5,205	0	0	(41,561)	(41,561)	12,148	1,415
31418E-AN-0	FNMA 15YR UMBS		03/28/2023	CITICORP	08/25/2023	Paydown	9,686	8,316	9,686	9,686	0	1,370	0	1,370	0	0	0	0	3,619	8
31418E-BR-0	FNMA 15YR UMBS		04/21/2023	CITICORP	06/01/2023	Paydown	5,631	4,660	5,631	5,631	0	971	0	971	0	0	0	0	9	3

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31418E-BR-0	FNMA 15YR UMBS		04/21/2023	CITICORP	07/01/2023	Paydown	5,151	4,262	5,151	5,151	0	888	0	888	0	0	0	0	17	3
31418E-BR-0	FNMA 15YR UMBS		04/21/2023	CITICORP	08/01/2023	Paydown	5,548	4,591	5,548	5,548	0	957	0	957	0	0	0	0	28	3
31418E-BR-0	FNMA 15YR UMBS		04/21/2023	CITICORP	08/22/2023	CITICORP	1,175,847	973,105	919,182	975,164	0	2,058	0	2,058	0	0	(55,982)	(55,982)	6,728	653
31418E-BR-0	FNMA 15YR UMBS		04/21/2023	CITICORP	09/01/2023	Paydown	5,912	4,893	5,912	5,912	0	1,019	0	1,019	0	0	0	0	1,999	3
31418E-CU-2	FNMA 15YR UMBS		04/20/2023	JP MORGAN	06/01/2023	Paydown	14,420	12,942	14,420	14,420	0	1,478	0	1,478	0	0	0	0	24	12
31418E-CU-2	FNMA 15YR UMBS		04/20/2023	JP MORGAN	07/01/2023	Paydown	13,717	12,311	13,717	13,717	0	1,406	0	1,406	0	0	0	0	46	11
31418E-CU-2	FNMA 15YR UMBS		04/20/2023	JP MORGAN	08/01/2023	Paydown	13,468	12,087	13,468	13,468	0	1,380	0	1,380	0	0	0	0	67	11
31418E-CU-2	FNMA 15YR UMBS		04/20/2023	JP MORGAN	09/01/2023	Paydown	16,407	14,725	16,407	16,407	0	1,682	0	1,682	0	0	0	0	109	14
31418E-CU-2	FNMA 15YR UMBS		04/20/2023	JP MORGAN	10/01/2023	Paydown	14,593	13,097	14,593	14,593	0	1,496	0	1,496	0	0	0	0	122	12
31418E-CU-2	FNMA 15YR UMBS		04/20/2023	JP MORGAN	11/01/2023	Paydown	12,237	10,983	12,237	12,237	0	1,254	0	1,254	0	0	0	0	122	10
31418E-CU-2	FNMA 15YR UMBS		04/20/2023	JP MORGAN	12/01/2023	Paydown	13,627	12,230	13,627	13,627	0	1,397	0	1,397	0	0	0	0	159	11
31418E-E5-5	FNMA 15YR UMBS		03/24/2023	CITICORP	05/25/2023	Paydown	5,541	5,341	5,541	5,541	0	200	0	200	0	0	0	0	18	7
31418E-E5-5	FNMA 15YR UMBS		03/24/2023	CITICORP	06/25/2023	Paydown	9,483	9,140	9,483	9,483	0	342	0	342	0	0	0	0	63	13
31418E-E5-5	FNMA 15YR UMBS		03/24/2023	CITICORP	07/25/2023	Paydown	5,736	5,529	5,736	5,736	0	207	0	207	0	0	0	0	57	8
31418E-E5-5	FNMA 15YR UMBS		03/24/2023	CITICORP	08/25/2023	Paydown	7,519	7,248	7,519	7,519	0	271	0	271	0	0	0	0	100	10
31418E-E5-5	FNMA 15YR UMBS		03/24/2023	CITICORP	09/25/2023	Paydown	6,079	5,860	6,079	6,079	0	219	0	219	0	0	0	0	101	8
31418E-E5-5	FNMA 15YR UMBS		03/24/2023	CITICORP	10/01/2023	Paydown	7,147	6,889	7,147	7,147	0	258	0	258	0	0	0	0	143	10
31418E-E5-5	FNMA 15YR UMBS		03/24/2023	CITICORP	10/31/2023	WELLS FARGO	1,498,925	1,444,824	1,297,507	1,445,773	0	949	0	949	0	0	(148,265)	(148,265)	31,977	1,999
31418E-E5-5	FNMA 15YR UMBS		03/24/2023	CITICORP	11/01/2023	Paydown	6,159	5,937	6,159	6,159	0	222	0	222	0	0	0	0	5,140	8
31418E-JF-8	FNMA 15YR UMBS		03/14/2023	BARCLAYS CAPITAL	05/01/2023	Paydown	8,499	8,417	8,499	8,499	0	82	0	82	0	0	0	0	35	14
31418E-JF-8	FNMA 15YR UMBS		03/14/2023	BARCLAYS CAPITAL	06/01/2023	Paydown	10,128	10,030	10,128	10,128	0	98	0	98	0	0	0	0	84	17
31418E-JF-8	FNMA 15YR UMBS		03/14/2023	BARCLAYS CAPITAL	07/01/2023	Paydown	9,519	9,427	9,519	9,519	0	92	0	92	0	0	0	0	119	16
31418E-JF-8	FNMA 15YR UMBS		03/14/2023	BARCLAYS CAPITAL	08/01/2023	Paydown	10,520	10,418	10,520	10,520	0	102	0	102	0	0	0	0	175	18
31418E-JF-8	FNMA 15YR UMBS		03/14/2023	BARCLAYS CAPITAL	09/01/2023	Paydown	9,705	9,611	9,705	9,705	0	94	0	94	0	0	0	0	202	16
31418E-JF-8	FNMA 15YR UMBS		03/14/2023	BARCLAYS CAPITAL	10/01/2023	Paydown	9,060	8,972	9,060	9,060	0	88	0	88	0	0	0	0	227	15
31418E-JF-8	FNMA 15YR UMBS		03/14/2023	BARCLAYS CAPITAL	11/01/2023	Paydown	8,973	8,886	8,973	8,973	0	87	0	87	0	0	0	0	262	15
31418E-JF-8	FNMA 15YR UMBS		03/14/2023	BARCLAYS CAPITAL	12/01/2023	Paydown	6,948	6,880	6,948	6,948	0	67	0	67	0	0	0	0	232	12
31418E-JF-8	FNMA 15YR UMBS		03/14/2023	BARCLAYS CAPITAL	12/18/2023	BARCLAYS CAPITAL	1,011,117	1,001,322	995,002	1,001,409	0	87	0	87	0	0	(6,406)	(6,406)	35,810	1,685
31418E-JN-1	FNMA 15YR UMBS		04/11/2023	CITICORP	05/01/2023	Paydown	1,840	1,589	1,840	1,840	0	252	0	252	0	0	0	0	4	2
31418E-JN-1	FNMA 15YR UMBS		04/11/2023	CITICORP	06/01/2023	Paydown	5,417	4,677	5,417	5,417	0	741	0	741	0	0	0	0	23	5
31418E-JN-1	FNMA 15YR UMBS		04/11/2023	CITICORP	07/01/2023	Paydown	1,893	1,635	1,893	1,893	0	259	0	259	0	0	0	0	12	2
31418E-JN-1	FNMA 15YR UMBS		04/11/2023	CITICORP	08/01/2023	Paydown	4,957	4,279	4,957	4,957	0	678	0	678	0	0	0	0	41	4
31418E-JN-1	FNMA 15YR UMBS		04/11/2023	CITICORP	09/01/2023	Paydown	6,733	5,812	6,733	6,733	0	920	0	920	0	0	0	0	70	6
31418E-JN-1	FNMA 15YR UMBS		04/11/2023	CITICORP	10/01/2023	Paydown	3,747	3,234	3,747	3,747	0	512	0	512	0	0	0	0	47	3
31418E-JN-1	FNMA 15YR UMBS		04/11/2023	CITICORP	11/01/2023	Paydown	6,252	5,397	6,252	6,252	0	855	0	855	0	0	0	0	91	5
31418E-JN-1	FNMA 15YR UMBS		04/11/2023	CITICORP	12/01/2023	Paydown	3,841	3,316	3,841	3,841	0	525	0	525	0	0	0	0	64	3
31418E-KK-5	FNMA 15YR UMBS		01/01/2023	JP MORGAN	02/25/2023	Paydown	6,134	6,023	6,134	6,134	0	111	0	111	0	0	0	0	20	11
31418E-KK-5	FNMA 15YR UMBS		01/01/2023	JP MORGAN	03/25/2023	Paydown	10,823	10,627	10,823	10,823	0	196	0	196	0	0	0	0	72	19
31418E-KK-5	FNMA 15YR UMBS		01/01/2023	JP MORGAN	04/25/2023	Paydown	5,555	5,454	5,555	5,555	0	101	0	101	0	0	0	0	56	10
31418E-KK-5	FNMA 15YR UMBS		01/01/2023	JP MORGAN	05/25/2023	Paydown	7,728	7,588	7,728	7,728	0	140	0	140	0	0	0	0	103	14
31418E-KK-5	FNMA 15YR UMBS		01/01/2023	JP MORGAN	06/15/2023	CITICORP	617,230	606,043	599,485	608,377	0	2,335	0	2,335	0	0	(8,893)	(8,893)	9,396	1,097
31418E-KK-5	FNMA 15YR UMBS		01/01/2023	JP MORGAN	06/25/2023	Paydown	9,392	9,221	9,392	9,392	0	170	0	170	0	0	0	0	1,288	17
31418E-KK-5	FNMA 15YR UMBS		01/01/2023	JP MORGAN	07/25/2023	Paydown	7,680	7,541	7,680	7,680	0	139	0	139	0	0	0	0	3,137	14
31418E-KR-0	FNMA 15YR UMBS		03/27/2023	MORGAN STANLEY	05/25/2023	Paydown	6,468	6,010	6,468	6,468	0	458	0	458	0	0	0	0	19	8
31418E-KR-0	FNMA 15YR UMBS		03/27/2023	MORGAN STANLEY	06/25/2023	Paydown	4,260	3,959	4,260	4,260	0	301	0	301	0	0	0	0	25	5
31418E-KR-0	FNMA 15YR UMBS		03/27/2023	MORGAN STANLEY	07/25/2023	Paydown	5,091	4,731	5,091	5,091	0	360	0	360	0	0	0	0	45	6
31418E-KR-0	FNMA 15YR UMBS		03/27/2023	MORGAN STANLEY	08/25/2023	Paydown	3,606	3,351	3,606	3,606	0	255	0	255	0	0	0	0	42	4
31418E-KR-0	FNMA 15YR UMBS		03/27/2023	MORGAN STANLEY	09/25/2023	Paydown	5,282	4,908	5,282	5,282	0	374	0	374	0	0	0	0	77	6
31418E-KR-0	FNMA 15YR UMBS		03/27/2023	MORGAN STANLEY	10/01/2023	Paydown	3,363	3,125	3,363	3,363	0	238	0	238	0	0	0	0	59	4

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31418E-KR-0	FNMA 15YR UMBS		03/27/2023	MORGAN STANLEY	11/01/2023	Paydown	2,341	2,175	2,341	2,341	0	166	0	166	0	0	0	0	48	3
31418E-KR-0	FNMA 15YR UMBS		03/27/2023	MORGAN STANLEY	11/27/2023	CITICORP	1,211,793	1,126,068	1,051,798	1,128,214	0	2,146	0	2,146	0	0	(76,416)	(76,416)	26,154	1,414
31418E-KR-0	FNMA 15YR UMBS		03/27/2023	MORGAN STANLEY	12/01/2023	Paydown	4,987	4,634	4,987	4,987	0	353	0	353	0	0	0	0	3,651	6
31418E-MS-6	FNMA 15YR UMBS		02/15/2023	MORGAN STANLEY	04/25/2023	Paydown	2,544	2,513	2,544	2,544	0	31	0	31	0	0	0	0	11	4
31418E-MS-6	FNMA 15YR UMBS		02/15/2023	MORGAN STANLEY	05/25/2023	Paydown	2,804	2,769	2,804	2,804	0	35	0	35	0	0	0	0	23	5
31418E-MS-6	FNMA 15YR UMBS		02/15/2023	MORGAN STANLEY	06/25/2023	Paydown	2,818	2,783	2,818	2,818	0	35	0	35	0	0	0	0	35	5
31418E-MS-6	FNMA 15YR UMBS		02/15/2023	MORGAN STANLEY	07/01/2023	Paydown	2,381	2,351	2,381	2,381	0	29	0	29	0	0	0	0	40	4
31418E-MS-6	FNMA 15YR UMBS		02/15/2023	MORGAN STANLEY	08/01/2023	Paydown	2,979	2,942	2,979	2,979	0	37	0	37	0	0	0	0	62	5
31418E-MS-6	FNMA 15YR UMBS		02/15/2023	MORGAN STANLEY	09/01/2023	Paydown	3,366	3,325	3,366	3,366	0	42	0	42	0	0	0	0	84	6
31418E-MS-6	FNMA 15YR UMBS		02/15/2023	MORGAN STANLEY	10/01/2023	Paydown	2,493	2,462	2,493	2,493	0	31	0	31	0	0	0	0	73	4
31418E-MS-6	FNMA 15YR UMBS		02/15/2023	MORGAN STANLEY	11/01/2023	Paydown	3,041	3,004	3,041	3,041	0	38	0	38	0	0	0	0	101	5
31418E-MS-6	FNMA 15YR UMBS		02/15/2023	MORGAN STANLEY	12/01/2023	Paydown	1,972	1,948	1,972	1,972	0	24	0	24	0	0	0	0	74	3
31418E-MS-6	FNMA 15YR UMBS		02/15/2023	MORGAN STANLEY	12/18/2023	BARCLAYS CAPITAL	558,102	551,213	549,207	551,413	0	201	0	201	0	0	(2,206)	(2,206)	22,091	930
31418E-MS-6	FNMA 15YR UMBS		10/02/2023	MORGAN STANLEY	11/01/2023	Paydown	4,304	4,034	4,304	4,304	0	270	0	270	0	0	0	0	18	7
31418E-MS-6	FNMA 15YR UMBS		10/02/2023	MORGAN STANLEY	12/01/2023	Paydown	2,791	2,616	2,791	2,791	0	175	0	175	0	0	0	0	23	4
31418E-MS-6	FNMA 15YR UMBS		10/02/2023	MORGAN STANLEY	12/18/2023	BARCLAYS CAPITAL	789,856	740,367	777,268	740,921	0	555	0	555	0	0	36,346	36,346	8,228	1,207
31418E-MT-4	FNMA 15YR UMBS		09/22/2023	GOLDMAN SACHS	11/01/2023	Paydown	5,951	5,817	5,951	5,951	0	134	0	134	0	0	0	0	27	10
31418E-MT-4	FNMA 15YR UMBS		09/22/2023	GOLDMAN SACHS	12/01/2023	Paydown	4,669	4,564	4,669	4,669	0	105	0	105	0	0	0	0	43	8
31418E-PB-0	FNMA 15YR UMBS		04/11/2023	BANK OF AMERICA	05/01/2023	Paydown	8,944	8,753	8,944	8,944	0	191	0	191	0	0	0	0	34	13
31418E-PB-0	FNMA 15YR UMBS		04/11/2023	BANK OF AMERICA	06/01/2023	Paydown	7,719	7,554	7,719	7,719	0	165	0	165	0	0	0	0	58	12
31418E-PB-0	FNMA 15YR UMBS		04/11/2023	BANK OF AMERICA	07/01/2023	Paydown	9,673	9,466	9,673	9,673	0	207	0	207	0	0	0	0	109	15
31418E-PB-0	FNMA 15YR UMBS		04/11/2023	BANK OF AMERICA	08/01/2023	Paydown	13,081	12,801	13,081	13,081	0	280	0	280	0	0	0	0	196	20
31418E-PB-0	FNMA 15YR UMBS		04/11/2023	BANK OF AMERICA	09/01/2023	Paydown	6,410	6,273	6,410	6,410	0	137	0	137	0	0	0	0	120	10
31418E-PB-0	FNMA 15YR UMBS		04/11/2023	BANK OF AMERICA	10/01/2023	Paydown	8,938	8,747	8,938	8,938	0	191	0	191	0	0	0	0	201	13
31418E-PB-0	FNMA 15YR UMBS		04/11/2023	BANK OF AMERICA	11/01/2023	Paydown	6,697	6,554	6,697	6,697	0	143	0	143	0	0	0	0	176	10
31418E-PB-0	FNMA 15YR UMBS		04/11/2023	BANK OF AMERICA	12/01/2023	Paydown	8,567	8,384	8,567	8,567	0	183	0	183	0	0	0	0	257	13
31418E-RQ-5	FNMA 15YR UMBS		10/02/2023	MORGAN STANLEY	11/01/2023	Paydown	2,501	2,349	2,501	2,501	0	152	0	152	0	0	0	0	15	5
31418E-RQ-5	FNMA 15YR UMBS		10/02/2023	MORGAN STANLEY	12/01/2023	Paydown	3,147	2,956	3,147	3,147	0	191	0	191	0	0	0	0	29	6
31418E-S4-3	FNMA 15YR UMBS		10/26/2023	WELLS FARGO	12/01/2023	Paydown	10,491	9,632	10,491	10,491	0	859	0	859	0	0	0	0	44	17
31418E-S4-3	FNMA 15YR UMBS		10/26/2023	WELLS FARGO	12/18/2023	BARCLAYS CAPITAL	2,778,665	2,551,161	2,734,380	2,555,037	0	3,876	0	3,876	0	0	179,343	179,343	17,367	4,631
31418E-U7-3	FNMA 15YR UMBS		10/10/2023	BANK OF AMERICA	11/01/2023	Paydown	7,407	6,717	7,407	7,407	0	690	0	690	0	0	0	0	28	10
31418E-U7-3	FNMA 15YR UMBS		10/10/2023	BANK OF AMERICA	12/01/2023	Paydown	4,432	4,020	4,432	4,432	0	413	0	413	0	0	0	0	33	6
BBEOHG-4F-9	GNMA2 30YR TBA REG C		03/21/2023	BANK OF AMERICA	03/29/2023	BANK OF AMERICA	5,220,000	5,200,017	5,207,766	5,200,017	0	0	0	0	0	0	7,748	7,748	13,775	13,775
0909999999. Subtotal - Bonds - U.S. Special Revenues							88,388,121	81,899,545	81,875,807	82,108,083	0	208,530	0	208,530	0	0	(232,276)	(232,276)	520,029	130,808
00138C-AU-2	COREBRIDGE GLOBAL FUNDING		08/03/2023	MARKET AXESS	12/08/2023	KEYBANC CAPITAL	1,000,000	997,880	1,001,130	998,129	0	249	0	249	0	0	3,001	3,001	25,396	5,431
00196#-AA-8	AOP CLASS A NOTES		01/18/2023	Interest Capitalization	05/05/2023	Paydown	106,291	106,291	106,291	106,291	0	0	0	0	0	0	0	0	0	0
00196#-AA-8	AOP CLASS A NOTES		01/18/2023	Interest Capitalization	05/24/2023	ATHENE ANNUITY	1,524,137	1,524,137	1,524,137	1,524,137	0	0	0	0	0	0	0	0	44,012	0
00196#-AA-8	AOP CLASS A NOTES		01/18/2023	Interest Capitalization	07/18/2023	Paydown	11,505	11,505	11,505	11,505	0	0	0	0	0	0	0	0	443	0
00196#-AA-8	AOP CLASS A NOTES		01/18/2023	Interest Capitalization	12/27/2023	Paydown	7,854	7,854	7,854	7,854	0	0	0	0	0	0	0	0	441	0
00196#-AA-8	AOP CLASS A NOTES		05/06/2023	Interest Capitalization	05/24/2023	ATHENE ANNUITY	1,552,602	1,552,602	1,552,602	1,552,602	0	0	0	0	0	0	0	0	16,880	0
00196#-AA-8	AOP CLASS A NOTES		05/06/2023	Interest Capitalization	07/18/2023	Paydown	11,720	11,720	11,720	11,720	0	0	0	0	0	0	0	0	241	0
00196#-AA-8	AOP CLASS A NOTES		05/06/2023	Interest Capitalization	12/27/2023	Paydown	8,000	8,000	8,000	8,000	0	0	0	0	0	0	0	0	306	0
00196#-AA-8	AOP CLASS A NOTES		05/07/2023	Interest Capitalization	05/24/2023	ATHENE ANNUITY	182,490	182,490	182,490	182,490	0	0	0	0	0	0	0	0	1,605	0
00196#-AA-8	AOP CLASS A NOTES		05/07/2023	Interest Capitalization	07/18/2023	Paydown	1,378	1,378	1,378	1,378	0	0	0	0	0	0	0	0	25	0
00196#-AA-8	AOP CLASS A NOTES		05/07/2023	Interest Capitalization	12/27/2023	Paydown	940	940	940	940	0	0	0	0	0	0	0	0	34	0
00196#-AA-8	AOP CLASS A NOTES		09/22/2023	DIRECT	12/27/2023	Paydown	26,298	26,298	26,298	26,298	0	0	0	0	0	0	0	0	465	0
00196#-AA-8	AOP CLASS A NOTES		10/05/2023	DIRECT	12/27/2023	Paydown	28,204	28,204	28,204	28,204	0	0	0	0	0	0	0	0	498	0
00196#-AA-8	AOP CLASS A NOTES		10/20/2023	DIRECT	12/27/2023	Paydown	28,585	28,585	28,585	28,585	0	0	0	0	0	0	0	0	505	0
00196#-AA-8	AOP CLASS A NOTES		11/08/2023	Interest Capitalization	12/27/2023	Paydown	9,478	9,478	9,478	9,478	0	0	0	0	0	0	0	0	0	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
00196#-AA-8	AOP CLASS A NOTES		11/28/2023	DIRECT	12/27/2023	Paydown	10,557	10,557	10,557	10,557	0	0	0	0	0	0	0	0	0	0
00196#-AB-6	AOP CLASS B NOTES		01/18/2023	Interest Capitalization	05/05/2023	Paydown	61,648	61,648	61,648	61,648	0	0	0	0	0	0	0	0	0	0
00196#-AB-6	AOP CLASS B NOTES		01/18/2023	Interest Capitalization	05/24/2023	ATHENE ANNUITY	888,498	888,498	881,834	888,498	0	0	0	0	0	0	(6,664)	(6,664)	27,204	0
00196#-AB-6	AOP CLASS B NOTES		01/18/2023	Interest Capitalization	12/27/2023	Paydown	9,717	9,717	9,717	9,717	0	0	0	0	0	0	0	0	579	0
00196#-AB-6	AOP CLASS B NOTES		05/05/2023	Interest Capitalization	05/24/2023	ATHENE ANNUITY	892,688	892,688	885,993	892,688	0	0	0	0	0	0	(6,695)	(6,695)	8,944	0
00196#-AB-6	AOP CLASS B NOTES		05/05/2023	Interest Capitalization	12/27/2023	Paydown	9,763	9,763	9,763	9,763	0	0	0	0	0	0	0	0	381	0
00196#-AB-6	AOP CLASS B NOTES		07/18/2023	Interest Capitalization	12/27/2023	Paydown	10,146	10,146	10,146	10,146	0	0	0	0	0	0	0	0	183	0
00196#-AB-6	AOP CLASS B NOTES		09/22/2023	DIRECT	12/27/2023	Paydown	27,043	27,043	27,043	27,043	0	0	0	0	0	0	0	0	487	0
00196#-AB-6	AOP CLASS B NOTES		10/05/2023	DIRECT	12/27/2023	Paydown	29,003	29,003	29,003	29,003	0	0	0	0	0	0	0	0	522	0
00196#-AB-6	AOP CLASS B NOTES		10/05/2023	DIRECT	12/27/2023	Paydown	29,394	29,394	29,394	29,394	0	0	0	0	0	0	0	0	529	0
00196#-AB-6	AOP CLASS B NOTES		11/28/2023	DIRECT	12/27/2023	Paydown	10,856	10,856	10,856	10,856	0	0	0	0	0	0	0	0	0	0
00196#-AB-6	AOP CLASS B NOTES		11/28/2023	Interest Capitalization	12/27/2023	Paydown	10,625	10,625	10,625	10,625	0	0	0	0	0	0	0	0	0	0
00206R-MT-6	AT&T		05/30/2023	BNP PARIBAS	07/05/2023	DEUTSCHE BANK	1,600,000	1,594,736	1,592,144	1,594,683	0	(53)	0	(53)	0	0	(2,539)	(2,539)	8,400	0
00206R-MT-6	AT&T		05/30/2023	BNP PARIBAS	11/16/2023	MORGAN STANLEY	1,000,000	996,710	966,760	996,644	0	(66)	0	(66)	0	0	(29,884)	(29,884)	25,200	0
00287Y-BX-6	ABBVIE		03/02/2023	CITICORP	04/05/2023	CITICORP	351,000	308,694	329,856	309,196	0	502	0	502	0	0	20,660	20,660	4,337	3,276
00287Y-BX-6	ABBVIE		03/02/2023	CITICORP	04/05/2023	TD SECURITIES (USA)	220,000	193,483	207,440	193,798	0	315	0	315	0	0	13,642	13,642	2,718	2,053
00287Y-BX-6	ABBVIE		03/02/2023	CITICORP	04/06/2023	MORGAN STANLEY	176,000	154,787	165,801	155,046	0	259	0	259	0	0	10,755	10,755	2,190	1,643
00287Y-BX-6	ABBVIE		03/02/2023	CITICORP	04/06/2023	SG AMERICAS	35,000	30,781	32,877	30,833	0	52	0	52	0	0	2,044	2,044	436	327
00287Y-BX-6	ABBVIE		03/02/2023	CITICORP	04/17/2023	MARKET AXESS	13,000	11,433	11,970	11,457	0	24	0	24	0	0	513	513	171	121
00287Y-BX-6	ABBVIE		03/02/2023	CITICORP	04/18/2023	MARKET AXESS	17,000	14,951	15,660	14,983	0	32	0	32	0	0	678	678	225	159
01F022-4B-8	FNCI		10/20/2023	JP MORGAN	11/09/2023	JP MORGAN	735,000	635,545	648,523	635,545	0	0	0	0	0	0	12,977	12,977	715	715
01F022-4B-8	FNCI		10/20/2023	JP MORGAN	11/10/2023	JP MORGAN	395,000	341,552	348,526	341,552	0	0	0	0	0	0	6,974	6,974	384	384
01F022-4C-6	FNCI		11/10/2023	JP MORGAN	11/13/2023	JP MORGAN	395,000	348,834	347,662	348,834	0	0	0	0	0	0	(1,173)	(1,173)	466	466
01F030-42-1	FNCI 3 2/20		01/11/2023	CITICORP	01/19/2023	CITICORP	1,060,000	1,011,679	1,020,581	1,011,679	0	0	0	0	0	0	8,902	8,902	1,325	1,325
01F030-42-1	FNCI 3 2/20		01/30/2023	JP MORGAN	02/08/2023	JP MORGAN	1,225,000	1,174,229	1,164,516	1,174,229	0	0	0	0	0	0	(9,714)	(9,714)	1,531	1,531
01F030-43-9	FNCI 3 2/20		02/08/2023	JP MORGAN	03/10/2023	JP MORGAN	1,225,000	1,165,281	1,143,844	1,165,281	0	0	0	0	0	0	(21,438)	(21,438)	1,531	1,531
01F030-44-7	FNCI 3 2/20		03/10/2023	JP MORGAN	03/27/2023	JP MORGAN	1,225,000	1,144,992	1,160,879	1,144,992	0	0	0	0	0	0	15,887	15,887	1,633	1,633
01F030-47-0	FNCI 3 2/20		06/22/2023	JP MORGAN	07/05/2023	JP MORGAN	1,135,000	1,062,644	1,055,373	1,062,644	0	0	0	0	0	0	(7,271)	(7,271)	1,608	1,608
01F032-42-7	FNCL 3.5 2/20		01/20/2023	WELLS FARGO	01/26/2023	WELLS FARGO	1,225,000	1,199,352	1,199,352	1,199,352	0	0	0	0	0	0	0	0	1,786	1,786
01F032-42-7	FNCL 3.5 2/20		01/30/2023	WELLS FARGO	02/08/2023	WELLS FARGO	1,125,000	1,097,402	1,090,547	1,097,402	0	0	0	0	0	0	(6,855)	(6,855)	1,641	1,641
01F032-43-5	FNCL 3.5 2/20		02/08/2023	WELLS FARGO	03/10/2023	WELLS FARGO	1,125,000	1,091,250	1,074,902	1,091,250	0	0	0	0	0	0	(16,348)	(16,348)	1,641	1,641
01F032-44-3	FNCL 3.5 2/20		03/10/2023	WELLS FARGO	04/12/2023	WELLS FARGO	1,125,000	1,075,605	1,089,316	1,075,605	0	0	0	0	0	0	13,711	13,711	1,750	1,750
01F032-45-0	FNCL 3.5 2/20		04/10/2023	BANK OF AMERICA	04/11/2023	BANK OF AMERICA	2,575,000	2,496,744	2,488,094	2,496,744	0	0	0	0	0	0	(8,650)	(8,650)	3,755	3,755
01F032-4A-9	FNCL 3.5 2/20		10/04/2023	MORGAN STANLEY	10/11/2023	MORGAN STANLEY	1,640,000	1,500,088	1,519,563	1,500,088	0	0	0	0	0	0	19,475	19,475	2,711	2,711
01F032-4B-7	FNCL 3.5 2/20		10/11/2023	MORGAN STANLEY	11/10/2023	MORGAN STANLEY	1,640,000	1,520,780	1,525,841	1,520,780	0	0	0	0	0	0	5,061	5,061	2,232	2,232
01F032-4C-5	FNCL 3.5 2/20		11/10/2023	MORGAN STANLEY	11/13/2023	MORGAN STANLEY	1,640,000	1,527,250	1,513,156	1,527,250	0	0	0	0	0	0	(14,094)	(14,094)	2,711	2,711
01F032-62-5	FNCL 3.5 2/20		01/20/2023	CITICORP	01/26/2023	CITICORP	360,000	337,219	338,681	337,219	0	0	0	0	0	0	1,463	1,463	420	420
01F042-62-4	FNCL 4.5 2/20		01/20/2023	WELLS FARGO	01/26/2023	WELLS FARGO	1,005,000	988,983	992,280	988,983	0	0	0	0	0	0	3,298	3,298	1,508	1,508
01F042-64-0	FNCL 4.5 2/20		03/13/2023	BANK OF AMERICA	03/14/2023	BANK OF AMERICA	1,545,000	1,511,927	1,501,547	1,511,927	0	0	0	0	0	0	(10,380)	(10,380)	2,318	2,318
01F042-64-0	FNCL 4.5 2/20		03/13/2023	BANK OF AMERICA	03/23/2023	BANK OF AMERICA	1,530,000	1,497,248	1,502,508	1,497,248	0	0	0	0	0	0	5,259	5,259	2,295	2,295
02343U-AJ-4	AMCOR FINANCE USA		05/17/2023	JP MORGAN	12/18/2023	JANE STREET ES	2,000,000	1,980,440	2,058,540	1,981,185	0	745	0	745	0	0	77,355	77,355	63,750	0
025816-DC-0	AMERICAN EXPRESS		02/13/2023	BARCLAYS CAPITAL	12/11/2023	GOLDMAN SACHS	7,000,000	6,994,470	6,939,940	6,995,426	0	956	0	956	0	0	(55,486)	(55,486)	282,975	0
025816-DF-3	AMERICAN EXPRESS		04/26/2023	CITICORP	12/18/2023	JANE STREET ES	5,000,000	5,000,000	4,959,250	5,000,000	0	0	0	0	0	0	(40,750)	(40,750)	160,395	0
025816-DL-0	AMERICAN EXPRESS		10/24/2023	RBC CAPITAL	10/31/2023	GOLDMAN SACHS	1,598,000	1,598,000	1,601,979	1,598,000	0	0	0	0	0	0	3,979	3,979	563	0
025816-DN-6	AMERICAN EXPRESS		10/24/2023	RBC CAPITAL	10/24/2023	BARCLAYS CAPITAL	1,000,000	1,000,000	1,002,170	1,000,000	0	0	0	0	0	0	2,170	2,170	0	0
02665W-EK-3	AMERICAN HONDA		07/05/2023	MIZUHO SECURITIES	07/20/2023	GOLDMAN SACHS	1,000,000	998,770	1,004,610	998,759	0	(11)	0	(11)	0	0	5,851	5,851	2,479	0
02665W-EK-3	AMERICAN HONDA		07/05/2023	MIZUHO SECURITIES	08/11/2023	SCOTIA CAPITAL (USA)	3,000,000	2,996,310	3,000,780	2,996,259	0	(51)	0	(51)	0	0	4,521	4,521	16,625	0
031162-DM-9	AMGEN		02/15/2023	BANK OF AMERICA	03/15/2023	MORGAN STANLEY	2,000,000	1,998,680	2,015,760	1,998,654	0	(26)	0	(26)	0	0	17,106	17,106	4,375	0
031162-DP-2	AMGEN		02/15/2023	BANK OF AMERICA	02/15/2023	JP MORGAN	2,000,000	1,996,520	2,004,800	1,996,520	0	0	0	0	0	0	8,280	8,280	0	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
031162-DP-2	AMGEN		02/15/2023	BANK OF AMERICA	02/15/2023	MORGAN STANLEY	2,000,000	1,996,520	2,004,620	1,996,520	0	0	0	0	0	0	8,100	8,100	0	0
031162-DP-2	AMGEN		02/16/2023	BANK OF AMERICA	03/31/2023	MORGAN STANLEY	3,000,000	3,005,250	3,050,820	3,005,025	0	(225)	0	(225)	0	0	45,795	45,795	13,733	0
031162-DQ-0	AMGEN		02/15/2023	BANK OF AMERICA	02/22/2023	WELLS FARGO	1,710,000	1,706,050	1,704,169	1,706,050	0	0	0	0	0	0	(1,881)	(1,881)	0	0
031162-DQ-0	AMGEN		03/15/2023	WELLS FARGO	05/01/2023	CITICORP	1,700,000	1,722,117	1,729,104	1,721,684	0	(433)	0	(433)	0	0	7,420	7,420	15,123	3,719
031162-DQ-0	AMGEN		03/15/2023	WELLS FARGO	08/10/2023	BARCLAYS CAPITAL	500,000	506,505	500,590	506,171	0	(334)	0	(334)	0	0	(5,581)	(5,581)	11,813	1,094
031162-DQ-0	AMGEN		03/31/2023	MORGAN STANLEY	12/11/2023	GOLDMAN SACHS	3,000,000	3,056,250	3,009,480	3,051,224	0	(5,026)	0	(5,026)	0	0	(41,744)	(41,744)	122,938	14,000
031162-DR-8	AMGEN		02/15/2023	CITICORP	03/02/2023	WELLS FARGO	1,570,000	1,565,055	1,546,638	1,565,047	0	(7)	0	(7)	0	0	(18,409)	(18,409)	916	0
031162-DR-8	AMGEN		02/15/2023	CITICORP	03/15/2023	WELLS FARGO	424,000	422,664	429,643	422,658	0	(7)	0	(7)	0	0	6,986	6,986	928	0
031162-DR-8	AMGEN		02/22/2023	WELLS FARGO	03/15/2023	WELLS FARGO	1,076,000	1,066,434	1,090,322	1,066,436	0	2	0	2	0	0	23,885	23,885	2,354	0
031162-DR-8	AMGEN		02/22/2023	WELLS FARGO	03/21/2023	WELLS FARGO	200,000	198,222	202,902	198,223	0	1	0	1	0	0	4,679	4,679	613	0
031162-DR-8	AMGEN		03/14/2023	CREDIT SUISSE FIRST	03/21/2023	WELLS FARGO	500,000	504,480	507,255	504,468	0	(12)	0	(12)	0	0	2,787	2,787	1,531	1,021
031162-DT-4	AMGEN		02/15/2023	CITICORP	02/15/2023	BARCLAYS CAPITAL	2,000,000	1,997,120	2,014,940	1,997,120	0	0	0	0	0	0	17,820	17,820	0	0
031162-DT-4	AMGEN		02/15/2023	CITICORP	05/16/2023	WELLS FARGO	477,000	476,313	472,273	476,269	0	(44)	0	(44)	0	0	(3,996)	(3,996)	5,690	0
031162-DT-4	AMGEN		02/15/2023	CITICORP	08/10/2023	RBS SECURITIES	750,000	748,920	733,845	748,900	0	(20)	0	(20)	0	0	(15,055)	(15,055)	19,069	0
031162-DU-1	AMGEN		02/15/2023	CITICORP	03/03/2023	CITICORP	500,000	495,360	498,285	495,355	0	(5)	0	(5)	0	0	2,930	2,930	399	0
031162-DU-1	AMGEN		02/15/2023	CITICORP	04/04/2023	BANK OF AMERICA	1,385,000	1,372,147	1,434,957	1,372,068	0	(79)	0	(79)	0	0	62,889	62,889	7,521	0
03740L-AG-7	AON CORP/AON GLOBAL HOLD		02/23/2023	STIFEL NICOLAUS	04/10/2023	BANK OF AMERICA	261,000	261,538	270,780	261,523	0	(14)	0	(14)	0	0	9,256	9,256	1,707	0
03740L-AG-7	AON CORP/AON GLOBAL HOLD		02/23/2023	MORGAN STANLEY	04/10/2023	BANK OF AMERICA	946,000	945,782	981,447	945,729	0	(54)	0	(54)	0	0	35,718	35,718	6,186	0
03740L-AG-7	AON CORP/AON GLOBAL HOLD		02/23/2023	MORGAN STANLEY	12/18/2023	JANE STREET ES	1,393,000	1,392,680	1,426,864	1,392,201	0	(479)	0	(479)	0	0	34,663	34,663	60,448	0
03764#-AB-2	APOLLO CORE		06/30/2023	Interest Capitalization	12/30/2023	Paydown	28,097	28,097	28,097	28,097	0	0	0	0	0	0	0	0	421	0
037833-EV-8	APPLE		05/08/2023	GOLDMAN SACHS	06/08/2023	RBS SECURITIES	1,500,000	1,498,665	1,490,265	1,498,624	0	(41)	0	(41)	0	0	(8,359)	(8,359)	5,733	0
037833-EV-8	APPLE		05/08/2023	GOLDMAN SACHS	07/05/2023	JP MORGAN	1,500,000	1,498,665	1,484,970	1,498,608	0	(57)	0	(57)	0	0	(13,638)	(13,638)	10,213	0
054989-AA-6	BAT CAPITAL CORP		07/31/2023	BANK OF AMERICA	08/08/2023	NATWEST SECURITIES	1,720,000	1,720,000	1,740,434	1,720,000	0	0	0	0	0	0	20,434	20,434	2,424	0
054989-AB-4	BAT CAPITAL CORP		07/31/2023	BANK OF AMERICA	10/03/2023	GOLDMAN SACHS	1,720,000	1,720,000	1,632,005	1,720,000	0	0	0	0	0	0	(87,995)	(87,995)	19,327	0
05565E-BE-4	BMW US CAPITAL		02/22/2023	BARCLAYS CAPITAL	09/08/2023	GOLDMAN SACHS	3,000,000	2,836,470	2,821,110	2,850,881	0	14,411	0	14,411	0	0	(29,771)	(29,771)	68,467	3,292
05607U-AB-5	BXGNT 2018-A B		02/09/2023	DEUTSCHE BANK	03/02/2023	Paydown	27,840	26,345	27,840	27,840	0	1,495	0	1,495	0	0	0	0	92	34
05607U-AB-5	BXGNT 2018-A B		02/09/2023	DEUTSCHE BANK	04/02/2023	Paydown	25,569	24,196	25,569	25,569	0	1,373	0	1,373	0	0	0	0	168	31
05607U-AB-5	BXGNT 2018-A B		02/09/2023	DEUTSCHE BANK	05/02/2023	Paydown	27,888	26,390	27,888	27,888	0	1,498	0	1,498	0	0	0	0	275	34
05607U-AB-5	BXGNT 2018-A B		02/09/2023	DEUTSCHE BANK	06/02/2023	Paydown	24,288	22,983	24,288	24,288	0	1,305	0	1,305	0	0	0	0	320	29
05607U-AB-5	BXGNT 2018-A B		02/09/2023	DEUTSCHE BANK	07/02/2023	Paydown	17,292	16,363	17,292	17,292	0	929	0	929	0	0	0	0	285	21
05607U-AB-5	BXGNT 2018-A B		02/09/2023	DEUTSCHE BANK	08/02/2023	Paydown	19,127	18,100	19,127	19,127	0	1,027	0	1,027	0	0	0	0	378	23
05607U-AB-5	BXGNT 2018-A B		02/09/2023	DEUTSCHE BANK	09/02/2023	Paydown	28,019	26,514	28,019	28,019	0	1,505	0	1,505	0	0	0	0	646	34
05607U-AB-5	BXGNT 2018-A B		02/09/2023	DEUTSCHE BANK	10/02/2023	Paydown	25,390	24,026	25,390	25,390	0	1,364	0	1,364	0	0	0	0	669	31
05607U-AB-5	BXGNT 2018-A B		02/09/2023	DEUTSCHE BANK	11/02/2023	Paydown	15,429	14,601	15,429	15,429	0	829	0	829	0	0	0	0	457	19
05607U-AB-5	BXGNT 2018-A B		02/09/2023	DEUTSCHE BANK	12/02/2023	Paydown	16,845	15,941	16,845	16,845	0	905	0	905	0	0	0	0	555	20
06051G-JL-4	BANK OF AMERICA		04/18/2023	GOLDMAN SACHS	09/25/2023	BNP PARIBAS	700,000	558,586	533,407	564,508	0	5,922	0	5,922	0	0	(31,101)	(31,101)	12,445	6,578
06051G-LG-2	BANK OF AMERICA		04/19/2023	BANK OF AMERICA	12/14/2023	US BANCORP INVESTMENTS	1,500,000	1,500,000	1,506,435	1,500,000	0	0	0	0	0	0	6,435	6,435	50,503	0
06051G-LG-2	BANK OF AMERICA		04/19/2023	BANK OF AMERICA	06/09/2023	GOLDMAN SACHS	1,200,000	1,200,000	1,188,912	1,200,000	0	0	0	0	0	0	(11,088)	(11,088)	8,323	0
06051G-LG-2	BANK OF AMERICA		04/19/2023	BANK OF AMERICA	12/05/2023	US BANCORP INVESTMENTS	500,000	500,000	494,655	500,000	0	0	0	0	0	0	(5,345)	(5,345)	16,040	0
06051G-LS-6	BANK OF AMERICA		09/12/2023	BANK OF AMERICA	11/28/2023	CITICORP	650,000	650,000	655,551	650,000	0	0	0	0	0	0	5,551	5,551	7,880	0
06406R-BQ-9	BANK OF NEW YORK MELLON		04/19/2023	MARKET AXESS	12/27/2023	JP MORGAN	1,500,000	1,500,000	1,500,750	1,500,000	0	0	0	0	0	0	750	750	50,088	0
06406R-BT-3	BANK OF NEW YORK MELLON		10/18/2023	MORGAN STANLEY	11/06/2023	GOLDMAN SACHS	1,500,000	1,500,000	1,528,785	1,500,000	0	0	0	0	0	0	28,785	28,785	3,422	0
06428C-AC-8	BANK OF AMERICA NA		08/14/2023	BANK OF AMERICA	09/12/2023	CITICORP	1,020,000	1,020,000	1,019,918	1,020,000	0	0	0	0	0	0	(82)	(82)	4,162	0
06428C-AC-8	BANK OF AMERICA NA		08/14/2023	BANK OF AMERICA	09/12/2023	JP MORGAN	980,000	980,000	980,284	980,000	0	0	0	0	0	0	284	284	3,999	0
06428C-AC-8	BANK OF AMERICA NA		08/14/2023	BANK OF AMERICA	09/28/2023	GOLDMAN SACHS	702,000	702,000	699,487	702,000	0	0	0	0	0	0	(2,513)	(2,513)	4,848	0
06428C-AC-8	BANK OF AMERICA NA		08/14/2023	BANK OF AMERICA	09/28/2023	CITADEL SECURITIES	448,000	448,000	446,504	448,000	0	0	0	0	0	0	(1,496)	(1,496)	3,094	0
06428C-AC-8	BANK OF AMERICA NA		08/14/2023	BANK OF AMERICA	10/02/2023	GOLDMAN SACHS	2,000,000	2,000,000	1,993,620	2,000,000	0	0	0	0	0	0	(6,380)	(6,380)	14,439	0
09261B-AH-3	BLACKSTONE HOLDINGS		08/16/2023	BANK OF AMERICA	08/31/2023	JANE STREET ES	286,000	175,876	181,993	175,941	0	65	0	65	0	0	6,052	6,052	890	458
09951L-AC-7	BOOZ ALLEN HAMILTON		08/01/2023	BANK OF AMERICA	08/04/2023	RBC CAPITAL	300,000	297,132	299,148	297,131	0	(1)	0	(1)	0	0	2,017	2,017	198	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
10373Q-BU-3	BP CAP MARKETS AMERICA		02/09/2023	JP MORGAN	02/09/2023	JEFFERIES & COMPANY	2,000,000	2,000,000	2,002,200	2,000,000	0	0	0	0	0	0	2,200	2,200	0	0
10373Q-BV-1	BP CAP MARKETS AMERICA		05/09/2023	MORGAN STANLEY	06/09/2023	CITICORP	724,000	723,986	715,355	723,955	0	(31)	0	(31)	0	0	(8,599)	(8,599)	3,149	0
10373Q-BV-1	BP CAP MARKETS AMERICA		05/09/2023	MORGAN STANLEY	06/21/2023	WELLS FARGO	800,000	799,984	790,896	799,943	0	(41)	0	(41)	0	0	(9,047)	(9,047)	4,567	0
12189L-BK-6	BURLINGTON		06/05/2023	BARCLAYS CAPITAL	06/08/2023	HSBC SECURITIES	500,000	499,730	502,395	499,727	0	(3)	0	(3)	0	0	2,668	2,668	217	0
126650-BQ-2	CVS		11/01/2023	PIK	11/10/2023	Redemption	286	286	286	286	0	0	0	0	0	0	0	0	0	0
126650-BQ-2	CVS		11/01/2023	PIK	12/10/2023	Redemption	287	287	287	287	0	0	0	0	0	0	0	0	2	0
126650-DS-6	CVS		02/13/2023	BANK OF AMERICA	02/13/2023	BANK OF AMERICA	4,000,000	3,986,400	3,992,080	3,986,400	0	0	0	0	0	0	5,680	5,680	0	0
126650-DV-9	CVS		03/14/2023	RBS SECURITIES	06/12/2023	CITICORP	500,000	492,435	487,010	492,436	0	1	0	1	0	0	(5,426)	(5,426)	8,828	1,953
126650-DX-5	CVS		05/30/2023	WELLS FARGO	05/30/2023	JEFFERIES & COMPANY	3,500,000	3,487,505	3,498,845	3,487,505	0	0	0	0	0	0	11,340	11,340	0	0
14855W-AA-4	CLAKE 23-1-A		03/16/2023	GOLDMAN SACHS	04/15/2023	Redemption	150,881	147,049	150,881	150,881	0	3,832	0	3,832	0	0	0	0	490	0
14855W-AA-4	CLAKE 23-1-A		03/16/2023	GOLDMAN SACHS	05/15/2023	Redemption	43,640	42,532	43,640	43,640	0	1,108	0	1,108	0	0	0	0	378	0
14855W-AA-4	CLAKE 23-1-A		03/16/2023	GOLDMAN SACHS	06/15/2023	Redemption	290,019	282,654	290,019	290,019	0	7,365	0	7,365	0	0	0	0	4,084	0
14855W-AA-4	CLAKE 23-1-A		03/16/2023	GOLDMAN SACHS	07/15/2023	Redemption	916,046	892,783	916,046	916,046	0	23,264	0	23,264	0	0	0	0	17,863	0
14855W-AA-4	CLAKE 23-1-A		03/16/2023	GOLDMAN SACHS	08/15/2023	Redemption	45,181	44,033	45,181	45,181	0	1,147	0	1,147	0	0	0	0	1,126	0
14855W-AA-4	CLAKE 23-1-A		03/16/2023	GOLDMAN SACHS	09/15/2023	Redemption	304,660	296,922	304,660	304,660	0	7,737	0	7,737	0	0	0	0	9,241	0
14855W-AA-4	CLAKE 23-1-A		03/16/2023	GOLDMAN SACHS	10/15/2023	Redemption	47,421	46,217	47,421	47,421	0	1,204	0	1,204	0	0	0	0	1,695	0
14855W-AA-4	CLAKE 23-1-A		03/16/2023	GOLDMAN SACHS	11/15/2023	Redemption	45,029	43,885	45,029	45,029	0	1,144	0	1,144	0	0	0	0	1,854	0
14855W-AA-4	CLAKE 23-1-A		03/16/2023	GOLDMAN SACHS	12/15/2023	Redemption	303,419	295,714	303,419	303,419	0	7,706	0	7,706	0	0	0	0	14,134	0
14855W-AA-4	CLAKE 23-1-A		03/16/2023	GOLDMAN SACHS	04/15/2023	Redemption	75,441	73,525	75,441	75,441	0	1,916	0	1,916	0	0	0	0	245	0
14855W-AA-4	CLAKE 23-1-A		03/16/2023	GOLDMAN SACHS	05/15/2023	Redemption	21,820	21,266	21,820	21,820	0	554	0	554	0	0	0	0	189	0
14855W-AA-4	CLAKE 23-1-A		03/16/2023	GOLDMAN SACHS	06/15/2023	Redemption	145,009	141,327	145,009	145,009	0	3,683	0	3,683	0	0	0	0	2,042	0
14855W-AA-4	CLAKE 23-1-A		03/16/2023	GOLDMAN SACHS	07/15/2023	Redemption	458,023	446,391	458,023	458,023	0	11,632	0	11,632	0	0	0	0	8,931	0
14855W-AA-4	CLAKE 23-1-A		03/16/2023	GOLDMAN SACHS	08/15/2023	Redemption	22,590	22,017	22,590	22,590	0	574	0	574	0	0	0	0	563	0
14855W-AA-4	CLAKE 23-1-A		03/16/2023	GOLDMAN SACHS	09/15/2023	Redemption	152,330	148,461	152,330	152,330	0	3,869	0	3,869	0	0	0	0	4,621	0
14855W-AA-4	CLAKE 23-1-A		03/16/2023	GOLDMAN SACHS	10/15/2023	Redemption	23,711	23,108	23,711	23,711	0	602	0	602	0	0	0	0	848	0
14855W-AA-4	CLAKE 23-1-A		03/16/2023	GOLDMAN SACHS	11/15/2023	Redemption	22,514	21,942	22,514	22,514	0	572	0	572	0	0	0	0	927	0
14855W-AA-4	CLAKE 23-1-A		03/16/2023	GOLDMAN SACHS	12/15/2023	Redemption	151,710	147,857	151,710	151,710	0	3,853	0	3,853	0	0	0	0	7,067	0
14913U-AA-8	CATERPILLAR FINL SERVICE		05/08/2023	SG AMERICAS	06/05/2023	BANK OF AMERICA	1,500,000	1,499,295	1,491,840	1,499,271	0	(24)	0	(24)	0	0	(7,431)	(7,431)	3,988	0
15189X-BB-3	CENTERPOINT ENERGY		03/20/2023	MITSUBISHI	08/09/2023	UBS WARBURG	882,000	879,848	873,683	879,863	0	16	0	16	0	0	(6,181)	(6,181)	16,736	0
15189X-BB-3	CENTERPOINT ENERGY		03/20/2023	SALOMON SMITH BARNEY	05/17/2023	WELLS FARGO	2,000,000	1,995,120	2,011,500	1,995,048	0	(72)	0	(72)	0	0	16,452	16,452	15,400	0
161175-BN-3	CHARTER COMMUNICATIONS		01/05/2023	BARCLAYS CAPITAL	01/12/2023	HSBC SECURITIES	140,000	117,656	125,905	117,664	0	8	0	8	0	0	8,241	8,241	2,370	2,191
161175-CX-8	CHARTER COMMUNICATIONS		03/03/2023	HSBC SECURITIES	07/20/2023	MORGAN STANLEY	500,000	393,715	402,750	394,101	0	386	0	386	0	0	8,649	8,649	21,365	11,375
16411Q-AK-7	CHENIERE ENERGY		09/27/2023	CITICORP	11/29/2023	JP MORGAN	1,500,000	1,281,240	1,326,000	1,285,168	0	3,928	0	3,928	0	0	40,832	40,832	15,000	4,667
17325F-BB-3	CITIBANK NA		09/26/2023	CITICORP	09/27/2023	MORGAN STANLEY	2,540,000	2,540,000	2,532,710	2,540,000	0	0	0	0	0	0	(7,290)	(7,290)	0	0
17327C-AR-4	CITIGROUP INC		05/22/2023	CITICORP	05/22/2023	MORGAN STANLEY	500,000	500,000	504,005	500,000	0	0	0	0	0	0	4,005	4,005	0	0
17327C-AR-4	CITIGROUP INC		05/22/2023	CITICORP	06/07/2023	BARCLAYS CAPITAL	1,241,000	1,241,000	1,249,575	1,241,000	0	0	0	0	0	0	8,575	8,575	2,980	0
17327C-AR-4	CITIGROUP INC		05/22/2023	CITICORP	06/08/2023	CITICORP	500,000	500,000	505,460	500,000	0	0	0	0	0	0	5,460	5,460	1,458	0
17327C-AR-4	CITIGROUP INC		05/22/2023	CITICORP	06/14/2023	BARCLAYS CAPITAL	1,000,000	1,000,000	1,004,520	1,000,000	0	0	0	0	0	0	4,520	4,520	3,602	0
17327C-AR-4	CITIGROUP INC		05/22/2023	CITICORP	09/08/2023	GOLDMAN SACHS	5,000,000	5,000,000	4,934,600	5,000,000	0	0	0	0	0	0	(65,400)	(65,400)	91,753	0
19828A-AA-5	COLUMBIA PIPELINES		08/02/2023	CITICORP	09/27/2023	SG AMERICAS	2,000,000	1,999,960	2,000,460	1,999,777	0	(183)	0	(183)	0	0	683	683	17,156	0
19828T-AC-0	COLUMBIA PIPELINES		08/02/2023	TD SECURITIES (USA)	12/04/2023	BANK OF AMERICA	1,000,000	999,580	1,031,830	999,452	0	(128)	0	(128)	0	0	32,378	32,378	21,450	0
20030N-CR-0	COMCAST		02/03/2023	MARKET AXESS	05/23/2023	JP MORGAN	1,500,000	1,482,195	1,481,775	1,486,596	0	4,401	0	4,401	0	0	(4,821)	(4,821)	33,917	17,267
20030N-EC-1	COMCAST		02/07/2023	BANK OF AMERICA	04/10/2023	GOLDMAN SACHS	1,500,000	1,498,560	1,515,705	1,498,488	0	(72)	0	(72)	0	0	17,217	17,217	12,206	0
202795-JY-7	COMMONWEALTH EDISON		01/03/2023	BANK OF AMERICA	12/21/2023	CITADEL SECURITIES	92,000	91,776	94,384	91,778	0	2	0	2	0	0	2,605	2,605	4,686	0
202795-JY-7	COMMONWEALTH EDISON		01/03/2023	BANK OF AMERICA	12/21/2023	CITADEL SECURITIES	184,000	183,553	188,767	183,557	0	4	0	4	0	0	5,211	5,211	9,373	0
20826F-BE-5	CONOCOPHILLIPS		05/09/2023	TD SECURITIES (USA)	06/21/2023	WELLS FARGO	1,322,000	1,313,764	1,330,421	1,313,710	0	(54)	0	(54)	0	0	16,712	16,712	5,839	0
20826F-BH-8	CONOCOPHILLIPS		09/21/2023	RBC	09/22/2023	MORGAN STANLEY	750,000	726,398	734,513	726,396	0	(1)	0	(1)	0	0	8,116	8,116	4,631	4,513
21036P-BP-2	CONSTELLATION BRANDS		04/27/2023	BANK OF AMERICA	12/18/2023	JANE STREET ES	2,470,000	2,452,858	2,468,024	2,453,568	0	710	0	710	0	0	14,456	14,456	76,989	0
210385-AB-6	CONSTELLATION EN GEN LLC		02/21/2023	BARCLAYS CAPITAL	05/16/2023	HSBC SECURITIES	1,000,000	999,860	1,030,210	999,769	0	(91)	0	(91)	0	0	30,441	30,441	13,067	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
210385-AE-0	CONSTELLATION EN GEN LLC		09/26/2023	BANK OF AMERICA	09/26/2023	HSBC SECURITIES	500,000	499,800	505,395	499,800	0	0	0	0	0	0	5,595	5,595	0	0
21871X-AP-4	COREBRIDGE FINANCIAL INC		03/28/2023	JP MORGAN	08/08/2023	JP MORGAN	1,000,000	882,380	965,200	882,771	0	391	0	391	0	0	82,429	82,429	44,878	20,052
21H030-64-1	G2SF		03/13/2023	CITICORP	03/14/2023	CITICORP	2,225,000	2,020,839	1,995,895	2,020,839	0	0	0	0	0	0	(24,944)	(24,944)	3,523	3,523
21H030-64-1	G2SF		03/13/2023	CITICORP	03/20/2023	CITICORP	1,910,000	1,734,743	1,734,519	1,734,743	0	0	0	0	0	0	(224)	(224)	3,024	3,024
21H030-64-1	G2SF		03/13/2023	CITICORP	04/18/2023	CITICORP	265,000	240,684	240,684	240,684	0	0	0	0	0	0	0	0	420	420
21H032-62-1	G2SF 3.5 2/20		01/17/2023	GOLDMAN SACHS	01/19/2023	GOLDMAN SACHS	1,085,000	1,027,444	1,030,623	1,027,444	0	0	0	0	0	0	3,179	3,179	2,110	2,110
21H040-6A-6	G2SF		10/04/2023	CITICORP	10/17/2023	CITICORP	2,365,000	2,103,372	2,090,069	2,103,372	0	0	0	0	0	0	(13,303)	(13,303)	5,781	5,781
21H040-6B-4	G2SF		10/17/2023	CITICORP	11/09/2023	CITICORP	2,270,000	2,006,999	2,035,286	2,006,999	0	0	0	0	0	0	28,286	28,286	4,792	4,792
21H040-6B-4	G2SF		10/17/2023	CITICORP	11/13/2023	CITICORP	95,000	83,993	84,698	83,993	0	0	0	0	0	0	705	705	201	201
224092-AA-4	CPEF 2023-1A A 2023-1A A		11/10/2023	TRUIST	12/15/2023	Paydown	183,372	182,463	183,372	183,372	0	909	0	909	0	0	0	0	1,067	0
22822V-AH-4	CROWN CASTLE		05/15/2023	WELLS FARGO	09/08/2023	GOLDMAN SACHS	5,000,000	4,758,150	4,632,950	4,774,668	0	16,518	0	16,518	0	0	(141,718)	(141,718)	96,826	38,528
22822V-BD-2	CROWN CASTLE		12/04/2023	JP MORGAN	12/04/2023	STIFEL NICOLAUS	1,500,000	1,494,915	1,496,445	1,494,915	0	0	0	0	0	0	1,530	1,530	0	0
23338V-AS-5	DTE ELECTRIC		02/27/2023	BANK OF AMERICA	02/27/2023	CITICORP	1,875,000	1,871,100	1,880,288	1,871,100	0	0	0	0	0	0	9,188	9,188	0	0
23338V-AS-5	DTE ELECTRIC		02/27/2023	BANK OF AMERICA	02/27/2023	STIFEL NICOLAUS	1,125,000	1,122,660	1,127,205	1,122,660	0	0	0	0	0	0	4,545	4,545	0	0
233853-AQ-3	DAIMLER TRUCKS FINAN NA		01/11/2023	JP MORGAN	01/26/2023	BANK OF AMERICA	812,000	811,472	819,600	811,460	0	(12)	0	(12)	0	0	8,140	8,140	1,272	0
24422E-WR-6	JOHN DEERE CAPITAL		01/03/2023	RBS SECURITIES	01/30/2023	TD SECURITIES (USA)	2,000,000	1,999,000	2,032,720	1,998,951	0	(49)	0	(49)	0	0	33,769	33,769	5,806	0
24582@-AA-2	DELAWARE BASIN RESIDUE		01/01/2023	TCG	03/31/2023	Redemption	80,629	80,629	80,629	80,629	0	0	0	0	0	0	0	0	0	0
24582@-AA-2	DELAWARE BASIN RESIDUE		01/01/2023	TCG	06/30/2023	Redemption	95,877	95,877	95,877	95,877	0	0	0	0	0	0	0	0	732	0
24582@-AA-2	DELAWARE BASIN RESIDUE		01/01/2023	TCG	09/30/2023	Redemption	100,217	100,217	100,217	100,217	0	0	0	0	0	0	0	0	1,516	0
24582@-AA-2	DELAWARE BASIN RESIDUE		01/01/2023	TCG	12/31/2023	Redemption	101,931	101,931	101,931	101,931	0	0	0	0	0	0	0	0	2,307	0
25259K-AA-8	OLYMPUS WTR US HLDG CORP		05/24/2023	BANK OF AMERICA	12/01/2023	HSBC SECURITIES	488,000	488,000	501,420	488,000	0	0	0	0	0	0	13,420	13,420	23,394	0
25259K-AA-8	OLYMPUS WTR US HLDG CORP		05/24/2023	BANK OF AMERICA	12/05/2023	GOLDMAN SACHS	512,000	512,000	524,800	512,000	0	0	0	0	0	0	12,800	12,800	24,821	0
254687-EB-8	WALT DISNEY		02/10/2023	MARKET AXESS	08/11/2023	MORGAN STANLEY	750,000	847,995	814,995	845,210	0	(2,785)	0	(2,785)	0	0	(30,215)	(30,215)	32,000	7,867
254687-EB-8	WALT DISNEY		02/14/2023	AMHERST SECURITIES GROUP	08/11/2023	MORGAN STANLEY	750,000	839,115	814,995	836,630	0	(2,485)	0	(2,485)	0	0	(21,635)	(21,635)	32,000	8,133
25731V-AB-0	DOMINION ENERGY		10/04/2023	US BANCORP INVESTMENTS	10/04/2023	MORGAN STANLEY	500,000	497,170	500,925	497,170	0	0	0	0	0	0	3,755	3,755	0	0
25755T-AH-3	DPABS 2017-1A A23		01/18/2023	BARCLAYS CAPITAL	01/25/2023	Paydown	6,875	6,541	6,875	6,875	0	334	0	334	0	0	0	0	71	67
25755T-AH-3	DPABS 2017-1A A23		01/18/2023	BARCLAYS CAPITAL	04/25/2023	Paydown	6,875	6,541	6,875	6,875	0	334	0	334	0	0	0	0	142	67
25755T-AH-3	DPABS 2017-1A A23		01/18/2023	BARCLAYS CAPITAL	07/25/2023	Paydown	6,875	6,541	6,875	6,875	0	334	0	334	0	0	0	0	212	67
25755T-AH-3	DPABS 2017-1A A23		01/18/2023	BARCLAYS CAPITAL	10/25/2023	Paydown	6,875	6,541	6,875	6,875	0	334	0	334	0	0	0	0	283	67
25755T-AN-0	DPABS 2021-1A A2I		02/09/2023	JP MORGAN	04/25/2023	Paydown	12,500	10,826	12,500	12,500	0	1,674	0	1,674	0	0	0	0	83	17
25755T-AN-0	DPABS 2021-1A A2I		02/09/2023	JP MORGAN	07/25/2023	Paydown	12,500	10,826	12,500	12,500	0	1,674	0	1,674	0	0	0	0	166	17
25755T-AN-0	DPABS 2021-1A A2I		02/09/2023	JP MORGAN	10/25/2023	Paydown	12,500	10,826	12,500	12,500	0	1,674	0	1,674	0	0	0	0	250	17
25755T-AN-0	DPABS 2021-1A A2I		02/10/2023	JP MORGAN	04/25/2023	Paydown	875	755	875	875	0	120	0	120	0	0	0	0	6	1
25755T-AN-0	DPABS 2021-1A A2I		02/10/2023	JP MORGAN	07/25/2023	Paydown	875	755	875	875	0	120	0	120	0	0	0	0	12	1
25755T-AN-0	DPABS 2021-1A A2I		02/10/2023	JP MORGAN	10/25/2023	Paydown	875	755	875	875	0	120	0	120	0	0	0	0	17	1
25755T-AP-5	DPABS 2021-1A A2II		01/17/2023	BANK OF AMERICA	01/25/2023	Paydown	10,000	8,494	10,000	10,000	0	1,506	0	1,506	0	0	0	0	79	74
25755T-AP-5	DPABS 2021-1A A2II		01/17/2023	BANK OF AMERICA	04/25/2023	Paydown	10,000	8,494	10,000	10,000	0	1,506	0	1,506	0	0	0	0	158	74
25755T-AP-5	DPABS 2021-1A A2II		01/17/2023	BANK OF AMERICA	07/25/2023	Paydown	10,000	8,494	10,000	10,000	0	1,506	0	1,506	0	0	0	0	236	74
25755T-AP-5	DPABS 2021-1A A2II		01/17/2023	BANK OF AMERICA	10/25/2023	Paydown	10,000	8,494	10,000	10,000	0	1,506	0	1,506	0	0	0	0	315	74
26442E-AJ-9	DUKE ENERGY OHIO		03/20/2023	CITICORP	03/22/2023	CITICORP	209,000	208,883	209,529	208,882	0	(1)	0	(1)	0	0	647	647	61	0
26884L-AN-9	EQT		03/17/2023	BANK OF AMERICA	05/24/2023	JP MORGAN	2,000,000	1,721,940	1,697,760	1,726,881	0	4,941	0	4,941	0	0	(29,121)	(29,121)	38,465	25,375
26884T-AW-2	ERAC USA FINANCE		04/26/2023	MIZUHO SECURITIES	12/18/2023	JANE STREET ES	6,000,000	5,982,660	5,936,220	5,983,175	0	515	0	515	0	0	(46,955)	(46,955)	187,017	0
281020-AX-5	EDISON INTERNATIONAL		03/01/2023	BANK OF AMERICA	07/19/2023	SUMRIDGE	500,000	500,000	512,650	500,000	0	0	0	0	0	0	12,650	12,650	15,234	0
28622H-AB-7	ELEVANCE HEALTH INC		01/30/2023	JP MORGAN	09/08/2023	GOLDMAN SACHS	28,645,000	28,599,454	27,341,653	28,600,881	0	1,427	0	1,427	0	0	(1,259,229)	(1,259,229)	808,823	0
292505-AE-4	ENCANA		04/27/2023	MORGAN STANLEY	07/19/2023	SUMRIDGE	224,000	226,780	225,557	226,768	0	(12)	0	(12)	0	0	(1,211)	(1,211)	6,431	3,133
29273V-AU-4	ENERGY TRANSFER		10/10/2023	MUFGPLC	10/10/2023	STIFEL NICOLAUS	1,000,000	998,860	1,003,720	998,860	0	0	0	0	0	0	4,860	4,860	0	0
29273V-AU-4	ENERGY TRANSFER		10/10/2023	MITSUBISHI	12/05/2023	WELLS FARGO	1,235,000	1,233,592	1,303,505	1,233,461	0	(131)	0	(131)	0	0	70,044	70,044	12,134	0
29379V-CD-3	ENTERPRISE PRODUCTS		01/03/2023	JP MORGAN	07/26/2023	RILA	5,000,000	4,990,150	4,990,730	4,990,730	0	580	0	580	0	0	0	0	145,639	0
29379V-CD-3	ENTERPRISE PRODUCTS		01/03/2023	JP MORGAN	07/26/2023	RILA	8,074,000	8,058,094	8,059,030	8,059,030	0	936	0	936	0	0	0	0	235,178	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
294429-AW-5	EQUIFAX		05/05/2023	JP MORGAN	06/07/2023	MORGAN STANLEY	1,300,000	1,296,139	1,271,569	1,296,134	0	(5)	0	(5)	0	0	(24,565)	(24,565)	4,236	0
30037D-AB-1	EVERGY METRO		04/03/2023	BANK OF AMERICA	04/03/2023	STIFEL NICOLAUS	1,000,000	998,730	1,001,390	998,730	0	0	0	0	0	0	2,660	2,660	0	0
30161N-BJ-9	EXELON		02/16/2023	BARCLAYS CAPITAL	12/11/2023	GOLDMAN SACHS	3,000,000	2,994,960	2,994,660	2,995,560	0	600	0	600	0	0	(900)	(900)	125,317	0
30161N-BL-4	EXELON		02/16/2023	BARCLAYS CAPITAL	04/04/2023	WELLS FARGO	600,000	598,146	619,590	598,105	0	(41)	0	(41)	0	0	21,485	21,485	4,200	0
30225V-AJ-6	EXTRA SPACE STORAGE LP		03/21/2023	JP MORGAN	12/18/2023	JANE STREET ES	4,848,000	4,839,419	4,950,584	4,840,067	0	648	0	648	0	0	110,517	110,517	201,111	0
30303M-8N-5	META PLATFORMS INC		05/01/2023	JP MORGAN	06/07/2023	GOLDMAN SACHS	800,000	799,608	793,816	799,572	0	(36)	0	(36)	0	0	(5,756)	(5,756)	3,960	0
30303M-8N-5	META PLATFORMS INC		05/01/2023	JP MORGAN	06/07/2023	CITICORP	500,000	499,755	499,110	499,733	0	(22)	0	(22)	0	0	(623)	(623)	2,475	0
30303M-8Q-8	META PLATFORMS INC		05/01/2023	MORGAN STANLEY	08/09/2023	RBS SECURITIES	1,050,000	1,047,092	1,049,265	1,047,000	0	(91)	0	(91)	0	0	2,265	2,265	16,007	0
31418E-JU-5	FNMA 15YR UMBS		02/21/2023	GOLDMAN SACHS	04/01/2023	Paydown	9,642	9,021	9,642	9,642	0	621	0	621	0	0	0	0	24	12
31418E-JU-5	FNMA 15YR UMBS		02/21/2023	GOLDMAN SACHS	05/01/2023	Paydown	7,410	6,933	7,410	7,410	0	477	0	477	0	0	0	0	37	9
31418E-JU-5	FNMA 15YR UMBS		02/21/2023	GOLDMAN SACHS	06/01/2023	Paydown	18,374	17,191	18,374	18,374	0	1,183	0	1,183	0	0	0	0	138	23
31418E-JU-5	FNMA 15YR UMBS		02/21/2023	GOLDMAN SACHS	06/22/2023	JP MORGAN	1,125,456	1,053,005	1,053,708	1,054,126	0	1,121	0	1,121	0	0	(417)	(417)	10,035	1,407
31418E-JU-5	FNMA 15YR UMBS		02/21/2023	GOLDMAN SACHS	07/01/2023	Paydown	6,516	6,096	6,516	6,516	0	419	0	419	0	0	0	0	2,879	8
33830G-AA-9	FIVE CORNERS FND TR III		03/01/2023	CREDIT SUISSE	03/07/2023	CREDIT SUISSE	250,000	250,000	252,255	250,000	0	0	0	0	0	0	2,255	2,255	40	0
33830G-AA-9	FIVE CORNERS FND TR III		03/01/2023	CREDIT SUISSE	06/16/2023	MORGAN STANLEY	1,250,000	1,250,000	1,265,538	1,250,000	0	0	0	0	0	0	15,538	15,538	20,711	0
341081-GR-2	FLORIDA POWER & LIGHT		05/15/2023	JP MORGAN	05/23/2023	KEYBANC CAPITAL	500,000	499,765	496,160	499,762	0	(3)	0	(3)	0	0	(3,602)	(3,602)	433	0
345397-B3-6	FORD MOTOR CREDIT		02/22/2023	SG AMERICAS	06/06/2023	JP MORGAN	377,000	311,025	318,565	312,933	0	1,908	0	1,908	0	0	5,632	5,632	8,587	4,231
345397-B3-6	FORD MOTOR CREDIT		02/22/2023	SG AMERICAS	06/14/2023	MORGAN STANLEY	373,000	307,725	317,050	309,754	0	2,029	0	2,029	0	0	7,296	7,296	8,828	4,186
345397-B3-6	FORD MOTOR CREDIT		03/13/2023	MARKET AXESS	06/06/2023	JP MORGAN	234,000	192,371	197,730	193,337	0	965	0	965	0	0	4,393	4,393	5,330	3,172
345397-B3-6	FORD MOTOR CREDIT		03/13/2023	BANK OF AMERICA	06/06/2023	JP MORGAN	119,000	97,580	100,555	98,076	0	496	0	496	0	0	2,479	2,479	2,711	1,613
345397-B3-6	FORD MOTOR CREDIT		03/13/2023	BANK OF AMERICA	06/14/2023	MORGAN STANLEY	349,000	286,180	296,650	287,771	0	1,591	0	1,591	0	0	8,879	8,879	8,260	4,731
362541-AD-6	GMALT 2023-1 A3 2023-1 A3		02/08/2023	WELLS FARGO	02/21/2023	MITSUBISHI	1,035,000	1,034,829	1,035,404	1,034,829	0	0	0	0	0	0	575	575	1,038	0
362548-AB-5	GMALT 2023-2 A2A 2023-2 A2A		05/09/2023	TD SECURITIES (USA)	10/20/2023	Paydown	35,399	35,398	35,399	35,399	0	2	0	2	0	0	0	0	818	0
362548-AB-5	GMALT 2023-2 A2A 2023-2 A2A		05/09/2023	TD SECURITIES (USA)	11/20/2023	Paydown	96,708	96,703	96,708	96,708	0	4	0	4	0	0	0	0	2,674	0
362548-AB-5	GMALT 2023-2 A2A 2023-2 A2A		05/09/2023	TD SECURITIES (USA)	12/20/2023	Paydown	86,323	86,319	86,323	86,323	0	4	0	4	0	0	0	0	2,778	0
37045X-EG-7	GENERAL MOTORS FINANCIAL		04/03/2023	JP MORGAN	05/01/2023	BNP PARIBAS	1,085,000	1,082,852	1,081,344	1,082,812	0	(40)	0	(40)	0	0	(1,468)	(1,468)	4,760	0
37045X-EH-5	GENERAL MOTORS FINANCIAL		06/20/2023	CITICORP	07/19/2023	SG AMERICAS	820,000	819,828	823,895	819,786	0	(42)	0	(42)	0	0	4,109	4,109	3,699	0
37045X-EH-5	GENERAL MOTORS FINANCIAL		06/20/2023	CITICORP	11/27/2023	BANK OF AMERICA	1,300,000	1,299,727	1,289,574	1,299,685	0	(42)	0	(42)	0	0	(10,111)	(10,111)	32,673	0
37045X-EN-2	GENERAL MOTORS FINANCIAL		12/04/2023	MIZUHO SECURITIES	12/04/2023	DEUTSCHE BANK	1,500,000	1,498,770	1,499,835	1,498,770	0	0	0	0	0	0	1,065	1,065	0	0
372460-AD-7	GENUINE PARTS CO		10/23/2023	JP MORGAN	10/23/2023	JEFFERIES & COMPANY	1,500,000	1,493,055	1,497,105	1,493,055	0	0	0	0	0	0	4,050	4,050	0	0
378272-BL-1	GLENCORE FUNDING		05/02/2023	MORGAN STANLEY	12/18/2023	JANE STREET ES	4,000,000	3,993,360	4,138,320	3,993,383	0	23	0	23	0	0	144,937	144,937	140,600	0
37959G-AD-9	GLOBAL ATLANTIC (FIN) CO		06/12/2023	WELLS FARGO	06/12/2023	JEFFERIES & COMPANY	1,000,000	978,250	993,290	978,250	0	0	0	0	0	0	15,040	15,040	0	0
37959G-AD-9	GLOBAL ATLANTIC (FIN) CO		06/12/2023	WELLS FARGO	07/19/2023	BARCLAYS CAPITAL	2,000,000	1,956,500	2,037,640	1,956,527	0	27	0	27	0	0	81,113	81,113	15,900	0
38141G-A3-8	GOLDMAN SACHS GROUP		08/14/2023	MARKET AXESS	08/14/2023	JP MORGAN	1,200,000	1,200,000	1,207,920	1,200,000	0	0	0	0	0	0	7,920	7,920	0	0
38141G-A3-8	GOLDMAN SACHS GROUP		08/14/2023	MARKET AXESS	08/14/2023	BARCLAYS CAPITAL	300,000	300,000	302,250	300,000	0	0	0	0	0	0	2,250	2,250	0	0
38217D-AA-8	GOODG 2023-1A A 2023-1A A		04/03/2023	CANTOR FITZGERALD	05/15/2023	Paydown	261,343	255,513	261,343	261,343	0	5,830	0	5,830	0	0	0	0	0	0
38217D-AA-8	GOODG 2023-1A A 2023-1A A		04/03/2023	CANTOR FITZGERALD	06/15/2023	Redemption	157,025	153,522	157,025	157,025	0	3,503	0	3,503	0	0	0	0	0	0
38217D-AA-8	GOODG 2023-1A A 2023-1A A		04/03/2023	CANTOR FITZGERALD	07/15/2023	Paydown	283,061	276,747	283,061	283,061	0	6,315	0	6,315	0	0	0	0	0	0
38217D-AA-8	GOODG 2023-1A A 2023-1A A		04/03/2023	CANTOR FITZGERALD	08/15/2023	Paydown	682,942	667,706	682,942	682,942	0	15,236	0	15,236	0	0	0	0	0	0
38217D-AA-8	GOODG 2023-1A A 2023-1A A		04/03/2023	CANTOR FITZGERALD	09/15/2023	Paydown	262,922	257,056	262,922	262,922	0	5,866	0	5,866	0	0	0	0	0	0
38217D-AA-8	GOODG 2023-1A A 2023-1A A		04/03/2023	CANTOR FITZGERALD	10/15/2023	Paydown	277,131	270,949	277,131	277,131	0	6,183	0	6,183	0	0	0	0	0	0
38217D-AA-8	GOODG 2023-1A A 2023-1A A		04/03/2023	CANTOR FITZGERALD	11/15/2023	Paydown	261,491	255,657	261,491	261,491	0	5,834	0	5,834	0	0	0	0	0	0
38217D-AA-8	GOODG 2023-1A A 2023-1A A		04/03/2023	CANTOR FITZGERALD	12/15/2023	Paydown	237,186	231,894	237,186	237,186	0	5,291	0	5,291	0	0	0	0	0	0
38237G-AA-7	GOOD 2021-4GS A		03/24/2023	CITICORP	04/20/2023	Paydown	2,770	2,105	2,770	2,770	0	665	0	665	0	0	0	0	4	1
38237G-AA-7	GOOD 2021-4GS A		03/24/2023	CITICORP	05/20/2023	Paydown	2,345	1,783	2,345	2,345	0	563	0	563	0	0	0	0	8	1
38237G-AA-7	GOOD 2021-4GS A		03/24/2023	CITICORP	06/20/2023	Paydown	2,229	1,694	2,229	2,229	0	535	0	535	0	0	0	0	11	1
38237G-AA-7	GOOD 2021-4GS A		03/24/2023	CITICORP	07/20/2023	Paydown	2,191	1,665	2,191	2,191	0	526	0	526	0	0	0	0	14	1
38237G-AA-7	GOOD 2021-4GS A		03/24/2023	CITICORP	08/20/2023	Paydown	2,507	1,905	2,507	2,507	0	602	0	602	0	0	0	0	20	1
38237G-AA-7	GOOD 2021-4GS A		03/24/2023	CITICORP	09/20/2023	Paydown	2,335	1,775	2,335	2,335	0	560	0	560	0	0	0	0	23	1

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
38237G-AA-7	GOOD 2021-4GS A		03/24/2023	CITICORP	10/20/2023	Paydown	1,972	1,499	1,972	1,972	0	473	0	473	0	0	0	0	22	1
38237G-AA-7	GOOD 2021-4GS A		03/24/2023	CITICORP	11/20/2023	Paydown	1,959	1,489	1,959	1,959	0	470	0	470	0	0	0	0	25	1
38237G-AA-7	GOOD 2021-4GS A		03/24/2023	CITICORP	12/05/2023	GOLDMAN SACHS	273,706	208,017	198,394	208,695	0	679	0	679	0	0	(10,301)	(10,301)	3,771	117
38237H-AA-5	GOOD 2021-5CS A		03/24/2023	CITICORP	04/20/2023	Paydown	1,946	1,521	1,946	1,946	0	425	0	425	0	0	0	0	4	1
38237H-AA-5	GOOD 2021-5CS A		03/24/2023	CITICORP	05/20/2023	Paydown	1,362	1,065	1,362	1,362	0	298	0	298	0	0	0	0	5	1
38237H-AA-5	GOOD 2021-5CS A		03/24/2023	CITICORP	06/20/2023	Paydown	1,791	1,399	1,791	1,791	0	391	0	391	0	0	0	0	10	1
38237H-AA-5	GOOD 2021-5CS A		03/24/2023	CITICORP	07/20/2023	Paydown	1,842	1,439	1,842	1,842	0	402	0	402	0	0	0	0	14	1
38237H-AA-5	GOOD 2021-5CS A		03/24/2023	CITICORP	08/20/2023	Paydown	1,688	1,320	1,688	1,688	0	369	0	369	0	0	0	0	16	1
38237H-AA-5	GOOD 2021-5CS A		03/24/2023	CITICORP	09/20/2023	Paydown	1,322	1,033	1,322	1,322	0	289	0	289	0	0	0	0	15	1
38237H-AA-5	GOOD 2021-5CS A		03/24/2023	CITICORP	10/20/2023	Paydown	1,409	1,101	1,409	1,409	0	308	0	308	0	0	0	0	19	1
38237H-AA-5	GOOD 2021-5CS A		03/24/2023	CITICORP	11/20/2023	Paydown	1,697	1,326	1,697	1,697	0	371	0	371	0	0	0	0	26	1
38237H-AA-5	GOOD 2021-5CS A		03/24/2023	CITICORP	12/20/2023	Paydown	1,319	1,031	1,319	1,319	0	288	0	288	0	0	0	0	23	1
38237V-AA-4	GOOD 2023-1GS		01/25/2023	GOLDMAN SACHS	03/20/2023	Paydown	61,401	61,382	61,401	61,401	0	19	0	19	0	0	0	0	254	0
38237V-AA-4	GOOD 2023-1GS		01/25/2023	GOLDMAN SACHS	04/20/2023	Paydown	39,880	39,868	39,880	39,880	0	12	0	12	0	0	0	0	349	0
38237V-AA-4	GOOD 2023-1GS		01/25/2023	GOLDMAN SACHS	05/20/2023	Paydown	31,058	31,049	31,058	31,058	0	9	0	9	0	0	0	0	414	0
38237V-AA-4	GOOD 2023-1GS		01/25/2023	GOLDMAN SACHS	06/20/2023	Paydown	35,108	35,097	35,108	35,108	0	11	0	11	0	0	0	0	630	0
38237V-AA-4	GOOD 2023-1GS		01/25/2023	GOLDMAN SACHS	07/20/2023	Paydown	27,491	27,482	27,491	27,491	0	8	0	8	0	0	0	0	620	0
38237V-AA-4	GOOD 2023-1GS		01/25/2023	GOLDMAN SACHS	08/20/2023	Paydown	21,032	21,025	21,032	21,032	0	6	0	6	0	0	0	0	571	0
38237V-AA-4	GOOD 2023-1GS		01/25/2023	GOLDMAN SACHS	09/20/2023	Paydown	18,231	18,225	18,231	18,231	0	6	0	6	0	0	0	0	579	0
38237V-AA-4	GOOD 2023-1GS		01/25/2023	GOLDMAN SACHS	10/20/2023	Paydown	20,563	20,557	20,563	20,563	0	6	0	6	0	0	0	0	747	0
38237V-AA-4	GOOD 2023-1GS		01/25/2023	GOLDMAN SACHS	11/20/2023	Paydown	21,699	21,693	21,699	21,699	0	7	0	7	0	0	0	0	888	0
38237V-AA-4	GOOD 2023-1GS		01/25/2023	GOLDMAN SACHS	12/20/2023	Paydown	27,395	27,387	27,395	27,395	0	8	0	8	0	0	0	0	1,248	0
38237V-AA-4	GOOD 2023-1GS		01/31/2023	GOLDMAN SACHS	03/20/2023	Paydown	7,675	7,695	7,675	7,675	0	(19)	0	(19)	0	0	0	0	32	0
38237V-AA-4	GOOD 2023-1GS		01/31/2023	GOLDMAN SACHS	04/20/2023	Paydown	4,985	4,998	4,985	4,985	0	(13)	0	(13)	0	0	0	0	44	0
38237V-AA-4	GOOD 2023-1GS		01/31/2023	GOLDMAN SACHS	05/20/2023	Paydown	3,882	3,892	3,882	3,882	0	(10)	0	(10)	0	0	0	0	52	0
38237V-AA-4	GOOD 2023-1GS		01/31/2023	GOLDMAN SACHS	06/20/2023	Paydown	4,388	4,400	4,388	4,388	0	(11)	0	(11)	0	0	0	0	79	0
38237V-AA-4	GOOD 2023-1GS		01/31/2023	GOLDMAN SACHS	07/20/2023	Paydown	3,436	3,445	3,436	3,436	0	(9)	0	(9)	0	0	0	0	77	0
38237V-AA-4	GOOD 2023-1GS		01/31/2023	GOLDMAN SACHS	08/20/2023	Paydown	2,629	2,636	2,629	2,629	0	(7)	0	(7)	0	0	0	0	71	0
38237V-AA-4	GOOD 2023-1GS		01/31/2023	GOLDMAN SACHS	09/20/2023	Paydown	2,279	2,285	2,279	2,279	0	(6)	0	(6)	0	0	0	0	72	0
38237V-AA-4	GOOD 2023-1GS		01/31/2023	GOLDMAN SACHS	10/20/2023	Paydown	2,570	2,577	2,570	2,570	0	(7)	0	(7)	0	0	0	0	93	0
38237V-AA-4	GOOD 2023-1GS		01/31/2023	GOLDMAN SACHS	11/20/2023	Paydown	2,712	2,719	2,712	2,712	0	(7)	0	(7)	0	0	0	0	111	0
38237V-AA-4	GOOD 2023-1GS		01/31/2023	GOLDMAN SACHS	12/20/2023	Paydown	3,424	3,433	3,424	3,424	0	(9)	0	(9)	0	0	0	0	156	0
404119-CP-2	HCA		05/01/2023	BANK OF AMERICA	12/18/2023	JANE STREET ES	10,000,000	9,983,600	10,036,800	9,985,591	0	1,991	0	1,991	0	0	51,209	51,209	326,444	0
404280-DZ-9	HSBC HOLDINGS		08/07/2023	HSBC SECURITIES	10/26/2023	CITICORP	700,000	700,000	688,786	700,000	0	0	0	0	0	0	(11,214)	(11,214)	8,700	0
404280-DZ-9	HSBC HOLDINGS		08/07/2023	HSBC SECURITIES	12/07/2023	SG AMERICAS	800,000	800,000	803,216	800,000	0	0	0	0	0	0	3,216	3,216	15,306	0
41757B-AA-2	HSLT 2023-1 A 2023-1 A		11/28/2023	GUGGENHEIM	12/26/2023	Paydown	69,295	69,295	69,295	69,295	0	0	0	0	0	0	0	0	436	0
438516-CM-6	HONEYWELL INTERNATIONAL		05/12/2023	JP MORGAN	05/12/2023	JEFFERIES & COMPANY	1,500,000	1,486,815	1,490,955	1,486,815	0	0	0	0	0	0	4,140	4,140	0	0
438516-CM-6	HONEYWELL INTERNATIONAL		05/12/2023	JP MORGAN	06/02/2023	JP MORGAN	1,750,000	1,734,618	1,721,073	1,734,635	0	18	0	18	0	0	(13,563)	(13,563)	4,156	0
444859-BX-9	HUMANA		02/27/2023	UBS WARBURG	04/13/2023	BANK OF AMERICA	241,000	232,500	245,198	232,496	0	(4)	0	(4)	0	0	12,702	12,702	1,252	0
444859-BX-9	HUMANA		02/27/2023	BARCLAYS CAPITAL	04/13/2023	BANK OF AMERICA	698,000	673,088	710,159	673,077	0	(12)	0	(12)	0	0	37,083	37,083	3,626	0
444859-BY-7	HUMANA		11/02/2023	JP MORGAN	11/02/2023	RBC CAPITAL	1,500,000	1,477,875	1,479,900	1,477,875	0	0	0	0	0	0	2,025	2,025	0	0
444859-BY-7	HUMANA		11/02/2023	JP MORGAN	11/02/2023	RBC CAPITAL	1,500,000	1,477,875	1,482,825	1,477,875	0	0	0	0	0	0	4,950	4,950	0	0
44644M-AH-4	HUNTINGTON NATIONAL BANK		02/16/2023	MORGAN STANLEY	10/25/2023	BARCLAYS CAPITAL	500,000	503,010	486,105	501,871	0	(1,139)	0	(1,139)	0	0	(15,766)	(15,766)	26,833	7,361
44891A-CN-5	HYUNDAI CAPITAL		09/18/2023	JP MORGAN	10/26/2023	MORGAN STANLEY	2,500,000	2,498,400	2,463,675	2,498,235	0	(165)	0	(165)	0	0	(34,560)	(34,560)	16,521	0
451102-CC-9	ICAHN ENTERPRISES		05/11/2023	JEFFERIES & COMPANY	11/27/2023	JP MORGAN	186,000	139,035	151,590	142,404	0	3,369	0	3,369	0	0	9,186	9,186	6,736	2,351
451102-CC-9	ICAHN ENTERPRISES		05/11/2023	JEFFERIES & COMPANY	11/27/2023	JP MORGAN	186,000	141,825	151,590	145,030	0	3,205	0	3,205	0	0	6,560	6,560	6,736	2,351
451102-CC-9	ICAHN ENTERPRISES		05/24/2023	MILLENNIUM ADVISORS	11/27/2023	JP MORGAN	3,000	2,249	2,445	2,300	0	51	0	51	0	0	145	145	109	42
451102-CC-9	ICAHN ENTERPRISES		05/24/2023	MILLENNIUM ADVISORS	11/29/2023	JP MORGAN	54,000	40,484	44,550	41,414	0	930	0	930	0	0	3,136	3,136	1,969	755
451102-CC-9	ICAHN ENTERPRISES		05/24/2023	JEFFERIES & COMPANY	11/29/2023	JP MORGAN	62,000	46,345	51,150	47,421	0	1,076	0	1,076	0	0	3,729	3,729	2,260	866

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
451102-CC-9	ICAHN ENTERPRISES		05/24/2023	MORGAN STANLEY	11/29/2023	JP MORGAN	104,000	77,740	85,800	79,545	0	1,805	0	1,805	0	0	6,255	6,255	3,792	1,453
451102-CC-9	ICAHN ENTERPRISES		05/24/2023	GOLDMAN SACHS	11/29/2023	JP MORGAN	155,000	116,250	127,875	118,918	0	2,668	0	2,668	0	0	8,957	8,957	5,651	2,166
454889-AV-8	INDIANA MICHIGAN POWER		03/21/2023	PNC	04/12/2023	JP MORGAN	276,000	275,914	291,547	275,903	0	(11)	0	(11)	0	0	15,644	15,644	906	0
458140-CD-0	INTEL		02/07/2023	JP MORGAN	02/07/2023	CANTOR FITZGERALD	2,000,000	2,000,000	2,005,580	2,000,000	0	0	0	0	0	0	5,580	5,580	0	0
458140-CD-0	INTEL		02/07/2023	JP MORGAN	03/10/2023	JANE STREET ES	2,000,000	2,000,000	1,988,000	2,000,000	0	0	0	0	0	0	(12,000)	(12,000)	9,208	0
458140-CE-8	INTEL		02/07/2023	JP MORGAN	02/09/2023	HSBC SECURITIES	2,000,000	1,998,340	2,002,540	1,998,333	0	(7)	0	(7)	0	0	4,207	4,207	813	0
458140-CG-3	INTEL		02/07/2023	JP MORGAN	02/14/2023	DEUTSCHE BANK	1,500,000	1,495,725	1,489,275	1,495,714	0	(11)	0	(11)	0	0	(6,439)	(6,439)	1,300	0
458140-CG-3	INTEL		02/07/2023	JP MORGAN	03/02/2023	US BANCORP INVESTMENTS	500,000	498,575	486,125	498,562	0	(13)	0	(13)	0	0	(12,437)	(12,437)	1,878	0
458140-CH-1	INTEL		02/07/2023	JP MORGAN	03/02/2023	US BANCORP INVESTMENTS	481,000	480,711	464,882	480,689	0	(23)	0	(23)	0	0	(15,807)	(15,807)	1,954	0
458140-CH-1	INTEL		02/07/2023	JP MORGAN	02/07/2023	JEFFERIES & COMPANY	1,000,000	999,400	1,008,630	999,400	0	0	0	0	0	0	9,230	9,230	0	0
458140-CJ-7	INTEL		02/07/2023	MORGAN STANLEY	02/07/2023	DEUTSCHE BANK	1,125,000	1,124,516	1,136,588	1,124,516	0	0	0	0	0	0	12,071	12,071	0	0
458140-CJ-7	INTEL		02/07/2023	MORGAN STANLEY	02/07/2023	DEUTSCHE BANK	375,000	374,839	379,406	374,839	0	0	0	0	0	0	4,568	4,568	0	0
458140-CK-4	INTEL		02/07/2023	MORGAN STANLEY	02/07/2023	JEFFERIES & COMPANY	1,000,000	999,540	1,010,150	999,540	0	0	0	0	0	0	10,610	10,610	0	0
46124H-AH-9	INTUIT INC		09/12/2023	JP MORGAN	09/12/2023	RBC CAPITAL	500,000	495,860	497,380	495,860	0	0	0	0	0	0	1,520	1,520	0	0
46647P-AV-8	JPMORGAN CHASE		08/23/2023	JP MORGAN	11/15/2023	GOLDMAN SACHS	1,000,000	939,220	937,780	941,198	0	1,978	0	1,978	0	0	(3,418)	(3,418)	13,310	3,736
46647P-DA-1	JPMORGAN CHASE		03/14/2023	TD SECURITIES (USA)	04/04/2023	JP MORGAN	1,000,000	957,230	982,510	957,657	0	427	0	427	0	0	24,853	24,853	19,213	16,812
46647P-DR-4	JPMORGAN CHASE		05/24/2023	JP MORGAN	05/24/2023	MORGAN STANLEY	1,500,000	1,500,000	1,501,500	1,500,000	0	0	0	0	0	0	1,500	1,500	0	0
46647P-DU-7	JPMORGAN CHASE		07/17/2023	JP MORGAN	08/23/2023	JP MORGAN	5,000,000	5,000,000	4,945,150	5,000,000	0	0	0	0	0	0	(54,850)	(54,850)	22,815	0
46647P-DX-1	JPMORGAN CHASE		10/16/2023	JP MORGAN	10/20/2023	GOLDMAN SACHS	2,500,000	2,500,000	2,477,250	2,500,000	0	0	0	0	0	0	(22,750)	(22,750)	423	0
469814-AA-5	JACOBS ENGINEERING GROUP		02/13/2023	BANK OF AMERICA	04/25/2023	BANK OF AMERICA	2,000,000	1,997,980	2,039,460	1,997,802	0	(178)	0	(178)	0	0	41,658	41,658	23,272	0
47233W-BM-0	JEFFERIES FINANCIAL		07/18/2023	JEFFERIES & COMPANY	07/18/2023	UBS WARBURG	1,500,000	1,491,555	1,494,360	1,491,555	0	0	0	0	0	0	2,805	2,805	0	0
49177J-AA-0	KENVUE INC		03/08/2023	MARKET AXESS	03/14/2023	CITICORP	1,000,000	999,630	1,009,900	999,628	0	(2)	0	(2)	0	0	10,272	10,272	0	0
49177J-AH-5	KENVUE INC		03/14/2023	BNP PARIBAS	05/15/2023	BANK OF AMERICA	1,250,000	1,259,625	1,288,900	1,259,364	0	(261)	0	(261)	0	0	29,536	29,536	9,549	0
49177J-AQ-5	KENVUE INC		03/08/2023	MARKET AXESS	03/08/2023	BARCLAYS CAPITAL	2,000,000	1,986,000	1,994,320	1,986,000	0	0	0	0	0	0	8,320	8,320	0	0
49327M-3E-2	KEY BANK		05/09/2023	TD SECURITIES (USA)	06/27/2023	SUMRIDGE	400,000	361,836	368,892	363,915	0	2,079	0	2,079	0	0	4,977	4,977	6,502	4,288
49327M-3E-2	KEY BANK		05/09/2023	TD SECURITIES (USA)	08/08/2023	KEYBANC CAPITAL	300,000	271,377	285,972	274,295	0	2,918	0	2,918	0	0	11,677	11,677	6,294	3,216
49327M-3E-2	KEY BANK		05/15/2023	MARKET AXESS	08/08/2023	KEYBANC CAPITAL	400,000	361,108	381,296	364,830	0	3,722	0	3,722	0	0	16,466	16,466	8,392	4,565
49327M-3G-7	KEY BANK		01/23/2023	KEYBANC CAPITAL	01/23/2023	MARKET AXESS	2,000,000	1,998,340	2,001,500	1,998,340	0	0	0	0	0	0	3,160	3,160	0	0
49327M-3H-5	KEY BANK		01/23/2023	KEYBANC CAPITAL	01/23/2023	BARCLAYS CAPITAL	714,000	710,559	716,221	710,559	0	0	0	0	0	0	5,662	5,662	0	0
49327M-3H-5	KEY BANK		01/23/2023	KEYBANC CAPITAL	01/23/2023	BARCLAYS CAPITAL	1,000,000	995,180	1,001,090	995,180	0	0	0	0	0	0	5,910	5,910	0	0
49456B-AX-9	KINDER MORGAN		01/26/2023	BARCLAYS CAPITAL	06/21/2023	TD SECURITIES (USA)	1,691,000	1,685,640	1,640,659	1,685,616	0	(23)	0	(23)	0	0	(44,958)	(44,958)	34,929	0
501889-AF-6	LKQ		05/15/2023	BANK OF AMERICA	12/18/2023	JANE STREET ES	4,999,000	4,963,407	5,197,160	4,965,119	0	1,712	0	1,712	0	0	232,042	232,042	178,784	0
527298-BQ-5	LEVEL 3 FINANCING		03/21/2023	BARCLAYS CAPITAL	11/02/2023	DEUTSCHE BANK	1,000,000	695,000	740,000	715,679	0	20,679	0	20,679	0	0	24,321	24,321	37,781	13,778
527298-BQ-5	LEVEL 3 FINANCING		03/21/2023	BARCLAYS CAPITAL	07/11/2023	BARCLAYS CAPITAL	1,500,000	1,042,500	1,245,000	1,057,494	0	14,994	0	14,994	0	0	187,506	187,506	38,427	20,667
532457-CE-6	ELI LILLY		02/23/2023	MORGAN STANLEY	05/16/2023	MORGAN STANLEY	1,000,000	998,350	1,005,190	998,388	0	38	0	38	0	0	6,802	6,802	11,250	0
532457-CF-3	ELI LILLY		02/23/2023	CREDIT SUISSE	05/15/2023	BARCLAYS CAPITAL	1,015,000	1,012,838	1,042,608	1,012,807	0	(31)	0	(31)	0	0	29,801	29,801	10,601	0
532457-CH-9	ELI LILLY		02/23/2023	JP MORGAN	02/23/2023	WELLS FARGO	2,000,000	1,972,900	1,979,700	1,972,900	0	0	0	0	0	0	6,800	6,800	0	0
532457-CH-9	ELI LILLY		02/23/2023	JP MORGAN	02/24/2023	CITICORP	543,000	535,642	537,489	535,642	0	(1)	0	(1)	0	0	1,847	1,847	75	0
532457-CH-9	ELI LILLY		02/23/2023	JP MORGAN	05/15/2023	GOLDMAN SACHS	800,000	789,160	792,104	789,118	0	(42)	0	(42)	0	0	2,986	2,986	8,800	0
55261F-AR-5	M&T BANK CORPORATION		01/24/2023	BANK OF AMERICA	01/24/2023	JP MORGAN	1,000,000	1,000,000	1,001,010	1,000,000	0	0	0	0	0	0	1,010	1,010	0	0
55261F-AR-5	M&T BANK CORPORATION		01/24/2023	BANK OF AMERICA	01/24/2023	JEFFERIES & COMPANY	1,000,000	1,000,000	1,002,730	1,000,000	0	0	0	0	0	0	2,730	2,730	0	0
55336V-BV-1	MPLX		02/02/2023	MITSUBISHI	06/07/2023	RBS SECURITIES	949,000	941,123	902,651	941,257	0	134	0	134	0	0	(38,606)	(38,606)	15,817	0
55336V-BV-1	MPLX		02/02/2023	SALOMON SMITH BARNEY	02/02/2023	JEFFERIES & COMPANY	2,000,000	1,983,400	1,992,420	1,983,400	0	0	0	0	0	0	9,020	9,020	0	0
55336V-BW-9	MPLX		02/02/2023	JP MORGAN	05/30/2023	US BANCORP INVESTMENTS	1,000,000	995,360	907,880	995,284	0	(76)	0	(76)	0	0	(87,404)	(87,404)	17,578	0
55903V-AG-8	MAGALLANES INC		04/17/2023	BARCLAYS CAPITAL	11/14/2023	BARCLAYS CAPITAL	500,000	469,955	467,490	473,978	0	4,023	0	4,023	0	0	(6,488)	(6,488)	12,569	1,773
55903V-BE-2	MAGALLANES INC		05/05/2023	BANK OF AMERICA	06/12/2023	JANE STREET ES	100,000	78,151	80,649	78,169	0	18	0	18	0	0	2,480	2,480	1,271	771
55903V-BE-2	MAGALLANES INC		05/05/2023	BANK OF AMERICA	06/13/2023	JANE STREET ES	100,000	78,151	80,801	78,170	0	19	0	19	0	0	2,631	2,631	1,285	771
55903V-BE-2	MAGALLANES INC		05/05/2023	BANK OF AMERICA	07/17/2023	BARCLAYS CAPITAL	300,000	234,453	240,087	234,572	0	119	0	119	0	0	5,515	5,515	5,312	2,313
55903V-BG-7	MAGALLANES INC		03/06/2023	JP MORGAN	03/21/2023	MORGAN STANLEY	500,000	500,000	502,195	500,000	0	0	0	0	0	0	2,195	2,195	1,158	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
571676-AT-2	MARS		04/17/2023	JP MORGAN	05/17/2023	JP MORGAN	1,685,000	1,683,804	1,690,426	1,683,763	0	(41)	0	(41)	0	0	6,663	6,663	6,176	0
571676-AT-2	MARS		04/17/2023	JP MORGAN	05/19/2023	JP MORGAN	1,685,000	1,683,804	1,683,029	1,683,759	0	(45)	0	(45)	0	0	(730)	(730)	7,028	0
571676-AT-2	MARS		04/17/2023	JP MORGAN	10/11/2023	MITSUBISHI	890,000	889,368	862,917	889,414	0	46	0	46	0	0	(26,497)	(26,497)	19,460	0
571676-AT-2	MARS		04/17/2023	JP MORGAN	10/16/2023	MORGAN STANLEY	1,000,000	999,290	967,330	999,350	0	60	0	60	0	0	(32,020)	(32,020)	22,497	0
571748-BT-8	MARSH & MCLENNAN		03/06/2023	MORGAN STANLEY	07/20/2023	TRUIST	784,000	779,516	799,649	779,483	0	(32)	0	(32)	0	0	20,165	20,165	16,023	0
57636Q-AW-4	MASTERCARD INC		03/06/2023	JP MORGAN	04/12/2023	BARCLAYS CAPITAL	2,000,000	1,998,060	2,077,320	1,998,001	0	(59)	0	(59)	0	0	79,319	79,319	9,479	0
576485-AF-3	MATADOR RESOURCES CO		04/03/2023	BANK OF AMERICA	05/30/2023	RBS SECURITIES	147,000	145,471	146,081	145,489	0	18	0	18	0	0	592	592	1,404	0
576485-AF-3	MATADOR RESOURCES CO		04/03/2023	BANK OF AMERICA	06/01/2023	RBS SECURITIES	436,000	431,466	431,640	431,524	0	59	0	59	0	0	116	116	4,496	0
57763R-AB-3	MAUSER PACKAGING SOLUT		01/30/2023	BANK OF AMERICA	05/31/2023	BANK OF AMERICA	500,000	500,000	495,625	500,000	0	0	0	0	0	0	(4,375)	(4,375)	12,250	0
57763R-AB-3	MAUSER PACKAGING SOLUT		01/30/2023	BANK OF AMERICA	06/02/2023	BANK OF AMERICA	500,000	500,000	496,250	500,000	0	0	0	0	0	0	(3,750)	(3,750)	12,688	0
57763R-AB-3	MAUSER PACKAGING SOLUT		01/30/2023	BANK OF AMERICA	06/06/2023	BANK OF AMERICA	500,000	500,000	495,625	500,000	0	0	0	0	0	0	(4,375)	(4,375)	12,906	0
58769J-AK-3	MERCEDES-BENZ FIN NA		07/31/2023	CITICORP	08/30/2023	TD SECURITIES (USA)	2,167,000	2,164,508	2,161,691	2,164,472	0	(36)	0	(36)	0	0	(2,781)	(2,781)	8,764	0
58933Y-BN-4	MERCK		05/08/2023	PARIBAS	07/31/2023	MARKET AXESS	1,500,000	1,493,445	1,518,180	1,493,336	0	(109)	0	(109)	0	0	24,844	24,844	16,094	0
58933Y-BN-4	MERCK		05/08/2023	BNP PARIBAS	06/06/2023	US BANCORP INVESTMENTS	859,000	855,246	863,759	855,219	0	(27)	0	(27)	0	0	8,540	8,540	2,581	0
595620-AY-1	MIDAMERICAN ENER		09/05/2023	MUFGPLC	09/05/2023	UBS WARBURG	600,000	599,304	603,660	599,304	0	0	0	0	0	0	4,356	4,356	0	0
595620-AY-1	MIDAMERICAN ENER		09/05/2023	MUFGPLC	09/06/2023	MUFGPLC	900,000	898,956	909,999	898,954	0	(2)	0	(2)	0	0	11,045	11,045	146	0
595620-AY-1	MIDAMERICAN ENER		09/05/2023	MITSUBISHI	09/18/2023	JP MORGAN	685,000	684,205	695,857	684,186	0	(20)	0	(20)	0	0	11,672	11,672	1,447	0
59568@-AA-6	MIDCAP FUNDING		01/04/2023	DIRECT	01/13/2023	Redemption	109,094	109,094	109,094	109,094	0	0	0	0	0	0	0	0	0	0
59568@-AA-6	MIDCAP FUNDING		01/04/2023	DIRECT	01/21/2023	Redemption	502,969	502,969	502,969	502,969	0	0	0	0	0	0	0	0	0	0
59568@-AA-6	MIDCAP FUNDING		01/04/2023	DIRECT	01/21/2023	Redemption	202,277	202,277	202,277	202,277	0	0	0	0	0	0	0	0	0	0
59568@-AA-6	MIDCAP FUNDING		01/04/2023	DIRECT	03/01/2023	Redemption	158,179	158,179	158,179	158,179	0	0	0	0	0	0	0	0	1,852	0
59568@-AA-6	MIDCAP FUNDING		01/04/2023	DIRECT	03/15/2023	Redemption	29,466	29,466	29,466	29,466	0	0	0	0	0	0	0	0	347	0
59568@-AA-6	MIDCAP FUNDING		01/04/2023	DIRECT	03/22/2023	Redemption	119,818	119,818	119,818	119,818	0	0	0	0	0	0	0	0	1,409	0
59568@-AA-6	MIDCAP FUNDING		01/04/2023	DIRECT	04/19/2023	Redemption	462,303	462,303	462,303	462,303	0	0	0	0	0	0	0	0	19,891	0
59568@-AA-6	MIDCAP FUNDING		01/04/2023	DIRECT	05/17/2023	Redemption	180,531	180,531	180,531	180,531	0	0	0	0	0	0	0	0	3,284	0
59568@-AA-6	MIDCAP FUNDING		01/04/2023	DIRECT	05/24/2023	Redemption	62,328	62,328	62,328	62,328	0	0	0	0	0	0	0	0	1,134	0
59568@-AA-6	MIDCAP FUNDING		01/04/2023	DIRECT	05/31/2023	Redemption	109,835	109,835	109,835	109,835	0	0	0	0	0	0	0	0	1,998	0
59568@-AA-6	MIDCAP FUNDING		01/04/2023	DIRECT	06/14/2023	Redemption	263,146	263,146	263,146	263,146	0	0	0	0	0	0	0	0	6,632	0
59568@-AA-6	MIDCAP FUNDING		01/04/2023	DIRECT	06/28/2023	Redemption	41,591	41,591	41,591	41,591	0	0	0	0	0	0	0	0	1,069	0
59568@-AA-6	MIDCAP FUNDING		01/04/2023	DIRECT	07/12/2023	Redemption	325,369	325,369	325,369	325,369	0	0	0	0	0	0	0	0	10,401	0
59568@-AA-6	MIDCAP FUNDING		01/04/2023	DIRECT	07/19/2023	Redemption	101,492	101,492	101,492	101,492	0	0	0	0	0	0	0	0	3,244	0
59568@-AA-6	MIDCAP FUNDING		01/04/2023	DIRECT	07/26/2023	Redemption	286,673	286,673	286,673	286,673	0	0	0	0	0	0	0	0	9,164	0
59568@-AA-6	MIDCAP FUNDING		01/04/2023	DIRECT	08/03/2023	Redemption	19,161	19,161	19,161	19,161	0	0	0	0	0	0	0	0	789	0
59568@-AA-6	MIDCAP FUNDING		01/04/2023	DIRECT	08/23/2023	Redemption	113,235	113,235	113,235	113,235	0	0	0	0	0	0	0	0	4,664	0
59568@-AA-6	MIDCAP FUNDING		01/04/2023	DIRECT	08/30/2023	Redemption	15,024	15,024	15,024	15,024	0	0	0	0	0	0	0	0	619	0
59568@-AA-6	MIDCAP FUNDING		01/04/2023	DIRECT	09/13/2023	Redemption	42,060	42,060	42,060	42,060	0	0	0	0	0	0	0	0	2,040	0
59568@-AA-6	MIDCAP FUNDING		01/04/2023	DIRECT	09/20/2023	Redemption	1,748	1,748	1,748	1,748	0	0	0	0	0	0	0	0	85	0
59568@-AA-6	MIDCAP FUNDING		01/04/2023	DIRECT	10/11/2023	Redemption	27,141	27,141	27,141	27,141	0	0	0	0	0	0	0	0	1,490	0
59568@-AA-6	MIDCAP FUNDING		01/04/2023	DIRECT	10/18/2023	Redemption	47,567	47,567	47,567	47,567	0	0	0	0	0	0	0	0	2,611	0
59568@-AA-6	MIDCAP FUNDING		01/04/2023	DIRECT	10/25/2023	Redemption	94,751	94,751	94,751	94,751	0	0	0	0	0	0	0	0	5,201	0
59568@-AA-6	MIDCAP FUNDING		01/04/2023	DIRECT	11/01/2023	Redemption	1,494	1,494	1,494	1,494	0	0	0	0	0	0	0	0	94	0
59568@-AA-6	MIDCAP FUNDING		01/04/2023	DIRECT	11/22/2023	Redemption	79,041	79,041	79,041	79,041	0	0	0	0	0	0	0	0	4,965	0
59568@-AA-6	MIDCAP FUNDING		01/04/2023	DIRECT	12/14/2023	Paydown	22,636	22,636	22,636	22,636	0	0	0	0	0	0	0	0	1,574	0
59568@-AA-6	MIDCAP FUNDING		01/30/2023	DIRECT	03/01/2023	Redemption	288,464	288,464	288,464	288,464	0	0	0	0	0	0	0	0	1,429	0
59568@-AA-6	MIDCAP FUNDING		01/30/2023	DIRECT	03/15/2023	Redemption	53,735	53,735	53,735	53,735	0	0	0	0	0	0	0	0	269	0
59568@-AA-6	MIDCAP FUNDING		01/30/2023	DIRECT	03/22/2023	Redemption	218,508	218,508	218,508	218,508	0	0	0	0	0	0	0	0	1,094	0
59568@-AA-6	MIDCAP FUNDING		01/30/2023	DIRECT	04/19/2023	Redemption	843,082	843,082	843,082	843,082	0	0	0	0	0	0	0	0	30,581	0
59568@-AA-6	MIDCAP FUNDING		01/30/2023	DIRECT	05/17/2023	Redemption	329,226	329,226	329,226	329,226	0	0	0	0	0	0	0	0	3,765	0
59568@-AA-6	MIDCAP FUNDING		01/30/2023	DIRECT	05/24/2023	Redemption	113,666	113,666	113,666	113,666	0	0	0	0	0	0	0	0	1,300	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
595680-AA-6	MIDCAP FUNDING		01/30/2023	DIRECT	05/31/2023	Redemption	200,301	200,301	200,301	200,301	0	0	0	0	0	0	0	0	2,291	0
595680-AA-6	MIDCAP FUNDING		01/30/2023	DIRECT	06/14/2023	Redemption	479,889	479,889	479,889	479,889	0	0	0	0	0	0	0	0	8,853	0
595680-AA-6	MIDCAP FUNDING		01/30/2023	DIRECT	06/28/2023	Redemption	75,848	75,848	75,848	75,848	0	0	0	0	0	0	0	0	1,437	0
595680-AA-6	MIDCAP FUNDING		01/30/2023	DIRECT	07/12/2023	Redemption	593,362	593,362	593,362	593,362	0	0	0	0	0	0	0	0	14,960	0
595680-AA-6	MIDCAP FUNDING		01/30/2023	DIRECT	07/19/2023	Redemption	185,087	185,087	185,087	185,087	0	0	0	0	0	0	0	0	4,667	0
595680-AA-6	MIDCAP FUNDING		01/30/2023	DIRECT	07/26/2023	Redemption	522,794	522,794	522,794	522,794	0	0	0	0	0	0	0	0	13,181	0
595680-AA-6	MIDCAP FUNDING		01/30/2023	DIRECT	08/03/2023	Redemption	34,942	34,942	34,942	34,942	0	0	0	0	0	0	0	0	1,203	0
595680-AA-6	MIDCAP FUNDING		01/30/2023	DIRECT	08/23/2023	Redemption	206,502	206,502	206,502	206,502	0	0	0	0	0	0	0	0	7,111	0
595680-AA-6	MIDCAP FUNDING		01/30/2023	DIRECT	08/30/2023	Redemption	27,399	27,399	27,399	27,399	0	0	0	0	0	0	0	0	944	0
595680-AA-6	MIDCAP FUNDING		01/30/2023	DIRECT	09/13/2023	Redemption	76,702	76,702	76,702	76,702	0	0	0	0	0	0	0	0	3,203	0
595680-AA-6	MIDCAP FUNDING		01/30/2023	DIRECT	09/20/2023	Redemption	3,189	3,189	3,189	3,189	0	0	0	0	0	0	0	0	133	0
595680-AA-6	MIDCAP FUNDING		01/30/2023	DIRECT	10/11/2023	Redemption	49,495	49,495	49,495	49,495	0	0	0	0	0	0	0	0	2,382	0
595680-AA-6	MIDCAP FUNDING		01/30/2023	DIRECT	10/18/2023	Redemption	86,746	86,746	86,746	86,746	0	0	0	0	0	0	0	0	4,175	0
595680-AA-6	MIDCAP FUNDING		01/30/2023	DIRECT	10/25/2023	Redemption	172,794	172,794	172,794	172,794	0	0	0	0	0	0	0	0	8,317	0
595680-AA-6	MIDCAP FUNDING		01/30/2023	DIRECT	11/01/2023	Redemption	2,724	2,724	2,724	2,724	0	0	0	0	0	0	0	0	153	0
595680-AA-6	MIDCAP FUNDING		01/30/2023	DIRECT	11/22/2023	Redemption	144,143	144,143	144,143	144,143	0	0	0	0	0	0	0	0	8,081	0
595680-AA-6	MIDCAP FUNDING		01/30/2023	DIRECT	12/14/2023	Paydown	41,281	41,281	41,281	41,281	0	0	0	0	0	0	0	0	2,592	0
595680-AA-6	MIDCAP FUNDING		02/06/2023	DIRECT	03/01/2023	Redemption	171,080	171,080	171,080	171,080	0	0	0	0	0	0	0	0	847	0
595680-AA-6	MIDCAP FUNDING		02/06/2023	DIRECT	03/15/2023	Redemption	31,869	31,869	31,869	31,869	0	0	0	0	0	0	0	0	160	0
595680-AA-6	MIDCAP FUNDING		02/06/2023	DIRECT	03/22/2023	Redemption	129,591	129,591	129,591	129,591	0	0	0	0	0	0	0	0	649	0
595680-AA-6	MIDCAP FUNDING		02/06/2023	DIRECT	04/19/2023	Redemption	500,009	500,009	500,009	500,009	0	0	0	0	0	0	0	0	18,137	0
595680-AA-6	MIDCAP FUNDING		02/06/2023	DIRECT	05/17/2023	Redemption	195,255	195,255	195,255	195,255	0	0	0	0	0	0	0	0	2,233	0
595680-AA-6	MIDCAP FUNDING		02/06/2023	DIRECT	05/24/2023	Redemption	67,412	67,412	67,412	67,412	0	0	0	0	0	0	0	0	771	0
595680-AA-6	MIDCAP FUNDING		02/06/2023	DIRECT	05/31/2023	Redemption	118,793	118,793	118,793	118,793	0	0	0	0	0	0	0	0	1,359	0
595680-AA-6	MIDCAP FUNDING		02/06/2023	DIRECT	06/14/2023	Redemption	284,609	284,609	284,609	284,609	0	0	0	0	0	0	0	0	5,251	0
595680-AA-6	MIDCAP FUNDING		02/06/2023	DIRECT	06/28/2023	Redemption	44,983	44,983	44,983	44,983	0	0	0	0	0	0	0	0	852	0
595680-AA-6	MIDCAP FUNDING		02/06/2023	DIRECT	07/12/2023	Redemption	351,907	351,907	351,907	351,907	0	0	0	0	0	0	0	0	8,872	0
595680-AA-6	MIDCAP FUNDING		02/06/2023	DIRECT	07/19/2023	Redemption	109,770	109,770	109,770	109,770	0	0	0	0	0	0	0	0	2,768	0
595680-AA-6	MIDCAP FUNDING		02/06/2023	DIRECT	07/26/2023	Redemption	310,055	310,055	310,055	310,055	0	0	0	0	0	0	0	0	7,817	0
595680-AA-6	MIDCAP FUNDING		02/06/2023	DIRECT	08/03/2023	Redemption	20,723	20,723	20,723	20,723	0	0	0	0	0	0	0	0	714	0
595680-AA-6	MIDCAP FUNDING		02/06/2023	DIRECT	08/23/2023	Redemption	122,471	122,471	122,471	122,471	0	0	0	0	0	0	0	0	4,218	0
595680-AA-6	MIDCAP FUNDING		02/06/2023	DIRECT	08/30/2023	Redemption	16,249	16,249	16,249	16,249	0	0	0	0	0	0	0	0	560	0
595680-AA-6	MIDCAP FUNDING		02/06/2023	DIRECT	09/13/2023	Redemption	45,490	45,490	45,490	45,490	0	0	0	0	0	0	0	0	1,900	0
595680-AA-6	MIDCAP FUNDING		02/06/2023	DIRECT	09/20/2023	Redemption	1,891	1,891	1,891	1,891	0	0	0	0	0	0	0	0	79	0
595680-AA-6	MIDCAP FUNDING		02/06/2023	DIRECT	10/11/2023	Redemption	29,354	29,354	29,354	29,354	0	0	0	0	0	0	0	0	1,413	0
595680-AA-6	MIDCAP FUNDING		02/06/2023	DIRECT	10/18/2023	Redemption	51,447	51,447	51,447	51,447	0	0	0	0	0	0	0	0	2,476	0
595680-AA-6	MIDCAP FUNDING		02/06/2023	DIRECT	10/25/2023	Redemption	102,479	102,479	102,479	102,479	0	0	0	0	0	0	0	0	4,933	0
595680-AA-6	MIDCAP FUNDING		02/06/2023	DIRECT	11/01/2023	Redemption	1,615	1,615	1,615	1,615	0	0	0	0	0	0	0	0	91	0
595680-AA-6	MIDCAP FUNDING		02/06/2023	DIRECT	11/22/2023	Redemption	85,488	85,488	85,488	85,488	0	0	0	0	0	0	0	0	4,793	0
595680-AA-6	MIDCAP FUNDING		02/06/2023	DIRECT	12/14/2023	Paydown	24,483	24,483	24,483	24,483	0	0	0	0	0	0	0	0	1,537	0
595680-AA-6	MIDCAP FUNDING		02/13/2023	DIRECT	03/01/2023	Redemption	165,259	165,259	165,259	165,259	0	0	0	0	0	0	0	0	818	0
595680-AA-6	MIDCAP FUNDING		02/13/2023	DIRECT	03/15/2023	Redemption	30,785	30,785	30,785	30,785	0	0	0	0	0	0	0	0	154	0
595680-AA-6	MIDCAP FUNDING		02/13/2023	DIRECT	03/22/2023	Redemption	125,182	125,182	125,182	125,182	0	0	0	0	0	0	0	0	627	0
595680-AA-6	MIDCAP FUNDING		02/13/2023	DIRECT	04/19/2023	Redemption	482,996	482,996	482,996	482,996	0	0	0	0	0	0	0	0	17,520	0
595680-AA-6	MIDCAP FUNDING		02/13/2023	DIRECT	05/17/2023	Redemption	188,611	188,611	188,611	188,611	0	0	0	0	0	0	0	0	2,157	0
595680-AA-6	MIDCAP FUNDING		02/13/2023	DIRECT	05/24/2023	Redemption	65,118	65,118	65,118	65,118	0	0	0	0	0	0	0	0	745	0
595680-AA-6	MIDCAP FUNDING		02/13/2023	DIRECT	05/31/2023	Redemption	114,751	114,751	114,751	114,751	0	0	0	0	0	0	0	0	1,312	0
595680-AA-6	MIDCAP FUNDING		02/13/2023	DIRECT	06/14/2023	Redemption	274,925	274,925	274,925	274,925	0	0	0	0	0	0	0	0	5,072	0
595680-AA-6	MIDCAP FUNDING		02/13/2023	DIRECT	06/28/2023	Redemption	43,453	43,453	43,453	43,453	0	0	0	0	0	0	0	0	823	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
595680-AA-6	MIDCAP FUNDING		02/13/2023	DIRECT	07/12/2023	Redemption	339,933	339,933	339,933	339,933	0	0	0	0	0	0	0	0	8,571	0
595680-AA-6	MIDCAP FUNDING		02/13/2023	DIRECT	07/19/2023	Redemption	106,035	106,035	106,035	106,035	0	0	0	0	0	0	0	0	2,673	0
595680-AA-6	MIDCAP FUNDING		02/13/2023	DIRECT	07/26/2023	Redemption	299,505	299,505	299,505	299,505	0	0	0	0	0	0	0	0	7,551	0
595680-AA-6	MIDCAP FUNDING		02/13/2023	DIRECT	08/03/2023	Redemption	20,018	20,018	20,018	20,018	0	0	0	0	0	0	0	0	689	0
595680-AA-6	MIDCAP FUNDING		02/13/2023	DIRECT	08/23/2023	Redemption	118,304	118,304	118,304	118,304	0	0	0	0	0	0	0	0	4,074	0
595680-AA-6	MIDCAP FUNDING		02/13/2023	DIRECT	08/30/2023	Redemption	15,696	15,696	15,696	15,696	0	0	0	0	0	0	0	0	541	0
595680-AA-6	MIDCAP FUNDING		02/13/2023	DIRECT	09/13/2023	Redemption	43,942	43,942	43,942	43,942	0	0	0	0	0	0	0	0	1,835	0
595680-AA-6	MIDCAP FUNDING		02/13/2023	DIRECT	09/20/2023	Redemption	1,827	1,827	1,827	1,827	0	0	0	0	0	0	0	0	76	0
595680-AA-6	MIDCAP FUNDING		02/13/2023	DIRECT	10/11/2023	Redemption	28,355	28,355	28,355	28,355	0	0	0	0	0	0	0	0	1,365	0
595680-AA-6	MIDCAP FUNDING		02/13/2023	DIRECT	10/18/2023	Redemption	49,696	49,696	49,696	49,696	0	0	0	0	0	0	0	0	2,392	0
595680-AA-6	MIDCAP FUNDING		02/13/2023	DIRECT	10/25/2023	Redemption	98,992	98,992	98,992	98,992	0	0	0	0	0	0	0	0	4,765	0
595680-AA-6	MIDCAP FUNDING		02/13/2023	DIRECT	11/01/2023	Redemption	1,560	1,560	1,560	1,560	0	0	0	0	0	0	0	0	87	0
595680-AA-6	MIDCAP FUNDING		02/13/2023	DIRECT	11/22/2023	Redemption	82,579	82,579	82,579	82,579	0	0	0	0	0	0	0	0	4,630	0
595680-AA-6	MIDCAP FUNDING		02/13/2023	DIRECT	12/14/2023	Paydown	23,650	23,650	23,650	23,650	0	0	0	0	0	0	0	0	1,485	0
595680-AA-6	MIDCAP FUNDING		02/21/2023	DIRECT	03/01/2023	Redemption	179,058	179,058	179,058	179,058	0	0	0	0	0	0	0	0	887	0
595680-AA-6	MIDCAP FUNDING		02/21/2023	DIRECT	03/15/2023	Redemption	33,355	33,355	33,355	33,355	0	0	0	0	0	0	0	0	167	0
595680-AA-6	MIDCAP FUNDING		02/21/2023	DIRECT	03/22/2023	Redemption	135,634	135,634	135,634	135,634	0	0	0	0	0	0	0	0	679	0
595680-AA-6	MIDCAP FUNDING		02/21/2023	DIRECT	04/19/2023	Redemption	523,325	523,325	523,325	523,325	0	0	0	0	0	0	0	0	18,983	0
595680-AA-6	MIDCAP FUNDING		02/21/2023	DIRECT	05/17/2023	Redemption	204,360	204,360	204,360	204,360	0	0	0	0	0	0	0	0	2,337	0
595680-AA-6	MIDCAP FUNDING		02/21/2023	DIRECT	05/24/2023	Redemption	70,556	70,556	70,556	70,556	0	0	0	0	0	0	0	0	807	0
595680-AA-6	MIDCAP FUNDING		02/21/2023	DIRECT	05/31/2023	Redemption	124,333	124,333	124,333	124,333	0	0	0	0	0	0	0	0	1,422	0
595680-AA-6	MIDCAP FUNDING		02/21/2023	DIRECT	06/14/2023	Redemption	297,881	297,881	297,881	297,881	0	0	0	0	0	0	0	0	5,496	0
595680-AA-6	MIDCAP FUNDING		02/21/2023	DIRECT	06/28/2023	Redemption	47,081	47,081	47,081	47,081	0	0	0	0	0	0	0	0	892	0
595680-AA-6	MIDCAP FUNDING		02/21/2023	DIRECT	07/12/2023	Redemption	368,317	368,317	368,317	368,317	0	0	0	0	0	0	0	0	9,286	0
595680-AA-6	MIDCAP FUNDING		02/21/2023	DIRECT	07/19/2023	Redemption	114,889	114,889	114,889	114,889	0	0	0	0	0	0	0	0	2,897	0
595680-AA-6	MIDCAP FUNDING		02/21/2023	DIRECT	07/26/2023	Redemption	324,513	324,513	324,513	324,513	0	0	0	0	0	0	0	0	8,182	0
595680-AA-6	MIDCAP FUNDING		02/21/2023	DIRECT	08/03/2023	Redemption	21,690	21,690	21,690	21,690	0	0	0	0	0	0	0	0	747	0
595680-AA-6	MIDCAP FUNDING		02/21/2023	DIRECT	08/23/2023	Redemption	128,182	128,182	128,182	128,182	0	0	0	0	0	0	0	0	4,414	0
595680-AA-6	MIDCAP FUNDING		02/21/2023	DIRECT	08/30/2023	Redemption	17,007	17,007	17,007	17,007	0	0	0	0	0	0	0	0	586	0
595680-AA-6	MIDCAP FUNDING		02/21/2023	DIRECT	09/13/2023	Redemption	47,611	47,611	47,611	47,611	0	0	0	0	0	0	0	0	1,988	0
595680-AA-6	MIDCAP FUNDING		02/21/2023	DIRECT	09/20/2023	Redemption	1,979	1,979	1,979	1,979	0	0	0	0	0	0	0	0	83	0
595680-AA-6	MIDCAP FUNDING		02/21/2023	DIRECT	10/11/2023	Redemption	30,723	30,723	30,723	30,723	0	0	0	0	0	0	0	0	1,479	0
595680-AA-6	MIDCAP FUNDING		02/21/2023	DIRECT	10/18/2023	Redemption	53,846	53,846	53,846	53,846	0	0	0	0	0	0	0	0	2,592	0
595680-AA-6	MIDCAP FUNDING		02/21/2023	DIRECT	10/25/2023	Redemption	107,258	107,258	107,258	107,258	0	0	0	0	0	0	0	0	5,163	0
595680-AA-6	MIDCAP FUNDING		02/21/2023	DIRECT	11/01/2023	Redemption	1,691	1,691	1,691	1,691	0	0	0	0	0	0	0	0	95	0
595680-AA-6	MIDCAP FUNDING		02/21/2023	DIRECT	11/22/2023	Redemption	89,474	89,474	89,474	89,474	0	0	0	0	0	0	0	0	5,016	0
595680-AA-6	MIDCAP FUNDING		02/21/2023	DIRECT	12/14/2023	Paydown	25,624	25,624	25,624	25,624	0	0	0	0	0	0	0	0	1,609	0
595680-AA-6	MIDCAP FUNDING		02/27/2023	DIRECT	03/01/2023	Redemption	978,965	978,965	978,965	978,965	0	0	0	0	0	0	0	0	0	0
595680-AA-6	MIDCAP FUNDING		02/27/2023	DIRECT	03/15/2023	Redemption	182,362	182,362	182,362	182,362	0	0	0	0	0	0	0	0	10	0
595680-AA-6	MIDCAP FUNDING		02/27/2023	DIRECT	03/22/2023	Redemption	741,554	741,554	741,554	741,554	0	0	0	0	0	0	0	0	41	0
595680-AA-6	MIDCAP FUNDING		02/27/2023	DIRECT	04/19/2023	Redemption	2,861,185	2,861,185	2,861,185	2,861,185	0	0	0	0	0	0	0	0	89,589	0
595680-AA-6	MIDCAP FUNDING		02/27/2023	DIRECT	05/17/2023	Redemption	1,117,301	1,117,301	1,117,301	1,117,301	0	0	0	0	0	0	0	0	7,183	0
595680-AA-6	MIDCAP FUNDING		02/27/2023	DIRECT	05/24/2023	Redemption	385,750	385,750	385,750	385,750	0	0	0	0	0	0	0	0	2,480	0
595680-AA-6	MIDCAP FUNDING		02/27/2023	DIRECT	05/31/2023	Redemption	679,767	679,767	679,767	679,767	0	0	0	0	0	0	0	0	4,370	0
595680-AA-6	MIDCAP FUNDING		02/27/2023	DIRECT	06/14/2023	Redemption	1,628,610	1,628,610	1,628,610	1,628,610	0	0	0	0	0	0	0	0	21,891	0
595680-AA-6	MIDCAP FUNDING		02/27/2023	DIRECT	06/28/2023	Redemption	257,406	257,406	257,406	257,406	0	0	0	0	0	0	0	0	3,589	0
595680-AA-6	MIDCAP FUNDING		02/27/2023	DIRECT	07/12/2023	Redemption	2,013,704	2,013,704	2,013,704	2,013,704	0	0	0	0	0	0	0	0	40,687	0
595680-AA-6	MIDCAP FUNDING		02/27/2023	DIRECT	07/19/2023	Redemption	628,134	628,134	628,134	628,134	0	0	0	0	0	0	0	0	12,691	0
595680-AA-6	MIDCAP FUNDING		02/27/2023	DIRECT	07/26/2023	Redemption	1,774,215	1,774,215	1,774,215	1,774,215	0	0	0	0	0	0	0	0	35,848	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
595680-AA-6	MIDCAP FUNDING		02/27/2023	DIRECT	08/03/2023	Redemption	118,585	118,585	118,585	118,585	0	0	0	0	0	0	0	0	3,490	0
595680-AA-6	MIDCAP FUNDING		02/27/2023	DIRECT	08/23/2023	Redemption	700,810	700,810	700,810	700,810	0	0	0	0	0	0	0	0	20,625	0
595680-AA-6	MIDCAP FUNDING		02/27/2023	DIRECT	08/30/2023	Redemption	92,983	92,983	92,983	92,983	0	0	0	0	0	0	0	0	2,737	0
595680-AA-6	MIDCAP FUNDING		02/27/2023	DIRECT	09/13/2023	Redemption	260,306	260,306	260,306	260,306	0	0	0	0	0	0	0	0	9,567	0
595680-AA-6	MIDCAP FUNDING		02/27/2023	DIRECT	09/20/2023	Redemption	10,821	10,821	10,821	10,821	0	0	0	0	0	0	0	0	398	0
595680-AA-6	MIDCAP FUNDING		02/27/2023	DIRECT	10/11/2023	Redemption	167,972	167,972	167,972	167,972	0	0	0	0	0	0	0	0	7,244	0
595680-AA-6	MIDCAP FUNDING		02/27/2023	DIRECT	10/18/2023	Redemption	294,391	294,391	294,391	294,391	0	0	0	0	0	0	0	0	12,696	0
595680-AA-6	MIDCAP FUNDING		02/27/2023	DIRECT	10/25/2023	Redemption	586,413	586,413	586,413	586,413	0	0	0	0	0	0	0	0	25,290	0
595680-AA-6	MIDCAP FUNDING		02/27/2023	DIRECT	11/01/2023	Redemption	9,243	9,243	9,243	9,243	0	0	0	0	0	0	0	0	472	0
595680-AA-6	MIDCAP FUNDING		02/27/2023	DIRECT	11/22/2023	Redemption	489,183	489,183	489,183	489,183	0	0	0	0	0	0	0	0	24,975	0
595680-AA-6	MIDCAP FUNDING		02/27/2023	DIRECT	12/14/2023	Paydown	140,096	140,096	140,096	140,096	0	0	0	0	0	0	0	0	8,095	0
595680-AA-6	MIDCAP FUNDING		03/28/2023	DIRECT	04/19/2023	Redemption	660,762	660,762	660,762	660,762	0	0	0	0	0	0	0	0	20,659	0
595680-AA-6	MIDCAP FUNDING		03/28/2023	DIRECT	05/17/2023	Redemption	258,030	258,030	258,030	258,030	0	0	0	0	0	0	0	0	1,659	0
595680-AA-6	MIDCAP FUNDING		03/28/2023	DIRECT	05/24/2023	Redemption	89,085	89,085	89,085	89,085	0	0	0	0	0	0	0	0	573	0
595680-AA-6	MIDCAP FUNDING		03/28/2023	DIRECT	05/31/2023	Redemption	156,986	156,986	156,986	156,986	0	0	0	0	0	0	0	0	1,009	0
595680-AA-6	MIDCAP FUNDING		03/28/2023	DIRECT	06/14/2023	Redemption	376,111	376,111	376,111	376,111	0	0	0	0	0	0	0	0	5,055	0
595680-AA-6	MIDCAP FUNDING		03/28/2023	DIRECT	06/28/2023	Redemption	59,445	59,445	59,445	59,445	0	0	0	0	0	0	0	0	829	0
595680-AA-6	MIDCAP FUNDING		03/28/2023	DIRECT	07/12/2023	Redemption	465,045	465,045	465,045	465,045	0	0	0	0	0	0	0	0	9,396	0
595680-AA-6	MIDCAP FUNDING		03/28/2023	DIRECT	07/19/2023	Redemption	145,061	145,061	145,061	145,061	0	0	0	0	0	0	0	0	2,931	0
595680-AA-6	MIDCAP FUNDING		03/28/2023	DIRECT	07/26/2023	Redemption	409,738	409,738	409,738	409,738	0	0	0	0	0	0	0	0	8,279	0
595680-AA-6	MIDCAP FUNDING		03/28/2023	DIRECT	08/03/2023	Redemption	27,386	27,386	27,386	27,386	0	0	0	0	0	0	0	0	806	0
595680-AA-6	MIDCAP FUNDING		03/28/2023	DIRECT	08/23/2023	Redemption	161,845	161,845	161,845	161,845	0	0	0	0	0	0	0	0	4,763	0
595680-AA-6	MIDCAP FUNDING		03/28/2023	DIRECT	08/30/2023	Redemption	21,474	21,474	21,474	21,474	0	0	0	0	0	0	0	0	632	0
595680-AA-6	MIDCAP FUNDING		03/28/2023	DIRECT	09/13/2023	Redemption	60,115	60,115	60,115	60,115	0	0	0	0	0	0	0	0	2,209	0
595680-AA-6	MIDCAP FUNDING		03/28/2023	DIRECT	09/20/2023	Redemption	2,499	2,499	2,499	2,499	0	0	0	0	0	0	0	0	92	0
595680-AA-6	MIDCAP FUNDING		03/28/2023	DIRECT	10/11/2023	Redemption	38,792	38,792	38,792	38,792	0	0	0	0	0	0	0	0	1,673	0
595680-AA-6	MIDCAP FUNDING		03/28/2023	DIRECT	10/18/2023	Redemption	67,987	67,987	67,987	67,987	0	0	0	0	0	0	0	0	2,932	0
595680-AA-6	MIDCAP FUNDING		03/28/2023	DIRECT	10/25/2023	Redemption	135,426	135,426	135,426	135,426	0	0	0	0	0	0	0	0	5,841	0
595680-AA-6	MIDCAP FUNDING		03/28/2023	DIRECT	11/01/2023	Redemption	2,135	2,135	2,135	2,135	0	0	0	0	0	0	0	0	109	0
595680-AA-6	MIDCAP FUNDING		03/28/2023	DIRECT	11/22/2023	Redemption	112,972	112,972	112,972	112,972	0	0	0	0	0	0	0	0	5,768	0
595680-AA-6	MIDCAP FUNDING		03/28/2023	DIRECT	12/14/2023	Paydown	32,354	32,354	32,354	32,354	0	0	0	0	0	0	0	0	1,870	0
595680-AA-6	MIDCAP FUNDING		04/03/2023	DIRECT	04/19/2023	Redemption	727,253	727,253	727,253	727,253	0	0	0	0	0	0	0	0	22,738	0
595680-AA-6	MIDCAP FUNDING		04/03/2023	DIRECT	05/17/2023	Redemption	283,995	283,995	283,995	283,995	0	0	0	0	0	0	0	0	1,826	0
595680-AA-6	MIDCAP FUNDING		04/03/2023	DIRECT	05/24/2023	Redemption	98,050	98,050	98,050	98,050	0	0	0	0	0	0	0	0	630	0
595680-AA-6	MIDCAP FUNDING		04/03/2023	DIRECT	05/31/2023	Redemption	172,783	172,783	172,783	172,783	0	0	0	0	0	0	0	0	1,111	0
595680-AA-6	MIDCAP FUNDING		04/03/2023	DIRECT	06/14/2023	Redemption	413,959	413,959	413,959	413,959	0	0	0	0	0	0	0	0	5,564	0
595680-AA-6	MIDCAP FUNDING		04/03/2023	DIRECT	06/28/2023	Redemption	65,427	65,427	65,427	65,427	0	0	0	0	0	0	0	0	912	0
595680-AA-6	MIDCAP FUNDING		04/03/2023	DIRECT	07/12/2023	Redemption	511,842	511,842	511,842	511,842	0	0	0	0	0	0	0	0	10,342	0
595680-AA-6	MIDCAP FUNDING		04/03/2023	DIRECT	07/19/2023	Redemption	159,659	159,659	159,659	159,659	0	0	0	0	0	0	0	0	3,226	0
595680-AA-6	MIDCAP FUNDING		04/03/2023	DIRECT	07/26/2023	Redemption	450,969	450,969	450,969	450,969	0	0	0	0	0	0	0	0	9,112	0
595680-AA-6	MIDCAP FUNDING		04/03/2023	DIRECT	08/03/2023	Redemption	30,142	30,142	30,142	30,142	0	0	0	0	0	0	0	0	887	0
595680-AA-6	MIDCAP FUNDING		04/03/2023	DIRECT	08/23/2023	Redemption	178,131	178,131	178,131	178,131	0	0	0	0	0	0	0	0	5,242	0
595680-AA-6	MIDCAP FUNDING		04/03/2023	DIRECT	08/30/2023	Redemption	23,634	23,634	23,634	23,634	0	0	0	0	0	0	0	0	696	0
595680-AA-6	MIDCAP FUNDING		04/03/2023	DIRECT	09/13/2023	Redemption	66,164	66,164	66,164	66,164	0	0	0	0	0	0	0	0	2,432	0
595680-AA-6	MIDCAP FUNDING		04/03/2023	DIRECT	09/20/2023	Redemption	2,751	2,751	2,751	2,751	0	0	0	0	0	0	0	0	101	0
595680-AA-6	MIDCAP FUNDING		04/03/2023	DIRECT	10/11/2023	Redemption	42,695	42,695	42,695	42,695	0	0	0	0	0	0	0	0	1,841	0
595680-AA-6	MIDCAP FUNDING		04/03/2023	DIRECT	10/18/2023	Redemption	74,828	74,828	74,828	74,828	0	0	0	0	0	0	0	0	3,227	0
595680-AA-6	MIDCAP FUNDING		04/03/2023	DIRECT	10/25/2023	Redemption	149,054	149,054	149,054	149,054	0	0	0	0	0	0	0	0	6,428	0
595680-AA-6	MIDCAP FUNDING		04/03/2023	DIRECT	11/01/2023	Redemption	2,349	2,349	2,349	2,349	0	0	0	0	0	0	0	0	120	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
595680-AA-6	MIDCAP FUNDING		04/03/2023	DIRECT	11/22/2023	Redemption	124,340	124,340	124,340	124,340	0	0	0	0	0	0	0	0	6,348	0
595680-AA-6	MIDCAP FUNDING		04/03/2023	DIRECT	12/14/2023	Paydown	35,610	35,610	35,610	35,610	0	0	0	0	0	0	0	0	2,058	0
595680-AA-6	MIDCAP FUNDING		04/11/2023	DIRECT	04/19/2023	Redemption	719,947	719,947	719,947	719,947	0	0	0	0	0	0	0	0	22,510	0
595680-AA-6	MIDCAP FUNDING		04/11/2023	DIRECT	05/17/2023	Redemption	281,141	281,141	281,141	281,141	0	0	0	0	0	0	0	0	1,807	0
595680-AA-6	MIDCAP FUNDING		04/11/2023	DIRECT	05/24/2023	Redemption	97,064	97,064	97,064	97,064	0	0	0	0	0	0	0	0	624	0
595680-AA-6	MIDCAP FUNDING		04/11/2023	DIRECT	05/31/2023	Redemption	171,047	171,047	171,047	171,047	0	0	0	0	0	0	0	0	1,100	0
595680-AA-6	MIDCAP FUNDING		04/11/2023	DIRECT	06/14/2023	Redemption	409,799	409,799	409,799	409,799	0	0	0	0	0	0	0	0	5,508	0
595680-AA-6	MIDCAP FUNDING		04/11/2023	DIRECT	06/28/2023	Redemption	64,770	64,770	64,770	64,770	0	0	0	0	0	0	0	0	903	0
595680-AA-6	MIDCAP FUNDING		04/11/2023	DIRECT	07/12/2023	Redemption	506,699	506,699	506,699	506,699	0	0	0	0	0	0	0	0	10,238	0
595680-AA-6	MIDCAP FUNDING		04/11/2023	DIRECT	07/19/2023	Redemption	158,055	158,055	158,055	158,055	0	0	0	0	0	0	0	0	3,193	0
595680-AA-6	MIDCAP FUNDING		04/11/2023	DIRECT	07/26/2023	Redemption	446,438	446,438	446,438	446,438	0	0	0	0	0	0	0	0	9,020	0
595680-AA-6	MIDCAP FUNDING		04/11/2023	DIRECT	08/03/2023	Redemption	29,839	29,839	29,839	29,839	0	0	0	0	0	0	0	0	878	0
595680-AA-6	MIDCAP FUNDING		04/11/2023	DIRECT	08/23/2023	Redemption	176,341	176,341	176,341	176,341	0	0	0	0	0	0	0	0	5,190	0
595680-AA-6	MIDCAP FUNDING		04/11/2023	DIRECT	08/30/2023	Redemption	23,397	23,397	23,397	23,397	0	0	0	0	0	0	0	0	689	0
595680-AA-6	MIDCAP FUNDING		04/11/2023	DIRECT	09/13/2023	Redemption	65,500	65,500	65,500	65,500	0	0	0	0	0	0	0	0	2,407	0
595680-AA-6	MIDCAP FUNDING		04/11/2023	DIRECT	09/20/2023	Redemption	2,723	2,723	2,723	2,723	0	0	0	0	0	0	0	0	100	0
595680-AA-6	MIDCAP FUNDING		04/11/2023	DIRECT	10/11/2023	Redemption	42,266	42,266	42,266	42,266	0	0	0	0	0	0	0	0	1,823	0
595680-AA-6	MIDCAP FUNDING		04/11/2023	DIRECT	10/18/2023	Redemption	74,076	74,076	74,076	74,076	0	0	0	0	0	0	0	0	3,195	0
595680-AA-6	MIDCAP FUNDING		04/11/2023	DIRECT	10/25/2023	Redemption	147,556	147,556	147,556	147,556	0	0	0	0	0	0	0	0	6,364	0
595680-AA-6	MIDCAP FUNDING		04/11/2023	DIRECT	11/01/2023	Redemption	2,326	2,326	2,326	2,326	0	0	0	0	0	0	0	0	119	0
595680-AA-6	MIDCAP FUNDING		04/11/2023	DIRECT	11/22/2023	Redemption	123,091	123,091	123,091	123,091	0	0	0	0	0	0	0	0	6,284	0
595680-AA-6	MIDCAP FUNDING		04/11/2023	DIRECT	12/14/2023	Paydown	35,252	35,252	35,252	35,252	0	0	0	0	0	0	0	0	2,037	0
595680-AA-6	MIDCAP FUNDING		05/02/2023	DIRECT	05/17/2023	Redemption	956,070	956,070	956,070	956,070	0	0	0	0	0	0	0	0	0	0
595680-AA-6	MIDCAP FUNDING		05/02/2023	DIRECT	05/24/2023	Redemption	330,085	330,085	330,085	330,085	0	0	0	0	0	0	0	0	0	0
595680-AA-6	MIDCAP FUNDING		05/02/2023	DIRECT	05/31/2023	Redemption	581,674	581,674	581,674	581,674	0	0	0	0	0	0	0	0	0	0
595680-AA-6	MIDCAP FUNDING		05/02/2023	DIRECT	06/14/2023	Redemption	1,393,595	1,393,595	1,393,595	1,393,595	0	0	0	0	0	0	0	0	9,773	0
595680-AA-6	MIDCAP FUNDING		05/02/2023	DIRECT	06/28/2023	Redemption	220,262	220,262	220,262	220,262	0	0	0	0	0	0	0	0	1,655	0
595680-AA-6	MIDCAP FUNDING		05/02/2023	DIRECT	07/12/2023	Redemption	1,723,119	1,723,119	1,723,119	1,723,119	0	0	0	0	0	0	0	0	23,738	0
595680-AA-6	MIDCAP FUNDING		05/02/2023	DIRECT	07/19/2023	Redemption	537,492	537,492	537,492	537,492	0	0	0	0	0	0	0	0	7,405	0
595680-AA-6	MIDCAP FUNDING		05/02/2023	DIRECT	07/26/2023	Redemption	1,518,189	1,518,189	1,518,189	1,518,189	0	0	0	0	0	0	0	0	20,915	0
595680-AA-6	MIDCAP FUNDING		05/02/2023	DIRECT	08/03/2023	Redemption	101,473	101,473	101,473	101,473	0	0	0	0	0	0	0	0	2,334	0
595680-AA-6	MIDCAP FUNDING		05/02/2023	DIRECT	08/23/2023	Redemption	599,680	599,680	599,680	599,680	0	0	0	0	0	0	0	0	13,794	0
595680-AA-6	MIDCAP FUNDING		05/02/2023	DIRECT	08/30/2023	Redemption	79,565	79,565	79,565	79,565	0	0	0	0	0	0	0	0	1,830	0
595680-AA-6	MIDCAP FUNDING		05/02/2023	DIRECT	09/13/2023	Redemption	222,743	222,743	222,743	222,743	0	0	0	0	0	0	0	0	6,754	0
595680-AA-6	MIDCAP FUNDING		05/02/2023	DIRECT	09/20/2023	Redemption	9,260	9,260	9,260	9,260	0	0	0	0	0	0	0	0	281	0
595680-AA-6	MIDCAP FUNDING		05/02/2023	DIRECT	10/11/2023	Redemption	143,733	143,733	143,733	143,733	0	0	0	0	0	0	0	0	5,275	0
595680-AA-6	MIDCAP FUNDING		05/02/2023	DIRECT	10/18/2023	Redemption	251,910	251,910	251,910	251,910	0	0	0	0	0	0	0	0	9,245	0
595680-AA-6	MIDCAP FUNDING		05/02/2023	DIRECT	10/25/2023	Redemption	501,792	501,792	501,792	501,792	0	0	0	0	0	0	0	0	18,415	0
595680-AA-6	MIDCAP FUNDING		05/02/2023	DIRECT	11/01/2023	Redemption	7,909	7,909	7,909	7,909	0	0	0	0	0	0	0	0	353	0
595680-AA-6	MIDCAP FUNDING		05/02/2023	DIRECT	11/22/2023	Redemption	418,592	418,592	418,592	418,592	0	0	0	0	0	0	0	0	18,680	0
595680-AA-6	MIDCAP FUNDING		05/02/2023	DIRECT	12/14/2023	Paydown	119,880	119,880	119,880	119,880	0	0	0	0	0	0	0	0	6,157	0
595680-AA-6	MIDCAP FUNDING		05/09/2023	DIRECT	05/17/2023	Redemption	15,645	15,645	15,645	15,645	0	0	0	0	0	0	0	0	0	0
595680-AA-6	MIDCAP FUNDING		05/09/2023	DIRECT	05/24/2023	Redemption	5,402	5,402	5,402	5,402	0	0	0	0	0	0	0	0	0	0
595680-AA-6	MIDCAP FUNDING		05/09/2023	DIRECT	05/31/2023	Redemption	9,519	9,519	9,519	9,519	0	0	0	0	0	0	0	0	0	0
595680-AA-6	MIDCAP FUNDING		05/09/2023	DIRECT	06/14/2023	Redemption	22,805	22,805	22,805	22,805	0	0	0	0	0	0	0	0	160	0
595680-AA-6	MIDCAP FUNDING		05/09/2023	DIRECT	06/28/2023	Redemption	3,604	3,604	3,604	3,604	0	0	0	0	0	0	0	0	27	0
595680-AA-6	MIDCAP FUNDING		05/09/2023	DIRECT	07/12/2023	Redemption	28,197	28,197	28,197	28,197	0	0	0	0	0	0	0	0	388	0
595680-AA-6	MIDCAP FUNDING		05/09/2023	DIRECT	07/19/2023	Redemption	8,796	8,796	8,796	8,796	0	0	0	0	0	0	0	0	121	0
595680-AA-6	MIDCAP FUNDING		05/09/2023	DIRECT	07/26/2023	Redemption	24,844	24,844	24,844	24,844	0	0	0	0	0	0	0	0	342	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
595680-AA-6	MIDCAP FUNDING		05/09/2023	DIRECT	08/03/2023	Redemption	1,661	1,661	1,661	1,661	0	0	0	0	0	0	0	0	38	0
595680-AA-6	MIDCAP FUNDING		05/09/2023	DIRECT	08/23/2023	Redemption	9,813	9,813	9,813	9,813	0	0	0	0	0	0	0	0	226	0
595680-AA-6	MIDCAP FUNDING		05/09/2023	DIRECT	08/30/2023	Redemption	1,302	1,302	1,302	1,302	0	0	0	0	0	0	0	0	30	0
595680-AA-6	MIDCAP FUNDING		05/09/2023	DIRECT	09/13/2023	Redemption	3,645	3,645	3,645	3,645	0	0	0	0	0	0	0	0	111	0
595680-AA-6	MIDCAP FUNDING		05/09/2023	DIRECT	09/20/2023	Redemption	152	152	152	152	0	0	0	0	0	0	0	0	5	0
595680-AA-6	MIDCAP FUNDING		05/09/2023	DIRECT	10/11/2023	Redemption	2,352	2,352	2,352	2,352	0	0	0	0	0	0	0	0	86	0
595680-AA-6	MIDCAP FUNDING		05/09/2023	DIRECT	10/18/2023	Redemption	4,122	4,122	4,122	4,122	0	0	0	0	0	0	0	0	151	0
595680-AA-6	MIDCAP FUNDING		05/09/2023	DIRECT	10/25/2023	Redemption	8,211	8,211	8,211	8,211	0	0	0	0	0	0	0	0	301	0
595680-AA-6	MIDCAP FUNDING		05/09/2023	DIRECT	11/01/2023	Redemption	129	129	129	129	0	0	0	0	0	0	0	0	6	0
595680-AA-6	MIDCAP FUNDING		05/09/2023	DIRECT	11/22/2023	Redemption	6,850	6,850	6,850	6,850	0	0	0	0	0	0	0	0	306	0
595680-AA-6	MIDCAP FUNDING		05/09/2023	DIRECT	12/14/2023	Paydown	1,962	1,962	1,962	1,962	0	0	0	0	0	0	0	0	101	0
595680-AA-6	MIDCAP FUNDING		06/05/2023	DIRECT	06/14/2023	Redemption	431,012	431,012	431,012	431,012	0	0	0	0	0	0	0	0	0	0
595680-AA-6	MIDCAP FUNDING		06/05/2023	DIRECT	06/28/2023	Redemption	68,123	68,123	68,123	68,123	0	0	0	0	0	0	0	0	34	0
595680-AA-6	MIDCAP FUNDING		06/05/2023	DIRECT	07/12/2023	Redemption	532,928	532,928	532,928	532,928	0	0	0	0	0	0	0	0	3,604	0
595680-AA-6	MIDCAP FUNDING		06/05/2023	DIRECT	07/19/2023	Redemption	166,236	166,236	166,236	166,236	0	0	0	0	0	0	0	0	1,124	0
595680-AA-6	MIDCAP FUNDING		06/05/2023	DIRECT	07/26/2023	Redemption	469,547	469,547	469,547	469,547	0	0	0	0	0	0	0	0	3,176	0
595680-AA-6	MIDCAP FUNDING		06/05/2023	DIRECT	08/03/2023	Redemption	31,384	31,384	31,384	31,384	0	0	0	0	0	0	0	0	502	0
595680-AA-6	MIDCAP FUNDING		06/05/2023	DIRECT	08/23/2023	Redemption	185,470	185,470	185,470	185,470	0	0	0	0	0	0	0	0	2,965	0
595680-AA-6	MIDCAP FUNDING		06/05/2023	DIRECT	08/30/2023	Redemption	24,608	24,608	24,608	24,608	0	0	0	0	0	0	0	0	393	0
595680-AA-6	MIDCAP FUNDING		06/05/2023	DIRECT	09/13/2023	Redemption	68,890	68,890	68,890	68,890	0	0	0	0	0	0	0	0	1,606	0
595680-AA-6	MIDCAP FUNDING		06/05/2023	DIRECT	09/20/2023	Redemption	2,864	2,864	2,864	2,864	0	0	0	0	0	0	0	0	67	0
595680-AA-6	MIDCAP FUNDING		06/05/2023	DIRECT	10/11/2023	Redemption	44,454	44,454	44,454	44,454	0	0	0	0	0	0	0	0	1,320	0
595680-AA-6	MIDCAP FUNDING		06/05/2023	DIRECT	10/18/2023	Redemption	77,911	77,911	77,911	77,911	0	0	0	0	0	0	0	0	2,313	0
595680-AA-6	MIDCAP FUNDING		06/05/2023	DIRECT	10/25/2023	Redemption	155,195	155,195	155,195	155,195	0	0	0	0	0	0	0	0	4,607	0
595680-AA-6	MIDCAP FUNDING		06/05/2023	DIRECT	11/01/2023	Redemption	2,446	2,446	2,446	2,446	0	0	0	0	0	0	0	0	92	0
595680-AA-6	MIDCAP FUNDING		06/05/2023	DIRECT	11/22/2023	Redemption	129,462	129,462	129,462	129,462	0	0	0	0	0	0	0	0	4,869	0
595680-AA-6	MIDCAP FUNDING		06/05/2023	DIRECT	12/14/2023	Paydown	37,077	37,077	37,077	37,077	0	0	0	0	0	0	0	0	1,644	0
595680-AA-6	MIDCAP FUNDING		06/20/2023	DIRECT	06/28/2023	Redemption	208,441	208,441	208,441	208,441	0	0	0	0	0	0	0	0	104	0
595680-AA-6	MIDCAP FUNDING		06/20/2023	DIRECT	07/12/2023	Redemption	1,630,643	1,630,643	1,630,643	1,630,643	0	0	0	0	0	0	0	0	11,029	0
595680-AA-6	MIDCAP FUNDING		06/20/2023	DIRECT	07/19/2023	Redemption	508,646	508,646	508,646	508,646	0	0	0	0	0	0	0	0	3,440	0
595680-AA-6	MIDCAP FUNDING		06/20/2023	DIRECT	07/26/2023	Redemption	1,436,712	1,436,712	1,436,712	1,436,712	0	0	0	0	0	0	0	0	9,717	0
595680-AA-6	MIDCAP FUNDING		06/20/2023	DIRECT	08/03/2023	Redemption	96,027	96,027	96,027	96,027	0	0	0	0	0	0	0	0	1,535	0
595680-AA-6	MIDCAP FUNDING		06/20/2023	DIRECT	08/23/2023	Redemption	567,497	567,497	567,497	567,497	0	0	0	0	0	0	0	0	9,074	0
595680-AA-6	MIDCAP FUNDING		06/20/2023	DIRECT	08/30/2023	Redemption	75,295	75,295	75,295	75,295	0	0	0	0	0	0	0	0	1,204	0
595680-AA-6	MIDCAP FUNDING		06/20/2023	DIRECT	09/13/2023	Redemption	210,789	210,789	210,789	210,789	0	0	0	0	0	0	0	0	4,913	0
595680-AA-6	MIDCAP FUNDING		06/20/2023	DIRECT	09/20/2023	Redemption	8,763	8,763	8,763	8,763	0	0	0	0	0	0	0	0	204	0
595680-AA-6	MIDCAP FUNDING		06/20/2023	DIRECT	10/11/2023	Redemption	136,019	136,019	136,019	136,019	0	0	0	0	0	0	0	0	4,038	0
595680-AA-6	MIDCAP FUNDING		06/20/2023	DIRECT	10/18/2023	Redemption	238,390	238,390	238,390	238,390	0	0	0	0	0	0	0	0	7,077	0
595680-AA-6	MIDCAP FUNDING		06/20/2023	DIRECT	10/25/2023	Redemption	474,862	474,862	474,862	474,862	0	0	0	0	0	0	0	0	14,096	0
595680-AA-6	MIDCAP FUNDING		06/20/2023	DIRECT	11/01/2023	Redemption	7,485	7,485	7,485	7,485	0	0	0	0	0	0	0	0	282	0
595680-AA-6	MIDCAP FUNDING		06/20/2023	DIRECT	11/22/2023	Redemption	396,127	396,127	396,127	396,127	0	0	0	0	0	0	0	0	14,899	0
595680-AA-6	MIDCAP FUNDING		06/20/2023	DIRECT	12/14/2023	Paydown	113,446	113,446	113,446	113,446	0	0	0	0	0	0	0	0	5,031	0
595680-AA-6	MIDCAP FUNDING		07/05/2023	DIRECT	07/12/2023	Redemption	3,886,619	3,886,619	3,886,619	3,886,619	0	0	0	0	0	0	0	0	0	0
595680-AA-6	MIDCAP FUNDING		07/05/2023	DIRECT	07/19/2023	Redemption	1,212,353	1,212,353	1,212,353	1,212,353	0	0	0	0	0	0	0	0	0	0
595680-AA-6	MIDCAP FUNDING		07/05/2023	DIRECT	07/26/2023	Redemption	3,424,386	3,424,386	3,424,386	3,424,386	0	0	0	0	0	0	0	0	0	0
595680-AA-6	MIDCAP FUNDING		07/05/2023	DIRECT	08/03/2023	Redemption	228,879	228,879	228,879	228,879	0	0	0	0	0	0	0	0	2,111	0
595680-AA-6	MIDCAP FUNDING		07/05/2023	DIRECT	08/23/2023	Redemption	1,352,622	1,352,622	1,352,622	1,352,622	0	0	0	0	0	0	0	0	12,478	0
595680-AA-6	MIDCAP FUNDING		07/05/2023	DIRECT	08/30/2023	Redemption	179,465	179,465	179,465	179,465	0	0	0	0	0	0	0	0	1,656	0
595680-AA-6	MIDCAP FUNDING		07/05/2023	DIRECT	09/13/2023	Redemption	502,413	502,413	502,413	502,413	0	0	0	0	0	0	0	0	8,313	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
595680-AA-6	MIDCAP FUNDING		07/05/2023	DIRECT	09/20/2023	Redemption	20,886	20,886	20,886	20,886	0	0	0	0	0	0	0	0	346	0
595680-AA-6	MIDCAP FUNDING		07/05/2023	DIRECT	10/11/2023	Redemption	324,201	324,201	324,201	324,201	0	0	0	0	0	0	0	0	7,431	0
595680-AA-6	MIDCAP FUNDING		07/05/2023	DIRECT	10/18/2023	Redemption	568,200	568,200	568,200	568,200	0	0	0	0	0	0	0	0	13,024	0
595680-AA-6	MIDCAP FUNDING		07/05/2023	DIRECT	10/25/2023	Redemption	1,131,827	1,131,827	1,131,827	1,131,827	0	0	0	0	0	0	0	0	25,944	0
595680-AA-6	MIDCAP FUNDING		07/05/2023	DIRECT	11/01/2023	Redemption	17,840	17,840	17,840	17,840	0	0	0	0	0	0	0	0	550	0
595680-AA-6	MIDCAP FUNDING		07/05/2023	DIRECT	11/22/2023	Redemption	944,164	944,164	944,164	944,164	0	0	0	0	0	0	0	0	29,127	0
595680-AA-6	MIDCAP FUNDING		07/05/2023	DIRECT	12/14/2023	Paydown	270,398	270,398	270,398	270,398	0	0	0	0	0	0	0	0	10,161	0
595680-AA-6	MIDCAP FUNDING		07/31/2023	DIRECT	08/03/2023	Redemption	186,515	186,515	186,515	186,515	0	0	0	0	0	0	0	0	0	0
595680-AA-6	MIDCAP FUNDING		07/31/2023	DIRECT	08/23/2023	Redemption	1,102,262	1,102,262	1,102,262	1,102,262	0	0	0	0	0	0	0	0	0	0
595680-AA-6	MIDCAP FUNDING		07/31/2023	DIRECT	08/30/2023	Redemption	146,247	146,247	146,247	146,247	0	0	0	0	0	0	0	0	0	0
595680-AA-6	MIDCAP FUNDING		07/31/2023	DIRECT	09/13/2023	Redemption	409,420	409,420	409,420	409,420	0	0	0	0	0	0	0	0	2,997	0
595680-AA-6	MIDCAP FUNDING		07/31/2023	DIRECT	09/20/2023	Redemption	17,020	17,020	17,020	17,020	0	0	0	0	0	0	0	0	125	0
595680-AA-6	MIDCAP FUNDING		07/31/2023	DIRECT	10/11/2023	Redemption	264,194	264,194	264,194	264,194	0	0	0	0	0	0	0	0	3,619	0
595680-AA-6	MIDCAP FUNDING		07/31/2023	DIRECT	10/18/2023	Redemption	463,031	463,031	463,031	463,031	0	0	0	0	0	0	0	0	6,342	0
595680-AA-6	MIDCAP FUNDING		07/31/2023	DIRECT	10/25/2023	Redemption	922,335	922,335	922,335	922,335	0	0	0	0	0	0	0	0	12,633	0
595680-AA-6	MIDCAP FUNDING		07/31/2023	DIRECT	11/01/2023	Redemption	14,538	14,538	14,538	14,538	0	0	0	0	0	0	0	0	314	0
595680-AA-6	MIDCAP FUNDING		07/31/2023	DIRECT	11/22/2023	Redemption	769,407	769,407	769,407	769,407	0	0	0	0	0	0	0	0	16,637	0
595680-AA-6	MIDCAP FUNDING		07/31/2023	DIRECT	12/14/2023	Paydown	220,349	220,349	220,349	220,349	0	0	0	0	0	0	0	0	6,248	0
595680-AA-6	MIDCAP FUNDING		08/07/2023	DIRECT	08/23/2023	Redemption	73,184	73,184	73,184	73,184	0	0	0	0	0	0	0	0	0	0
595680-AA-6	MIDCAP FUNDING		08/07/2023	DIRECT	08/30/2023	Redemption	9,710	9,710	9,710	9,710	0	0	0	0	0	0	0	0	0	0
595680-AA-6	MIDCAP FUNDING		08/07/2023	DIRECT	09/13/2023	Redemption	27,183	27,183	27,183	27,183	0	0	0	0	0	0	0	0	199	0
595680-AA-6	MIDCAP FUNDING		08/07/2023	DIRECT	09/20/2023	Redemption	1,130	1,130	1,130	1,130	0	0	0	0	0	0	0	0	8	0
595680-AA-6	MIDCAP FUNDING		08/07/2023	DIRECT	10/11/2023	Redemption	17,541	17,541	17,541	17,541	0	0	0	0	0	0	0	0	240	0
595680-AA-6	MIDCAP FUNDING		08/07/2023	DIRECT	10/18/2023	Redemption	30,743	30,743	30,743	30,743	0	0	0	0	0	0	0	0	421	0
595680-AA-6	MIDCAP FUNDING		08/07/2023	DIRECT	10/25/2023	Redemption	61,238	61,238	61,238	61,238	0	0	0	0	0	0	0	0	839	0
595680-AA-6	MIDCAP FUNDING		08/07/2023	DIRECT	11/01/2023	Redemption	965	965	965	965	0	0	0	0	0	0	0	0	21	0
595680-AA-6	MIDCAP FUNDING		08/07/2023	DIRECT	11/22/2023	Redemption	51,084	51,084	51,084	51,084	0	0	0	0	0	0	0	0	1,105	0
595680-AA-6	MIDCAP FUNDING		08/07/2023	DIRECT	12/14/2023	Paydown	14,630	14,630	14,630	14,630	0	0	0	0	0	0	0	0	415	0
595680-AA-6	MIDCAP FUNDING		08/14/2023	DIRECT	08/23/2023	Redemption	592,854	592,854	592,854	592,854	0	0	0	0	0	0	0	0	0	0
595680-AA-6	MIDCAP FUNDING		08/14/2023	DIRECT	08/30/2023	Redemption	78,659	78,659	78,659	78,659	0	0	0	0	0	0	0	0	0	0
595680-AA-6	MIDCAP FUNDING		08/14/2023	DIRECT	09/13/2023	Redemption	220,207	220,207	220,207	220,207	0	0	0	0	0	0	0	0	1,612	0
595680-AA-6	MIDCAP FUNDING		08/14/2023	DIRECT	09/20/2023	Redemption	9,154	9,154	9,154	9,154	0	0	0	0	0	0	0	0	67	0
595680-AA-6	MIDCAP FUNDING		08/14/2023	DIRECT	10/11/2023	Redemption	142,097	142,097	142,097	142,097	0	0	0	0	0	0	0	0	1,946	0
595680-AA-6	MIDCAP FUNDING		08/14/2023	DIRECT	10/18/2023	Redemption	249,042	249,042	249,042	249,042	0	0	0	0	0	0	0	0	3,411	0
595680-AA-6	MIDCAP FUNDING		08/14/2023	DIRECT	10/25/2023	Redemption	496,079	496,079	496,079	496,079	0	0	0	0	0	0	0	0	6,795	0
595680-AA-6	MIDCAP FUNDING		08/14/2023	DIRECT	11/01/2023	Redemption	7,819	7,819	7,819	7,819	0	0	0	0	0	0	0	0	169	0
595680-AA-6	MIDCAP FUNDING		08/14/2023	DIRECT	11/22/2023	Redemption	413,827	413,827	413,827	413,827	0	0	0	0	0	0	0	0	8,948	0
595680-AA-6	MIDCAP FUNDING		08/14/2023	DIRECT	12/14/2023	Paydown	118,515	118,515	118,515	118,515	0	0	0	0	0	0	0	0	3,360	0
595680-AA-6	MIDCAP FUNDING		09/05/2023	DIRECT	09/13/2023	Redemption	508,682	508,682	508,682	508,682	0	0	0	0	0	0	0	0	0	0
595680-AA-6	MIDCAP FUNDING		09/05/2023	DIRECT	09/20/2023	Redemption	21,146	21,146	21,146	21,146	0	0	0	0	0	0	0	0	0	0
595680-AA-6	MIDCAP FUNDING		09/05/2023	DIRECT	10/11/2023	Redemption	328,246	328,246	328,246	328,246	0	0	0	0	0	0	0	0	2,093	0
595680-AA-6	MIDCAP FUNDING		09/05/2023	DIRECT	10/18/2023	Redemption	575,290	575,290	575,290	575,290	0	0	0	0	0	0	0	0	3,668	0
595680-AA-6	MIDCAP FUNDING		09/05/2023	DIRECT	10/25/2023	Redemption	1,145,950	1,145,950	1,145,950	1,145,950	0	0	0	0	0	0	0	0	7,306	0
595680-AA-6	MIDCAP FUNDING		09/05/2023	DIRECT	11/01/2023	Redemption	18,063	18,063	18,063	18,063	0	0	0	0	0	0	0	0	258	0
595680-AA-6	MIDCAP FUNDING		09/05/2023	DIRECT	11/22/2023	Redemption	955,945	955,945	955,945	955,945	0	0	0	0	0	0	0	0	13,673	0
595680-AA-6	MIDCAP FUNDING		09/05/2023	DIRECT	12/14/2023	Paydown	273,772	273,772	273,772	273,772	0	0	0	0	0	0	0	0	5,758	0
595680-AA-6	MIDCAP FUNDING		09/25/2023	DIRECT	10/11/2023	Redemption	58,916	58,916	58,916	58,916	0	0	0	0	0	0	0	0	376	0
595680-AA-6	MIDCAP FUNDING		09/25/2023	DIRECT	10/18/2023	Redemption	103,257	103,257	103,257	103,257	0	0	0	0	0	0	0	0	658	0
595680-AA-6	MIDCAP FUNDING		09/25/2023	DIRECT	10/25/2023	Redemption	205,684	205,684	205,684	205,684	0	0	0	0	0	0	0	0	1,311	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
595688-AA-6	MIDCAP FUNDING		09/25/2023	DIRECT	11/01/2023	Redemption	3,242	3,242	3,242	3,242	0	0	0	0	0	0	0	0	46	0
595688-AA-6	MIDCAP FUNDING		09/25/2023	DIRECT	11/22/2023	Redemption	171,580	171,580	171,580	171,580	0	0	0	0	0	0	0	0	2,454	0
595688-AA-6	MIDCAP FUNDING		09/25/2023	DIRECT	12/14/2023	Paydown	49,139	49,139	49,139	49,139	0	0	0	0	0	0	0	0	1,034	0
595688-AA-6	MIDCAP FUNDING		10/02/2023	DIRECT	10/11/2023	Redemption	723,004	723,004	723,004	723,004	0	0	0	0	0	0	0	0	0	0
595688-AA-6	MIDCAP FUNDING		10/02/2023	DIRECT	10/18/2023	Redemption	1,267,150	1,267,150	1,267,150	1,267,150	0	0	0	0	0	0	0	0	0	0
595688-AA-6	MIDCAP FUNDING		10/02/2023	DIRECT	10/25/2023	Redemption	2,524,101	2,524,101	2,524,101	2,524,101	0	0	0	0	0	0	0	0	0	0
595688-AA-6	MIDCAP FUNDING		10/02/2023	DIRECT	11/01/2023	Redemption	39,786	39,786	39,786	39,786	0	0	0	0	0	0	0	0	315	0
595688-AA-6	MIDCAP FUNDING		10/02/2023	DIRECT	11/22/2023	Redemption	2,105,592	2,105,592	2,105,592	2,105,592	0	0	0	0	0	0	0	0	16,691	0
595688-AA-6	MIDCAP FUNDING		10/02/2023	DIRECT	12/14/2023	Paydown	603,017	603,017	603,017	603,017	0	0	0	0	0	0	0	0	8,839	0
595688-AA-6	MIDCAP FUNDING		11/06/2023	DIRECT	11/22/2023	Redemption	1,880,727	1,880,727	1,880,727	1,880,727	0	0	0	0	0	0	0	0	0	0
595688-AA-6	MIDCAP FUNDING		11/06/2023	DIRECT	12/14/2023	Paydown	538,619	538,619	538,619	538,619	0	0	0	0	0	0	0	0	3,625	0
595688-AA-6	MIDCAP FUNDING		11/13/2023	DIRECT	11/22/2023	Redemption	463,185	463,185	463,185	463,185	0	0	0	0	0	0	0	0	0	0
595688-AA-6	MIDCAP FUNDING		11/13/2023	DIRECT	12/14/2023	Paydown	132,651	132,651	132,651	132,651	0	0	0	0	0	0	0	0	893	0
595688-AA-6	MIDCAP FUNDING		11/27/2023	DIRECT	12/14/2023	Paydown	76,444	76,444	76,444	76,444	0	0	0	0	0	0	0	0	515	0
595688-AA-6	MIDCAP FUNDING		12/04/2023	DIRECT	12/14/2023	Paydown	5,940	5,940	5,940	5,940	0	0	0	0	0	0	0	0	0	0
595688-AA-6	MIDCAP FUNDING		12/11/2023	DIRECT	12/14/2023	Paydown	14,262	14,262	14,262	14,262	0	0	0	0	0	0	0	0	0	0
61690U-7U-8	MORGAN STANLEY BANK NA		07/19/2023	MORGAN STANLEY	08/01/2023	RBS SECURITIES	1,000,000	1,000,000	1,000,830	1,000,000	0	0	0	0	0	0	830	830	1,826	0
61747Y-EZ-4	MORGAN STANLEY		01/17/2023	MORGAN STANLEY	01/17/2023	KEYBANC CAPITAL	2,000,000	1,999,960	2,002,340	1,999,960	0	0	0	0	0	0	2,380	2,380	0	0
61747Y-EZ-4	MORGAN STANLEY		01/17/2023	MORGAN STANLEY	01/17/2023	CITICORP	2,000,000	1,999,960	2,003,800	1,999,960	0	0	0	0	0	0	3,840	3,840	0	0
61747Y-FA-8	MORGAN STANLEY		01/17/2023	MORGAN STANLEY	06/22/2023	BARCLAYS CAPITAL	865,000	864,983	852,302	864,951	0	(32)	0	(32)	0	0	(12,649)	(12,649)	19,326	0
61747Y-FA-8	MORGAN STANLEY		01/17/2023	MORGAN STANLEY	12/18/2023	JANE STREET ES	5,000,000	4,999,900	4,999,700	4,999,725	0	(175)	0	(175)	0	0	(4,025)	(4,025)	235,516	0
61747Y-FB-6	MORGAN STANLEY		01/17/2023	MORGAN STANLEY	01/18/2023	MORGAN STANLEY	2,000,000	2,000,000	2,031,620	2,000,000	0	0	0	0	0	0	31,620	31,620	330	0
61747Y-FF-7	MORGAN STANLEY		07/19/2023	MORGAN STANLEY	09/21/2023	MORGAN STANLEY	1,079,000	1,079,000	1,055,661	1,079,000	0	0	0	0	0	0	(23,339)	(23,339)	10,452	0
61747Y-FG-5	MORGAN STANLEY		07/19/2023	MORGAN STANLEY	12/19/2023	CITICORP	1,000,000	1,000,000	1,009,550	1,000,000	0	0	0	0	0	0	9,550	9,550	22,600	0
61945W-AA-7	MSAIC 2023-2A A 2023-2A A		03/23/2023	DEUTSCHE BANK	04/20/2023	Paydown	256,384	253,055	256,384	256,384	0	3,329	0	3,329	0	0	0	0	802	0
61945W-AA-7	MSAIC 2023-2A A 2023-2A A		03/23/2023	DEUTSCHE BANK	05/20/2023	Paydown	163,864	161,736	163,864	163,864	0	2,128	0	2,128	0	0	0	0	1,244	0
61945W-AA-7	MSAIC 2023-2A A 2023-2A A		03/23/2023	DEUTSCHE BANK	06/20/2023	Paydown	236,179	233,112	236,179	236,179	0	3,067	0	3,067	0	0	0	0	2,848	0
61945W-AA-7	MSAIC 2023-2A A 2023-2A A		03/23/2023	DEUTSCHE BANK	07/20/2023	Paydown	307,984	303,985	307,984	307,984	0	3,999	0	3,999	0	0	0	0	5,090	0
61945W-AA-7	MSAIC 2023-2A A 2023-2A A		03/23/2023	DEUTSCHE BANK	08/20/2023	Paydown	245,364	242,178	245,364	245,364	0	3,186	0	3,186	0	0	0	0	5,151	0
61945W-AA-7	MSAIC 2023-2A A 2023-2A A		03/23/2023	DEUTSCHE BANK	09/20/2023	Paydown	176,866	174,569	176,866	176,866	0	2,297	0	2,297	0	0	0	0	4,503	0
61945W-AA-7	MSAIC 2023-2A A 2023-2A A		03/23/2023	DEUTSCHE BANK	10/20/2023	Paydown	81,384	80,327	81,384	81,384	0	1,057	0	1,057	0	0	0	0	2,436	0
61945W-AA-7	MSAIC 2023-2A A 2023-2A A		03/23/2023	DEUTSCHE BANK	11/20/2023	Paydown	75,798	74,813	75,798	75,798	0	984	0	984	0	0	0	0	2,607	0
61945W-AA-7	MSAIC 2023-2A A 2023-2A A		03/23/2023	DEUTSCHE BANK	12/20/2023	Paydown	93,326	92,114	93,326	93,326	0	1,212	0	1,212	0	0	0	0	3,627	0
61946R-AA-7	MSAIC 2021-2A A		02/09/2023	JP MORGAN	02/20/2023	Paydown	6,012	4,981	6,012	6,012	0	1,031	0	1,031	0	0	0	0	8	6
61946R-AA-7	MSAIC 2021-2A A		02/09/2023	JP MORGAN	03/20/2023	Paydown	5,206	4,313	5,206	5,206	0	893	0	893	0	0	0	0	14	5
61946R-AA-7	MSAIC 2021-2A A		02/09/2023	JP MORGAN	04/20/2023	Paydown	7,627	6,319	7,627	7,627	0	1,308	0	1,308	0	0	0	0	31	8
61946R-AA-7	MSAIC 2021-2A A		02/09/2023	JP MORGAN	05/20/2023	Paydown	6,641	5,503	6,641	6,641	0	1,139	0	1,139	0	0	0	0	36	7
61946R-AA-7	MSAIC 2021-2A A		02/09/2023	JP MORGAN	06/20/2023	Paydown	6,993	5,794	6,993	6,993	0	1,199	0	1,199	0	0	0	0	48	7
61946R-AA-7	MSAIC 2021-2A A		02/09/2023	JP MORGAN	07/20/2023	Paydown	7,081	5,866	7,081	7,081	0	1,214	0	1,214	0	0	0	0	58	7
61946R-AA-7	MSAIC 2021-2A A		02/09/2023	JP MORGAN	08/20/2023	Paydown	7,313	6,059	7,313	7,313	0	1,254	0	1,254	0	0	0	0	70	8
61946R-AA-7	MSAIC 2021-2A A		02/09/2023	JP MORGAN	09/20/2023	Paydown	8,242	6,829	8,242	8,242	0	1,413	0	1,413	0	0	0	0	90	9
61946R-AA-7	MSAIC 2021-2A A		02/09/2023	JP MORGAN	10/20/2023	Paydown	6,737	5,581	6,737	6,737	0	1,155	0	1,155	0	0	0	0	83	7
61946R-AA-7	MSAIC 2021-2A A		02/09/2023	JP MORGAN	11/20/2023	Paydown	7,488	6,204	7,488	7,488	0	1,284	0	1,284	0	0	0	0	102	8
61946R-AA-7	MSAIC 2021-2A A		02/09/2023	JP MORGAN	12/20/2023	Paydown	6,576	5,449	6,576	6,576	0	1,128	0	1,128	0	0	0	0	99	7
61947D-AA-7	MSAIC 2021-1A A 2021-1A A		02/08/2023	DEUTSCHE BANK	02/20/2023	Paydown	13,974	11,562	13,974	13,974	0	2,412	0	2,412	0	0	0	0	18	12
61947D-AA-7	MSAIC 2021-1A A 2021-1A A		02/08/2023	DEUTSCHE BANK	03/20/2023	Paydown	11,444	9,469	11,444	11,444	0	1,975	0	1,975	0	0	0	0	29	10
61947D-AA-7	MSAIC 2021-1A A 2021-1A A		02/08/2023	DEUTSCHE BANK	04/20/2023	Paydown	13,383	11,073	13,383	13,383	0	2,310	0	2,310	0	0	0	0	51	11
61947D-AA-7	MSAIC 2021-1A A 2021-1A A		02/08/2023	DEUTSCHE BANK	05/20/2023	Paydown	10,917	9,033	10,917	10,917	0	1,884	0	1,884	0	0	0	0	55	9
61947D-AA-7	MSAIC 2021-1A A 2021-1A A		02/08/2023	DEUTSCHE BANK	06/20/2023	Paydown	10,279	8,505	10,279	10,279	0	1,774	0	1,774	0	0	0	0	65	9

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
61947D-AA-7	MSAIC 2021-1A A 2021-1A A		02/08/2023	DEUTSCHE BANK	07/20/2023	Paydown	12,054	9,974	12,054	12,054	0	2,080	0	2,080	0	0	0	0	91	10
61947D-AA-7	MSAIC 2021-1A A 2021-1A A		02/08/2023	DEUTSCHE BANK	08/20/2023	Paydown	9,947	8,231	9,947	9,947	0	1,717	0	1,717	0	0	0	0	88	8
61947D-AA-7	MSAIC 2021-1A A 2021-1A A		02/08/2023	DEUTSCHE BANK	09/20/2023	Paydown	11,718	9,696	11,718	11,718	0	2,022	0	2,022	0	0	0	0	118	10
61947D-AA-7	MSAIC 2021-1A A 2021-1A A		02/08/2023	DEUTSCHE BANK	10/20/2023	Paydown	11,412	9,442	11,412	11,412	0	1,969	0	1,969	0	0	0	0	129	10
61947D-AA-7	MSAIC 2021-1A A 2021-1A A		02/08/2023	DEUTSCHE BANK	11/20/2023	Paydown	9,620	7,960	9,620	9,620	0	1,660	0	1,660	0	0	0	0	121	8
61947D-AA-7	MSAIC 2021-1A A 2021-1A A		02/08/2023	DEUTSCHE BANK	12/20/2023	Paydown	9,115	7,542	9,115	9,115	0	1,573	0	1,573	0	0	0	0	126	8
61947D-AA-7	MSAIC 2021-1A A 2021-1A A		02/08/2023	BANK OF AMERICA	02/20/2023	Paydown	189,708	158,050	189,708	189,708	0	31,657	0	31,657	0	0	0	0	239	159
61947D-AA-7	MSAIC 2021-1A A 2021-1A A		02/08/2023	BANK OF AMERICA	03/20/2023	Paydown	155,368	129,441	155,368	155,368	0	25,927	0	25,927	0	0	0	0	391	130
61947D-AA-7	MSAIC 2021-1A A 2021-1A A		02/08/2023	BANK OF AMERICA	04/20/2023	Paydown	181,688	151,369	181,688	181,688	0	30,319	0	30,319	0	0	0	0	686	152
61947D-AA-7	MSAIC 2021-1A A 2021-1A A		02/08/2023	BANK OF AMERICA	05/20/2023	Paydown	148,203	123,472	148,203	148,203	0	24,731	0	24,731	0	0	0	0	746	124
61947D-AA-7	MSAIC 2021-1A A 2021-1A A		02/08/2023	BANK OF AMERICA	06/20/2023	Paydown	139,546	116,259	139,546	139,546	0	23,287	0	23,287	0	0	0	0	878	117
61947D-AA-7	MSAIC 2021-1A A 2021-1A A		02/08/2023	BANK OF AMERICA	07/20/2023	Paydown	163,651	136,341	163,651	163,651	0	27,309	0	27,309	0	0	0	0	1,236	137
61947D-AA-7	MSAIC 2021-1A A 2021-1A A		02/08/2023	BANK OF AMERICA	08/20/2023	Paydown	135,043	112,507	135,043	135,043	0	22,535	0	22,535	0	0	0	0	1,190	113
61947D-AA-7	MSAIC 2021-1A A 2021-1A A		02/08/2023	BANK OF AMERICA	09/20/2023	Paydown	159,080	132,534	159,080	159,080	0	26,546	0	26,546	0	0	0	0	1,601	133
61947D-AA-7	MSAIC 2021-1A A 2021-1A A		02/08/2023	BANK OF AMERICA	10/20/2023	Paydown	154,925	129,072	154,925	154,925	0	25,853	0	25,853	0	0	0	0	1,755	130
61947D-AA-7	MSAIC 2021-1A A 2021-1A A		02/08/2023	BANK OF AMERICA	11/20/2023	Paydown	130,607	108,812	130,607	130,607	0	21,795	0	21,795	0	0	0	0	1,644	110
61947D-AA-7	MSAIC 2021-1A A 2021-1A A		02/08/2023	BANK OF AMERICA	12/20/2023	Paydown	123,746	103,096	123,746	123,746	0	20,650	0	20,650	0	0	0	0	1,713	104
62829D-2B-5	MUTUAL OF OMAHA		12/05/2023	JP MORGAN	12/07/2023	JP MORGAN	750,000	749,385	752,963	749,385	0	0	0	0	0	0	3,578	3,578	0	0
62886E-AV-0	NCR		02/24/2023	JEFFERIES & COMPANY	10/17/2023	DIRECT	40,000	38,600	40,000	38,708	0	108	0	108	0	0	1,292	1,292	3,993	1,205
62886E-AV-0	NCR		03/06/2023	TRUIST	10/17/2023	DIRECT	199,000	195,020	199,000	195,312	0	292	0	292	0	0	3,688	3,688	13,769	237
62886E-AV-0	NCR		03/09/2023	MARKET AXESS	10/17/2023	DIRECT	100,000	97,780	100,000	97,941	0	161	0	161	0	0	2,059	2,059	6,919	204
62886E-AV-0	NCR		03/14/2023	MARKET AXESS	10/17/2023	DIRECT	100,000	97,250	100,000	97,448	0	198	0	198	0	0	2,552	2,552	6,919	255
62886E-AV-0	NCR		03/14/2023	MARKET AXESS	10/17/2023	DIRECT	135,000	131,423	135,000	131,681	0	258	0	258	0	0	3,319	3,319	9,341	345
62886E-AV-0	NCR		03/16/2023	BNP PARIBAS	10/17/2023	DIRECT	176,000	171,160	176,000	171,505	0	345	0	345	0	0	4,495	4,495	12,178	569
63111X-AK-7	NASDAQ INC		06/22/2023	MARKET AXESS	06/23/2023	MARKET AXESS	750,000	745,733	757,538	745,733	0	0	0	0	0	0	11,805	11,805	0	0
63111X-AK-7	NASDAQ INC		06/22/2023	MARKET AXESS	06/27/2023	MORGAN STANLEY	750,000	745,733	757,223	745,731	0	(2)	0	(2)	0	0	11,492	11,492	124	0
637432-PB-5	NATIONAL RURAL UTILITIES		05/17/2023	RBC CAPITAL	06/14/2023	MORGAN STANLEY	1,500,000	1,500,000	1,503,750	1,500,000	0	0	0	0	0	0	3,750	3,750	5,938	0
63743H-FG-2	NATIONAL RURAL UTIL COOP		02/02/2023	MIZUHO SECURITIES	04/10/2023	RBS SECURITIES	833,000	846,386	845,387	845,931	0	(455)	0	(455)	0	0	(544)	(544)	12,884	5,887
637639-AK-1	NATIONAL SECURITIES		05/22/2023	CITICORP	05/22/2023	TD SECURITIES (USA)	1,500,000	1,495,935	1,502,700	1,495,935	0	0	0	0	0	0	6,765	6,765	0	0
640695-AA-0	NEPTUNE BIDCO US INC		02/06/2023	BANK OF AMERICA	11/27/2023	MORGAN STANLEY	380,000	372,400	349,600	373,111	0	711	0	711	0	0	(23,511)	(23,511)	36,577	8,531
640695-AA-0	NEPTUNE BIDCO US INC		02/06/2023	BANK OF AMERICA	11/27/2023	JP MORGAN	120,000	117,600	110,850	117,825	0	225	0	225	0	0	(6,975)	(6,975)	11,551	2,694
641062-BG-8	NESTLE		03/07/2023	BANK OF AMERICA	10/20/2023	MORGAN STANLEY	1,000,000	999,180	964,860	999,189	0	9	0	9	0	0	(34,329)	(34,329)	30,250	0
64952W-EZ-2	NEW YORK LIFE GL		01/24/2023	MORGAN STANLEY	11/28/2023	WELLS FARGO	1,037,000	1,035,102	987,577	1,035,169	0	67	0	67	0	0	(47,592)	(47,592)	39,320	0
649840-CV-5	NEW YORK STATE		08/03/2023	MUFGPLC	08/03/2023	HSBC SECURITIES	1,500,000	1,497,615	1,502,340	1,497,615	0	0	0	0	0	0	4,725	4,725	0	0
65339K-BP-4	NEXTERA ENERGY CAPITAL		02/22/2023	JP MORGAN	04/10/2023	CITICORP	752,000	753,880	766,198	753,721	0	(159)	0	(159)	0	0	12,477	12,477	5,182	0
65339K-BP-4	NEXTERA ENERGY CAPITAL		02/22/2023	JP MORGAN	02/22/2023	BANK OF AMERICA	1,000,000	1,002,500	1,007,860	1,002,500	0	0	0	0	0	0	5,360	5,360	0	0
65339K-CN-8	NEXTERA ENERGY CAPITAL		02/06/2023	MORGAN STANLEY	04/04/2023	CITICORP	1,730,000	1,728,720	1,764,168	1,729,095	0	375	0	375	0	0	35,073	35,073	13,696	0
65339K-CN-8	NEXTERA ENERGY CAPITAL		02/06/2023	MORGAN STANLEY	12/11/2023	GOLDMAN SACHS	19,000,000	18,985,940	18,690,490	18,991,161	0	5,221	0	5,221	0	0	(300,671)	(300,671)	802,222	0
65339K-CQ-1	NEXTERA ENERGY CAPITAL		02/06/2023	MORGAN STANLEY	04/12/2023	BARCLAYS CAPITAL	774,000	773,621	775,757	773,547	0	(74)	0	(74)	0	0	2,210	2,210	7,337	0
65473P-AP-0	NISOURCE		05/30/2023	SALOMON SMITH BARNEY	05/30/2023	TD SECURITIES (USA)	1,500,000	1,494,405	1,499,460	1,494,405	0	0	0	0	0	0	5,055	5,055	0	0
655844-CS-5	NORFOLK SOUTHERN RAILWAY		07/31/2023	WELLS FARGO	08/31/2023	CITICORP	1,110,000	1,103,518	1,077,943	1,103,466	0	(51)	0	(51)	0	0	(25,523)	(25,523)	5,444	0
655844-CS-5	NORFOLK SOUTHERN RAILWAY		07/31/2023	WELLS FARGO	09/18/2023	WELLS FARGO	700,000	695,912	668,262	695,870	0	(42)	0	(42)	0	0	(27,608)	(27,608)	4,993	0
655844-CS-5	NORFOLK SOUTHERN RAILWAY		07/31/2023	WELLS FARGO	09/26/2023	JEFFERIES & COMPANY	800,000	795,328	740,328	795,276	0	(52)	0	(52)	0	0	(54,948)	(54,948)	6,658	0
666807-CH-3	NORTHROP GRUMMAN		02/06/2023	WELLS FARGO	09/14/2023	JP MORGAN	10,000,000	9,989,800	9,559,800	9,990,876	0	1,076	0	1,076	0	0	(431,076)	(431,076)	287,222	0
666807-CH-3	NORTHROP GRUMMAN		02/06/2023	WELLS FARGO	09/18/2023	JP MORGAN	5,000,000	4,994,900	4,768,850	4,995,426	0	526	0	526	0	0	(226,576)	(226,576)	144,917	0
666807-CH-3	NORTHROP GRUMMAN		02/06/2023	WELLS FARGO	09/20/2023	JP MORGAN	10,250,000	10,239,545	9,773,375	10,240,598	0	1,053	0	1,053	0	0	(467,223)	(467,223)	299,756	0
674599-DJ-1	OCCIDENTAL PETROLEUM		01/11/2023	JEFFERIES & COMPANY	04/25/2023	CITICORP	109,000	109,850	111,930	109,844	0	(6)	0	(6)	0	0	2,086	2,086	4,167	2,215
674599-DJ-1	OCCIDENTAL PETROLEUM		01/11/2023	JEFFERIES & COMPANY	05/02/2023	CITICORP	200,000	201,560	203,876	201,546	0	(14)	0	(14)	0	0	2,330	2,330	7,888	4,064
674599-DL-6	OCCIDENTAL PETROLEUM		09/21/2023	BARCLAYS CAPITAL	11/28/2023	DEUTSCHE BANK	635,000	639,242	651,999	639,162	0	(80)	0	(80)	0	0	12,837	12,837	8,731	1,164

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
674599-DL-6	OCCIDENTAL PETROLEUM		09/21/2023	BARCLAYS CAPITAL	11/28/2023	DEUTSCHE BANK	365,000	367,270	374,771	367,225	0	(46)	0	(46)	0	0	7,546	7,546	5,019	669
677050-AT-3	OGLETHORPE POWER		11/28/2023	MUFGPLC	11/28/2023	BARCLAYS CAPITAL	1,000,000	985,280	1,000,680	985,280	0	0	0	0	0	0	15,400	15,400	0	0
68622T-AA-9	ORGANON FINANCE 1 LLC		02/17/2023	BANK OF AMERICA	05/01/2023	WELLS FARGO	492,000	430,500	451,410	432,493	0	1,993	0	1,993	0	0	18,917	18,917	10,317	6,314
68622T-AA-9	ORGANON FINANCE 1 LLC		02/17/2023	BANK OF AMERICA	05/02/2023	WELLS FARGO	258,000	225,750	236,070	226,809	0	1,059	0	1,059	0	0	9,261	9,261	5,440	3,311
69047Q-AA-0	OVINTIV INC		05/16/2023	MARKET AXESS	08/03/2023	SCOTIA CAPITAL (USA)	1,000,000	999,940	998,160	999,856	0	(84)	0	(84)	0	0	(1,696)	(1,696)	10,515	0
69047Q-AB-8	OVINTIV INC		05/16/2023	GOLDMAN SACHS	08/23/2023	BANK OF AMERICA	1,970,000	1,969,468	1,946,557	1,969,300	0	(168)	0	(168)	0	0	(22,743)	(22,743)	26,280	0
69047Q-AC-6	OVINTIV INC		05/16/2023	GOLDMAN SACHS	07/20/2023	GOLDMAN SACHS	962,000	960,009	958,797	959,930	0	(79)	0	(79)	0	0	(1,133)	(1,133)	9,019	0
693475-BL-8	PNC FINANCIAL		01/19/2023	PNC	01/19/2023	JP MORGAN	2,000,000	2,000,000	2,002,540	2,000,000	0	0	0	0	0	0	2,540	2,540	0	0
693475-BL-8	PNC FINANCIAL		01/19/2023	PNC	01/19/2023	BARCLAYS CAPITAL	2,000,000	2,000,000	2,004,600	2,000,000	0	0	0	0	0	0	4,600	4,600	0	0
69351U-BB-8	PPL ELECTRIC UTILITIES		02/27/2023	BARCLAYS CAPITAL	02/27/2023	CITICORP	1,200,000	1,175,724	1,181,004	1,175,724	0	0	0	0	0	0	5,280	5,280	0	0
69351U-BB-8	PPL ELECTRIC UTILITIES		02/27/2023	BARCLAYS CAPITAL	03/03/2023	HSBC SECURITIES	800,000	783,816	802,240	783,812	0	(4)	0	(4)	0	0	18,428	18,428	583	0
694308-KJ-5	PACIFIC GAS & ELECTRIC		01/04/2023	BARCLAYS CAPITAL	02/07/2023	MORGAN STANLEY	871,000	868,727	885,964	868,681	0	(46)	0	(46)	0	0	17,283	17,283	4,910	0
694308-KM-8	PACIFIC GAS & ELECTRIC		06/01/2023	JP MORGAN	11/16/2023	JEFFERIES & COMPANY	1,593,000	1,591,550	1,567,496	1,591,534	0	(16)	0	(16)	0	0	(24,038)	(24,038)	46,728	0
694308-KM-8	PACIFIC GAS & ELECTRIC		06/01/2023	JP MORGAN	07/19/2023	CITICORP	500,000	499,545	503,190	499,501	0	(44)	0	(44)	0	0	3,689	3,689	4,089	0
695114-DA-3	PACIFICORP		05/15/2023	SMBC Nikko	06/08/2023	SANTANDER	1,486,000	1,485,346	1,486,163	1,485,281	0	(66)	0	(66)	0	0	883	883	5,676	0
709599-BV-5	PENSKE TRUCK LEASING		05/22/2023	BANK OF AMERICA	08/23/2023	MORGAN STANLEY	394,000	392,932	392,054	392,915	0	(17)	0	(17)	0	0	(861)	(861)	6,175	0
709599-BV-5	PENSKE TRUCK LEASING		05/22/2023	BANK OF AMERICA	08/23/2023	MARKET AXESS	68,000	67,816	67,712	67,813	0	(3)	0	(3)	0	0	(100)	(100)	1,066	0
709599-BW-3	PENSKE TRUCK LEASING		07/27/2023	WELLS FARGO	08/23/2023	JP MORGAN	1,621,000	1,616,866	1,614,921	1,616,829	0	(38)	0	(38)	0	0	(1,908)	(1,908)	6,538	0
709599-BW-3	PENSKE TRUCK LEASING		07/27/2023	WELLS FARGO	11/07/2023	GOLDMAN SACHS	1,000,000	997,450	994,420	997,457	0	7	0	7	0	0	(3,037)	(3,037)	16,469	0
718172-DA-4	PHILIP MORRIS INTERNATIONAL		02/13/2023	CITICORP	02/28/2023	MILLENNIUM ADVISORS	1,456,000	1,444,032	1,426,647	1,444,057	0	26	0	26	0	0	(17,410)	(17,410)	3,524	0
718172-DB-2	PHILIP MORRIS INTERNATIONAL		04/27/2023	GOLDMAN SACHS	07/17/2023	DEUTSCHE BANK	1,730,000	1,755,604	1,736,176	1,755,220	0	(384)	0	(384)	0	0	(19,044)	(19,044)	39,778	19,631
72147K-AK-4	PILGRIM'S PRIDE		04/04/2023	MIZUHO SECURITIES	05/17/2023	JP MORGAN	1,771,000	1,758,816	1,720,969	1,758,770	0	(46)	0	(46)	0	0	(37,800)	(37,800)	9,224	0
724479-AP-5	PITNEY BOWES INC		02/02/2023	MARKET AXESS	11/29/2023	GOLDMAN SACHS	70,000	59,938	62,125	61,591	0	1,654	0	1,654	0	0	534	534	5,828	1,885
724479-AP-5	PITNEY BOWES INC		02/09/2023	JEFFERIES & COMPANY	11/29/2023	GOLDMAN SACHS	60,000	51,225	53,250	52,636	0	1,411	0	1,411	0	0	614	614	4,996	1,696
724479-AP-5	PITNEY BOWES INC		02/14/2023	BANK OF AMERICA	11/29/2023	GOLDMAN SACHS	120,000	101,700	106,500	104,606	0	2,906	0	2,906	0	0	1,894	1,894	9,992	3,460
74153W-CT-4	PRICOA GLOBAL FUNDING		08/21/2023	DEUTSCHE BANK	09/21/2023	WELLS FARGO	775,000	774,217	773,869	774,198	0	(20)	0	(20)	0	0	(329)	(329)	3,226	0
74340X-CF-6	PROLOGIS		06/26/2023	CITICORP	07/19/2023	MARKET AXESS	500,000	486,740	496,465	486,735	0	(5)	0	(5)	0	0	9,730	9,730	2,625	948
753272-AA-1	RAND PARENT LLC		02/09/2023	BARCLAYS CAPITAL	09/19/2023	BARCLAYS CAPITAL	714,000	714,000	669,913	714,000	0	0	0	0	0	0	(44,087)	(44,087)	36,077	0
75513E-CR-0	RAYTHEON TECH		02/23/2023	DEUTSCHE BANK	04/12/2023	CITICORP	956,000	953,189	997,328	953,157	0	(33)	0	(33)	0	0	44,171	44,171	6,428	0
75513E-CS-8	RAYTHEON TECH		02/23/2023	CITICORP	02/23/2023	JEFFERIES & COMPANY	2,000,000	1,996,440	2,005,600	1,996,440	0	0	0	0	0	0	9,160	9,160	0	0
75513E-CS-8	RAYTHEON TECH		02/23/2023	CITICORP	04/12/2023	KEYBANC CAPITAL	761,000	759,645	802,459	759,596	0	(50)	0	(50)	0	0	42,864	42,864	5,340	0
75513E-CW-9	RAYTHEON TECH		11/06/2023	GOLDMAN SACHS	12/05/2023	DEUTSCHE BANK	939,000	937,235	992,908	937,187	0	(47)	0	(47)	0	0	55,721	55,721	4,614	0
75513E-CX-7	RAYTHEON TECH		11/06/2023	CITICORP	11/06/2023	JEFFERIES & COMPANY	1,500,000	1,494,375	1,506,735	1,494,375	0	0	0	0	0	0	12,360	12,360	0	0
758750-AF-0	REGAL REXNORD CORP		01/09/2023	JP MORGAN	01/11/2023	MARKET AXESS	429,000	427,687	434,122	427,687	0	0	0	0	0	0	6,435	6,435	0	0
758750-AF-0	REGAL REXNORD CORP		01/09/2023	JP MORGAN	01/19/2023	BARCLAYS CAPITAL	400,000	398,776	408,732	398,776	0	0	0	0	0	0	9,956	9,956	0	0
760759-BC-3	REPUBLIC SERVICES		03/21/2023	JP MORGAN	04/24/2023	BANK OF AMERICA	1,000,000	994,890	1,019,490	994,875	0	(15)	0	(15)	0	0	24,615	24,615	3,889	0
78398A-AB-9	SFAST 2023-1A A2A 2023-1A A2A		06/22/2023	JP MORGAN	11/20/2023	Paydown	32,913	32,911	32,913	32,913	0	3	0	3	0	0	0	0	754	0
78398A-AB-9	SFAST 2023-1A A2A 2023-1A A2A		06/22/2023	JP MORGAN	12/20/2023	Paydown	60,091	60,086	60,091	60,091	0	5	0	5	0	0	0	0	1,671	0
785592-AZ-9	SABINE PASS LIQUEFACTION		10/27/2023	MARKET AXESS	11/10/2023	SUSQUEHANNA INTL GROUP	1,000,000	963,080	982,360	963,127	0	47	0	47	0	0	19,233	19,233	9,669	7,539
797440-CD-4	SAN DIEGO GAS & ELECTRIC		03/06/2023	BANK OF AMERICA	04/05/2023	SMBC Nikko	1,177,000	1,164,618	1,229,070	1,164,573	0	(45)	0	(45)	0	0	64,497	64,497	5,247	0
808513-CH-6	CHARLES SCHWAB		08/22/2023	CITICORP	08/22/2023	HSBC SECURITIES	1,500,000	1,500,000	1,501,560	1,500,000	0	0	0	0	0	0	1,560	1,560	0	0
828807-DG-9	SIMON PROPERTY GROUP		08/31/2023	BANK OF AMERICA	12/19/2023	JEFFERIES & COMPANY	1,500,000	1,443,540	1,462,530	1,459,416	0	15,876	0	15,876	0	0	3,114	3,114	23,167	14,333
845011-AH-8	SOUTHWEST GAS CORP		03/21/2023	BANK OF AMERICA	05/01/2023	MILLENNIUM ADVISORS	998,000	996,533	1,010,794	996,498	0	(35)	0	(35)	0	0	14,296	14,296	6,043	0
857477-BZ-5	STATE STREET		01/23/2023	MARKET AXESS	01/23/2023	JP MORGAN	2,000,000	2,000,000	2,003,320	2,000,000	0	0	0	0	0	0	3,320	3,320	0	0
857477-CA-9	STATE STREET		01/23/2023	GOLDMAN SACHS	04/12/2023	MORGAN STANLEY	1,075,000	1,075,000	1,086,718	1,075,000	0	0	0	0	0	0	11,718	11,718	11,229	0
857477-CA-9	STATE STREET		01/23/2023	MARKET AXESS	01/23/2023	BARCLAYS CAPITAL	1,000,000	1,000,000	1,005,200	1,000,000	0	0	0	0	0	0	5,200	5,200	0	0
857477-CB-7	STATE STREET		05/15/2023	BANK OF AMERICA	07/20/2023	JP MORGAN	1,500,000	1,500,000	1,487,925	1,500,000	0	0	0	0	0	0	(12,075)	(12,075)	14,036	0
857477-CC-5	STATE STREET		05/15/2023	BANK OF AMERICA	05/15/2023	JP MORGAN	1,500,000	1,500,000	1,502,550	1,500,000	0	0	0	0	0	0	2,550	2,550	0	0
86745Y-AA-2	SNVA 2023-B A 2023-B A		08/18/2023	SMBC Nikko	09/20/2023	Paydown	58,860	56,370	58,860	58,860	0	2,490	0	2,490	0	0	0	0	173	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
86745Y-AA-2	SNVA 2023-B A 2023-B A		08/18/2023	SMBC Nikko	10/20/2023	Paydown	10,424	9,983	10,424	10,424	0	441	0	441	0	0	0	0	77	0
86745Y-AA-2	SNVA 2023-B A 2023-B A		08/18/2023	SMBC Nikko	11/20/2023	Paydown	13,416	12,848	13,416	13,416	0	568	0	568	0	0	0	0	158	0
86745Y-AA-2	SNVA 2023-B A 2023-B A		08/18/2023	SMBC Nikko	12/20/2023	Paydown	12,492	11,963	12,492	12,492	0	528	0	528	0	0	0	0	202	0
871911-AU-7	SYSTEM ENERGY RESOURCES		03/08/2023	MORGAN STANLEY	03/15/2023	MORGAN STANLEY	2,000,000	1,923,920	2,003,620	1,924,008	0	88	0	88	0	0	79,612	79,612	1,000	0
87264A-BF-1	T-MOBILE USA		02/01/2023	WELLS FARGO	12/18/2023	JANE STREET ES	7,500,000	7,027,500	7,035,150	7,076,778	0	49,278	0	49,278	0	0	(41,628)	(41,628)	343,099	87,188
87264A-CY-9	T-MOBILE USA		05/08/2023	JP MORGAN	07/05/2023	BARCLAYS CAPITAL	1,329,000	1,307,989	1,296,360	1,308,278	0	289	0	289	0	0	(11,918)	(11,918)	27,592	17,151
87264A-CY-9	T-MOBILE USA		05/08/2023	JP MORGAN	09/25/2023	JP MORGAN	1,500,000	1,476,285	1,404,615	1,476,907	0	622	0	622	0	0	(72,292)	(72,292)	47,975	19,358
87264A-CY-9	T-MOBILE USA		05/08/2023	JP MORGAN	05/30/2023	BARCLAYS CAPITAL	7,143,000	7,030,069	7,023,926	7,030,571	0	502	0	502	0	0	(6,645)	(6,645)	112,224	92,184
876030-AF-4	TAPESTRY INC		11/15/2023	BANK OF AMERICA	11/15/2023	JEFFERIES & COMPANY	1,500,000	1,492,125	1,506,480	1,492,125	0	0	0	0	0	0	14,355	14,355	0	0
88033G-DG-2	TENET HEALTHCARE		01/03/2023	WELLS FARGO	01/20/2023	Tax Free Exchange	130,000	117,488	119,466	117,564	0	77	0	77	0	0	1,901	1,901	718	334
88033G-DK-3	TENET HEALTHCARE		01/20/2023	Tax Free Exchange	04/21/2023	JP MORGAN	751,000	686,932	720,960	689,361	0	2,429	0	2,429	0	0	31,599	31,599	26,066	14,055
88033G-DK-3	TENET HEALTHCARE		01/20/2023	Tax Free Exchange	04/21/2023	JEFFERIES & COMPANY	749,000	685,103	719,040	687,526	0	2,423	0	2,423	0	0	31,514	31,514	25,997	14,018
882508-CB-8	TEXAS INSTRUMENTS		03/07/2023	SALOMON SMITH BARNEY	03/24/2023	HSBC SECURITIES	500,000	499,610	520,320	499,601	0	(9)	0	(9)	0	0	20,719	20,719	953	0
882508-CC-6	TEXAS INSTRUMENTS		03/07/2023	BARCLAYS CAPITAL	06/13/2023	CITICORP	822,000	819,213	821,679	819,160	0	(53)	0	(53)	0	0	2,519	2,519	10,389	0
882508-CC-6	TEXAS INSTRUMENTS		03/07/2023	BARCLAYS CAPITAL	09/18/2023	MORGAN STANLEY	700,000	697,627	664,153	697,638	0	11	0	11	0	0	(33,485)	(33,485)	18,083	0
883556-CX-8	THERMO FISHER SCIENTIFIC		08/07/2023	MIZUHO SECURITIES	08/07/2023	CITICORP	1,500,000	1,500,000	1,503,150	1,500,000	0	0	0	0	0	0	3,150	3,150	0	0
89236T-KQ-7	TOYOTA MOTOR CREDIT		01/09/2023	CITICORP	02/13/2023	MIZUHO SECURITIES	1,054,000	1,053,304	1,051,397	1,053,274	0	(30)	0	(30)	0	0	(1,877)	(1,877)	4,469	0
89236T-LD-5	TOYOTA MOTOR CREDIT		11/15/2023	BNP PARIBAS	12/05/2023	DEUTSCHE BANK	1,580,000	1,578,578	1,599,639	1,578,550	0	(28)	0	(28)	0	0	21,089	21,089	4,029	0
89236T-LE-3	TOYOTA MOTOR CREDIT		11/15/2023	BNP PARIBAS	11/27/2023	DEUTSCHE BANK	1,580,000	1,575,750	1,599,560	1,575,734	0	(16)	0	(16)	0	0	23,827	23,827	2,192	0
89236T-LE-3	TOYOTA MOTOR CREDIT		11/15/2023	BNP PARIBAS	11/27/2023	MORGAN STANLEY	1,000,000	997,310	1,015,860	997,300	0	(10)	0	(10)	0	0	18,560	18,560	1,388	0
89788M-AM-4	TRUIST FINANCIAL CORP		01/23/2023	TRUIST	01/25/2023	MORGAN STANLEY	1,252,000	1,252,000	1,267,637	1,252,000	0	0	0	0	0	0	15,637	15,637	178	0
89788M-AM-4	TRUIST FINANCIAL CORP		01/23/2023	TRUIST	01/23/2023	TD SECURITIES (USA)	2,000,000	2,000,000	2,012,300	2,000,000	0	0	0	0	0	0	12,300	12,300	0	0
89788M-AM-4	TRUIST FINANCIAL CORP		01/23/2023	TRUIST	05/05/2023	MORGAN STANLEY	1,000,000	1,000,000	947,820	1,000,000	0	0	0	0	0	0	(52,180)	(52,180)	14,655	0
89788M-AN-2	TRUIST FINANCIAL CORP		06/05/2023	TRUIST	06/13/2023	JP MORGAN	900,000	900,000	902,169	900,000	0	0	0	0	0	0	2,169	2,169	1,058	0
89788M-AN-2	TRUIST FINANCIAL CORP		06/05/2023	TRUIST	06/15/2023	CITICORP	1,700,000	1,700,000	1,703,927	1,700,000	0	0	0	0	0	0	3,927	3,927	3,427	0
904764-BT-3	UNILEVER CAPITAL		09/05/2023	BANK OF AMERICA	10/03/2023	MITSUBISHI	2,580,000	2,558,173	2,447,259	2,558,194	0	21	0	21	0	0	(110,935)	(110,935)	9,675	0
907818-GE-2	UNION PACIFIC RAILROAD		02/13/2023	MORGAN STANLEY	03/23/2023	MARKET AXESS	500,000	499,670	506,565	499,658	0	(12)	0	(12)	0	0	6,907	6,907	2,375	0
907818-GE-2	UNION PACIFIC RAILROAD		02/13/2023	MORGAN STANLEY	05/16/2023	BANK OF AMERICA	1,500,000	1,499,010	1,514,340	1,498,980	0	(30)	0	(30)	0	0	15,360	15,360	17,219	0
911312-BZ-8	UNITED PARCEL SERVICE		02/23/2023	BARCLAYS CAPITAL	09/08/2023	GOLDMAN SACHS	15,000,000	14,995,200	14,789,550	14,995,338	0	138	0	138	0	0	(205,788)	(205,788)	396,094	0
91159H-JH-4	US BANCORP		05/11/2023	US BANCORP INVESTMENTS	07/18/2023	US BANCORP INVESTMENTS	200,000	200,664	200,344	200,606	0	(58)	0	(58)	0	0	(262)	(262)	2,832	764
91159H-JH-4	US BANCORP		05/11/2023	US BANCORP INVESTMENTS	07/18/2023	US BANCORP INVESTMENTS	600,000	601,938	601,032	601,769	0	(169)	0	(169)	0	0	(737)	(737)	8,495	2,291
91159H-JM-3	US BANCORP		06/07/2023	US BANCORP INVESTMENTS	06/12/2023	GOLDMAN SACHS	300,000	300,000	300,321	300,000	0	0	0	0	0	0	321	321	96	0
91159H-JM-3	US BANCORP		06/07/2023	US BANCORP INVESTMENTS	06/13/2023	JP MORGAN	600,000	600,000	599,868	600,000	0	0	0	0	0	0	(132)	(132)	289	0
91159H-JM-3	US BANCORP		06/07/2023	US BANCORP INVESTMENTS	06/27/2023	BANK OF AMERICA	400,000	400,000	400,376	400,000	0	0	0	0	0	0	376	376	1,091	0
91324P-EW-8	UNITEDHEALTH GROUP		03/23/2023	WELLS FARGO	04/20/2023	MARKET AXESS	750,000	744,930	750,750	744,906	0	(24)	0	(24)	0	0	5,844	5,844	2,735	0
91324P-EX-6	UNITEDHEALTH GROUP		03/23/2023	WELLS FARGO	04/04/2023	CITICORP	750,000	744,473	757,793	744,463	0	(10)	0	(10)	0	0	13,330	13,330	867	0
931142-FA-6	WAL-MART		04/12/2023	MIZUHO SECURITIES	04/12/2023	DEUTSCHE BANK	600,000	599,736	599,988	599,736	0	0	0	0	0	0	252	252	0	0
931142-FD-0	WAL-MART		04/12/2023	MIZUHO SECURITIES	06/21/2023	BARCLAYS CAPITAL	740,000	740,000	721,049	740,000	0	0	0	0	0	0	(18,951)	(18,951)	5,478	0
931142-FE-8	WAL-MART		04/12/2023	CITICORP	05/01/2023	BNP PARIBAS	1,796,000	1,791,025	1,764,929	1,790,994	0	(31)	0	(31)	0	0	(26,065)	(26,065)	3,368	0
94108F-AA-8	WAT 2021-A A		01/05/2023	KEYBANC CAPITAL	01/16/2023	Paydown	11,530	11,530	11,530	11,530	0	0	0	0	0	0	0	0	74	0
94108F-AA-8	WAT 2021-A A		01/05/2023	KEYBANC CAPITAL	02/15/2023	Paydown	9,693	9,693	9,693	9,693	0	0	0	0	0	0	0	0	118	0
94108F-AA-8	WAT 2021-A A		01/05/2023	KEYBANC CAPITAL	03/15/2023	Paydown	8,339	8,339	8,339	8,339	0	0	0	0	0	0	0	0	148	0
94108F-AA-8	WAT 2021-A A		01/05/2023	KEYBANC CAPITAL	04/17/2023	Paydown	9,549	9,549	9,549	9,549	0	0	0	0	0	0	0	0	232	0
94108F-AA-8	WAT 2021-A A		01/05/2023	KEYBANC CAPITAL	05/11/2023	ATHENE ANNUITY	218,872	218,872	218,456	218,872	0	0	0	0	0	0	(416)	(416)	6,362	0
94108F-AA-8	WAT 2021-A A		01/17/2023	KEYBANC CAPITAL	02/15/2023	Paydown	12,323	12,323	12,323	12,323	0	0	0	0	0	0	0	0	71	0
94108F-AA-8	WAT 2021-A A		01/17/2023	KEYBANC CAPITAL	03/15/2023	Paydown	10,602	10,602	10,602	10,602	0	0	0	0	0	0	0	0	121	0
94108F-AA-8	WAT 2021-A A		01/17/2023	KEYBANC CAPITAL	04/17/2023	Paydown	12,140	12,140	12,140	12,140	0	0	0	0	0	0	0	0	218	0
94108F-AA-8	WAT 2021-A A		01/17/2023	KEYBANC CAPITAL	05/11/2023	ATHENE ANNUITY	278,261	278,261	277,733	278,261	0	0	0	0	0	0	(529)	(529)	6,307	0
94108F-AA-8	WAT 2021-A A		01/23/2023	KEYBANC CAPITAL	02/15/2023	Paydown	8,481	8,481	8,481	8,481	0	0	0	0	0	0	0	0	49	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
94108F-AA-8	WAT 2021-A A		01/23/2023	KEYBANC CAPITAL	03/15/2023	Paydown	7,297	7,297	7,297	7,297	0	0	0	0	0	0	0	0	83	0
94108F-AA-8	WAT 2021-A A		01/23/2023	KEYBANC CAPITAL	04/17/2023	Paydown	8,356	8,356	8,356	8,356	0	0	0	0	0	0	0	0	150	0
94108F-AA-8	WAT 2021-A A		01/23/2023	KEYBANC CAPITAL	05/11/2023	ATHENE ANNUITY	191,521	191,521	191,157	191,521	0	0	0	0	0	0	(364)	(364)	4,341	0
94108F-AA-8	WAT 2021-A A		01/30/2023	KEYBANC CAPITAL	02/15/2023	Paydown	8,295	8,295	8,295	8,295	0	0	0	0	0	0	0	0	48	0
94108F-AA-8	WAT 2021-A A		01/30/2023	KEYBANC CAPITAL	03/15/2023	Paydown	7,136	7,136	7,136	7,136	0	0	0	0	0	0	0	0	81	0
94108F-AA-8	WAT 2021-A A		01/30/2023	KEYBANC CAPITAL	04/17/2023	Paydown	8,172	8,172	8,172	8,172	0	0	0	0	0	0	0	0	147	0
94108F-AA-8	WAT 2021-A A		01/30/2023	KEYBANC CAPITAL	05/11/2023	ATHENE ANNUITY	187,304	187,304	186,949	187,304	0	0	0	0	0	0	(356)	(356)	4,246	0
94108F-AA-8	WAT 2021-A A		02/06/2023	KEYBANC CAPITAL	02/15/2023	Paydown	12,581	12,581	12,581	12,581	0	0	0	0	0	0	0	0	72	0
94108F-AA-8	WAT 2021-A A		02/06/2023	KEYBANC CAPITAL	03/15/2023	Paydown	10,824	10,824	10,824	10,824	0	0	0	0	0	0	0	0	123	0
94108F-AA-8	WAT 2021-A A		02/06/2023	KEYBANC CAPITAL	04/17/2023	Paydown	12,394	12,394	12,394	12,394	0	0	0	0	0	0	0	0	222	0
94108F-AA-8	WAT 2021-A A		02/06/2023	KEYBANC CAPITAL	05/11/2023	ATHENE ANNUITY	284,086	284,086	283,546	284,086	0	0	0	0	0	0	(540)	(540)	6,439	0
94108F-AA-8	WAT 2021-A A		02/13/2023	KEYBANC CAPITAL	03/15/2023	Paydown	6,200	6,200	6,200	6,200	0	0	0	0	0	0	0	0	35	0
94108F-AA-8	WAT 2021-A A		02/13/2023	KEYBANC CAPITAL	04/17/2023	Paydown	7,100	7,100	7,100	7,100	0	0	0	0	0	0	0	0	87	0
94108F-AA-8	WAT 2021-A A		02/13/2023	KEYBANC CAPITAL	05/11/2023	ATHENE ANNUITY	162,735	162,735	162,426	162,735	0	0	0	0	0	0	(309)	(309)	2,753	0
94108F-AA-8	WAT 2021-A A		02/21/2023	KEYBANC CAPITAL	03/15/2023	Paydown	11,658	11,658	11,658	11,658	0	0	0	0	0	0	0	0	66	0
94108F-AA-8	WAT 2021-A A		02/21/2023	KEYBANC CAPITAL	04/17/2023	Paydown	13,350	13,350	13,350	13,350	0	0	0	0	0	0	0	0	163	0
94108F-AA-8	WAT 2021-A A		02/21/2023	KEYBANC CAPITAL	05/11/2023	ATHENE ANNUITY	305,980	305,980	305,399	305,980	0	0	0	0	0	0	(581)	(581)	5,176	0
94108F-AA-8	WAT 2021-A A		02/27/2023	KEYBANC CAPITAL	03/15/2023	Paydown	15,504	15,504	15,504	15,504	0	0	0	0	0	0	0	0	87	0
94108F-AA-8	WAT 2021-A A		02/27/2023	KEYBANC CAPITAL	04/17/2023	Paydown	17,755	17,755	17,755	17,755	0	0	0	0	0	0	0	0	217	0
94108F-AA-8	WAT 2021-A A		02/27/2023	KEYBANC CAPITAL	05/11/2023	ATHENE ANNUITY	406,941	406,941	406,168	406,941	0	0	0	0	0	0	(773)	(773)	6,884	0
94108F-AA-8	WAT 2021-A A		03/03/2023	KEYBANC CAPITAL	03/15/2023	Paydown	15,328	15,328	15,328	15,328	0	0	0	0	0	0	0	0	86	0
94108F-AA-8	WAT 2021-A A		03/03/2023	KEYBANC CAPITAL	04/17/2023	Paydown	17,553	17,553	17,553	17,553	0	0	0	0	0	0	0	0	214	0
94108F-AA-8	WAT 2021-A A		03/03/2023	KEYBANC CAPITAL	05/11/2023	ATHENE ANNUITY	402,316	402,316	401,552	402,316	0	0	0	0	0	0	(764)	(764)	6,806	0
94108F-AA-8	WAT 2021-A A		03/15/2023	KEYBANC CAPITAL	04/17/2023	Paydown	18,598	18,598	18,598	18,598	0	0	0	0	0	0	0	0	122	0
94108F-AA-8	WAT 2021-A A		03/15/2023	KEYBANC CAPITAL	05/11/2023	ATHENE ANNUITY	426,265	426,265	425,455	426,265	0	0	0	0	0	0	(810)	(810)	4,811	0
94108F-AA-8	WAT 2021-A A		03/20/2023	KEYBANC CAPITAL	04/17/2023	Paydown	15,611	15,611	15,611	15,611	0	0	0	0	0	0	0	0	102	0
94108F-AA-8	WAT 2021-A A		03/20/2023	KEYBANC CAPITAL	05/11/2023	ATHENE ANNUITY	357,809	357,809	357,129	357,809	0	0	0	0	0	0	(680)	(680)	4,038	0
94108F-AA-8	WAT 2021-A A		03/24/2023	KEYBANC CAPITAL	04/17/2023	Paydown	18,733	18,733	18,733	18,733	0	0	0	0	0	0	0	0	123	0
94108F-AA-8	WAT 2021-A A		03/24/2023	KEYBANC CAPITAL	05/11/2023	ATHENE ANNUITY	429,361	429,361	428,545	429,361	0	0	0	0	0	0	(816)	(816)	4,846	0
94108F-AA-8	WAT 2021-A A		03/31/2023	KEYBANC CAPITAL	04/17/2023	Paydown	21,159	21,159	21,159	21,159	0	0	0	0	0	0	0	0	139	0
94108F-AA-8	WAT 2021-A A		03/31/2023	KEYBANC CAPITAL	05/11/2023	ATHENE ANNUITY	484,963	484,963	484,042	484,963	0	0	0	0	0	0	(921)	(921)	5,473	0
94108F-AA-8	WAT 2021-A A		04/10/2023	KEYBANC CAPITAL	04/17/2023	Paydown	18,085	18,085	18,085	18,085	0	0	0	0	0	0	0	0	119	0
94108F-AA-8	WAT 2021-A A		04/10/2023	KEYBANC CAPITAL	05/11/2023	ATHENE ANNUITY	414,509	414,509	413,721	414,509	0	0	0	0	0	0	(788)	(788)	4,678	0
94108F-AA-8	WAT 2021-A A		04/13/2023	KEYBANC CAPITAL	05/11/2023	ATHENE ANNUITY	419,184	419,184	418,387	419,184	0	0	0	0	0	0	(796)	(796)	1,979	0
94108F-AA-8	WAT 2021-A A		04/21/2023	KEYBANC CAPITAL	05/11/2023	ATHENE ANNUITY	427,084	427,084	426,273	427,084	0	0	0	0	0	0	(811)	(811)	2,017	0
94108F-AA-8	WAT 2021-A A		05/01/2023	KEYBANC CAPITAL	05/11/2023	ATHENE ANNUITY	362,755	362,755	362,066	362,755	0	0	0	0	0	0	(689)	(689)	1,713	0
94108F-AA-8	WAT 2021-A A		05/05/2023	KEYBANC CAPITAL	05/11/2023	ATHENE ANNUITY	325,259	325,259	324,641	325,259	0	0	0	0	0	0	(618)	(618)	1,536	0
94108F-AA-8	WAT 2021-A A		05/11/2023	Security Contribution	05/11/2023	ATHENE ANNUITY	327	0	327	327	0	0	0	0	0	0	327	327	2	0
94108F-AB-6	WAT 2021-A B		01/05/2023	KEYBANC CAPITAL	01/16/2023	Paydown	3,037	3,037	3,037	3,037	0	0	0	0	0	0	0	0	21	0
94108F-AB-6	WAT 2021-A B		01/05/2023	KEYBANC CAPITAL	02/15/2023	Paydown	2,556	2,556	2,556	2,556	0	0	0	0	0	0	0	0	33	0
94108F-AB-6	WAT 2021-A B		01/05/2023	KEYBANC CAPITAL	03/15/2023	Paydown	2,203	2,203	2,203	2,203	0	0	0	0	0	0	0	0	42	0
94108F-AB-6	WAT 2021-A B		01/05/2023	KEYBANC CAPITAL	04/17/2023	Paydown	2,530	2,530	2,530	2,530	0	0	0	0	0	0	0	0	66	0
94108F-AB-6	WAT 2021-A B		01/05/2023	KEYBANC CAPITAL	05/11/2023	ATHENE ANNUITY	60,618	60,618	60,084	60,618	0	0	0	0	0	0	(533)	(533)	(646)	0
94108F-AB-6	WAT 2021-A B		01/17/2023	KEYBANC CAPITAL	02/15/2023	Paydown	3,244	3,244	3,244	3,244	0	0	0	0	0	0	0	0	20	0
94108F-AB-6	WAT 2021-A B		01/17/2023	KEYBANC CAPITAL	03/15/2023	Paydown	2,796	2,796	2,796	2,796	0	0	0	0	0	0	0	0	34	0
94108F-AB-6	WAT 2021-A B		01/17/2023	KEYBANC CAPITAL	04/17/2023	Paydown	3,210	3,210	3,210	3,210	0	0	0	0	0	0	0	0	62	0
94108F-AB-6	WAT 2021-A B		01/17/2023	KEYBANC CAPITAL	05/11/2023	ATHENE ANNUITY	76,914	76,914	76,237	76,914	0	0	0	0	0	0	(677)	(677)	(1,348)	0
94108F-AB-6	WAT 2021-A B		01/24/2023	KEYBANC CAPITAL	02/15/2023	Paydown	2,233	2,233	2,233	2,233	0	0	0	0	0	0	0	0	14	0
94108F-AB-6	WAT 2021-A B		01/24/2023	KEYBANC CAPITAL	03/15/2023	Paydown	1,924	1,924	1,924	1,924	0	0	0	0	0	0	0	0	23	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
94108F-AB-6	WAT 2021-A B		01/24/2023	KEYBANC CAPITAL	04/17/2023	Paydown	2,209	2,209	2,209	2,209	0	0	0	0	0	0	0	0	42	0
94108F-AB-6	WAT 2021-A B		01/24/2023	KEYBANC CAPITAL	05/11/2023	ATHENE ANNUITY	52,938	52,938	52,472	52,938	0	0	0	0	0	0	(466)	(466)	(928)	0
94108F-AB-6	WAT 2021-A B		01/30/2023	KEYBANC CAPITAL	02/15/2023	Paydown	2,183	2,183	2,183	2,183	0	0	0	0	0	0	0	0	13	0
94108F-AB-6	WAT 2021-A B		01/30/2023	KEYBANC CAPITAL	03/15/2023	Paydown	1,882	1,882	1,882	1,882	0	0	0	0	0	0	0	0	23	0
94108F-AB-6	WAT 2021-A B		01/30/2023	KEYBANC CAPITAL	04/17/2023	Paydown	2,161	2,161	2,161	2,161	0	0	0	0	0	0	0	0	41	0
94108F-AB-6	WAT 2021-A B		01/30/2023	KEYBANC CAPITAL	05/11/2023	ATHENE ANNUITY	51,773	51,773	51,317	51,773	0	0	0	0	0	0	(456)	(456)	(907)	0
94108F-AB-6	WAT 2021-A B		02/06/2023	KEYBANC CAPITAL	02/15/2023	Paydown	3,312	3,312	3,312	3,312	0	0	0	0	0	0	0	0	20	0
94108F-AB-6	WAT 2021-A B		02/06/2023	KEYBANC CAPITAL	03/15/2023	Paydown	2,854	2,854	2,854	2,854	0	0	0	0	0	0	0	0	35	0
94108F-AB-6	WAT 2021-A B		02/06/2023	KEYBANC CAPITAL	04/17/2023	Paydown	3,277	3,277	3,277	3,277	0	0	0	0	0	0	0	0	63	0
94108F-AB-6	WAT 2021-A B		02/06/2023	KEYBANC CAPITAL	05/11/2023	ATHENE ANNUITY	78,524	78,524	77,833	78,524	0	0	0	0	0	0	(691)	(691)	(1,376)	0
94108F-AB-6	WAT 2021-A B		02/13/2023	KEYBANC CAPITAL	03/15/2023	Paydown	1,632	1,632	1,632	1,632	0	0	0	0	0	0	0	0	10	0
94108F-AB-6	WAT 2021-A B		02/13/2023	KEYBANC CAPITAL	04/17/2023	Paydown	1,874	1,874	1,874	1,874	0	0	0	0	0	0	0	0	24	0
94108F-AB-6	WAT 2021-A B		02/13/2023	KEYBANC CAPITAL	05/11/2023	ATHENE ANNUITY	44,903	44,903	44,508	44,903	0	0	0	0	0	0	(395)	(395)	(1,064)	0
94108F-AB-6	WAT 2021-A B		02/21/2023	KEYBANC CAPITAL	03/15/2023	Paydown	3,069	3,069	3,069	3,069	0	0	0	0	0	0	0	0	18	0
94108F-AB-6	WAT 2021-A B		02/21/2023	KEYBANC CAPITAL	04/17/2023	Paydown	3,524	3,524	3,524	3,524	0	0	0	0	0	0	0	0	46	0
94108F-AB-6	WAT 2021-A B		02/21/2023	KEYBANC CAPITAL	05/11/2023	ATHENE ANNUITY	84,428	84,428	83,685	84,428	0	0	0	0	0	0	(743)	(743)	(2,000)	0
94108F-AB-6	WAT 2021-A B		02/27/2023	KEYBANC CAPITAL	03/15/2023	Paydown	4,081	4,081	4,081	4,081	0	0	0	0	0	0	0	0	25	0
94108F-AB-6	WAT 2021-A B		02/27/2023	KEYBANC CAPITAL	04/17/2023	Paydown	4,686	4,686	4,686	4,686	0	0	0	0	0	0	0	0	61	0
94108F-AB-6	WAT 2021-A B		02/27/2023	KEYBANC CAPITAL	05/11/2023	ATHENE ANNUITY	112,285	112,285	111,297	112,285	0	0	0	0	0	0	(988)	(988)	(2,659)	0
94108F-AB-6	WAT 2021-A B		03/03/2023	KEYBANC CAPITAL	03/15/2023	Paydown	4,035	4,035	4,035	4,035	0	0	0	0	0	0	0	0	24	0
94108F-AB-6	WAT 2021-A B		03/03/2023	KEYBANC CAPITAL	04/17/2023	Paydown	4,633	4,633	4,633	4,633	0	0	0	0	0	0	0	0	60	0
94108F-AB-6	WAT 2021-A B		03/03/2023	KEYBANC CAPITAL	05/11/2023	ATHENE ANNUITY	111,009	111,009	110,032	111,009	0	0	0	0	0	0	(977)	(977)	(2,629)	0
94108F-AB-6	WAT 2021-A B		03/15/2023	KEYBANC CAPITAL	04/17/2023	Paydown	4,901	4,901	4,901	4,901	0	0	0	0	0	0	0	0	34	0
94108F-AB-6	WAT 2021-A B		03/15/2023	KEYBANC CAPITAL	05/11/2023	ATHENE ANNUITY	117,434	117,434	116,401	117,434	0	0	0	0	0	0	(1,033)	(1,033)	(3,488)	0
94108F-AB-6	WAT 2021-A B		03/20/2023	KEYBANC CAPITAL	04/17/2023	Paydown	4,114	4,114	4,114	4,114	0	0	0	0	0	0	0	0	29	0
94108F-AB-6	WAT 2021-A B		03/20/2023	KEYBANC CAPITAL	05/11/2023	ATHENE ANNUITY	98,575	98,575	97,707	98,575	0	0	0	0	0	0	(867)	(867)	(2,927)	0
94108F-AB-6	WAT 2021-A B		03/24/2023	KEYBANC CAPITAL	04/17/2023	Paydown	4,937	4,937	4,937	4,937	0	0	0	0	0	0	0	0	35	0
94108F-AB-6	WAT 2021-A B		03/24/2023	KEYBANC CAPITAL	05/11/2023	ATHENE ANNUITY	118,287	118,287	117,246	118,287	0	0	0	0	0	0	(1,041)	(1,041)	(3,513)	0
94108F-AB-6	WAT 2021-A B		03/31/2023	KEYBANC CAPITAL	04/17/2023	Paydown	5,576	5,576	5,576	5,576	0	0	0	0	0	0	0	0	39	0
94108F-AB-6	WAT 2021-A B		03/31/2023	KEYBANC CAPITAL	05/11/2023	ATHENE ANNUITY	133,605	133,605	132,429	133,605	0	0	0	0	0	0	(1,176)	(1,176)	(3,968)	0
94108F-AB-6	WAT 2021-A B		04/10/2023	KEYBANC CAPITAL	04/17/2023	Paydown	4,766	4,766	4,766	4,766	0	0	0	0	0	0	0	0	33	0
94108F-AB-6	WAT 2021-A B		04/10/2023	KEYBANC CAPITAL	05/11/2023	ATHENE ANNUITY	107,091	107,091	106,148	107,091	0	0	0	0	0	0	(942)	(942)	(3,180)	0
94108F-AB-6	WAT 2021-A B		04/10/2023	KEYBANC CAPITAL	05/11/2023	Redemption	7,105	7,105	7,105	7,105	0	0	0	0	0	0	0	0	(249)	0
94108F-AB-6	WAT 2021-A B		04/13/2023	KEYBANC CAPITAL	05/11/2023	Redemption	115,274	115,274	115,274	115,274	0	0	0	0	0	0	0	0	(4,840)	0
94108F-AB-6	WAT 2021-A B		04/21/2023	KEYBANC CAPITAL	05/11/2023	Redemption	117,446	117,446	117,446	117,446	0	0	0	0	0	0	0	0	(4,931)	0
94108F-AB-6	WAT 2021-A B		05/01/2023	KEYBANC CAPITAL	05/11/2023	Redemption	99,756	99,756	99,756	99,756	0	0	0	0	0	0	0	0	(4,189)	0
94108F-AB-6	WAT 2021-A B		05/05/2023	KEYBANC CAPITAL	05/11/2023	Redemption	89,445	89,445	89,445	89,445	0	0	0	0	0	0	0	0	0	0
94108F-AC-4	WAT 2021-A C		01/05/2023	KEYBANC CAPITAL	01/16/2023	Paydown	6,125	6,125	6,125	6,125	0	0	0	0	0	0	0	0	53	0
94108F-AC-4	WAT 2021-A C		01/05/2023	KEYBANC CAPITAL	02/15/2023	Paydown	5,149	5,149	5,149	5,149	0	0	0	0	0	0	0	0	85	0
94108F-AC-4	WAT 2021-A C		01/05/2023	KEYBANC CAPITAL	03/15/2023	Paydown	4,430	4,430	4,430	4,430	0	0	0	0	0	0	0	0	107	0
94108F-AC-4	WAT 2021-A C		01/05/2023	KEYBANC CAPITAL	04/17/2023	Paydown	5,073	5,073	5,073	5,073	0	0	0	0	0	0	0	0	167	0
94108F-AC-4	WAT 2021-A C		01/05/2023	KEYBANC CAPITAL	05/15/2023	Paydown	4,507	4,507	4,507	4,507	0	0	0	0	0	0	0	0	184	0
94108F-AC-4	WAT 2021-A C		01/05/2023	KEYBANC CAPITAL	06/15/2023	Paydown	4,299	4,299	4,299	4,299	0	0	0	0	0	0	0	0	212	0
94108F-AC-4	WAT 2021-A C		01/05/2023	KEYBANC CAPITAL	07/17/2023	Paydown	4,258	4,258	4,258	4,258	0	0	0	0	0	0	0	0	269	0
94108F-AC-4	WAT 2021-A C		01/05/2023	KEYBANC CAPITAL	08/15/2023	Paydown	3,897	3,897	3,897	3,897	0	0	0	0	0	0	0	0	278	0
94108F-AC-4	WAT 2021-A C		01/05/2023	KEYBANC CAPITAL	09/15/2023	Paydown	4,154	4,154	4,154	4,154	0	0	0	0	0	0	0	0	333	0
94108F-AC-4	WAT 2021-A C		01/05/2023	KEYBANC CAPITAL	10/16/2023	Paydown	4,006	4,006	4,006	4,006	0	0	0	0	0	0	0	0	358	0
94108F-AC-4	WAT 2021-A C		01/05/2023	KEYBANC CAPITAL	11/15/2023	Paydown	4,541	4,541	4,541	4,541	0	0	0	0	0	0	0	0	445	0
94108F-AC-4	WAT 2021-A C		01/05/2023	KEYBANC CAPITAL	12/26/2023	Paydown	3,383	3,383	3,383	3,383	0	0	0	0	0	0	0	0	361	0

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
94108F-AC-4	WAT 2021-A C		01/17/2023	KEYBANC CAPITAL	02/15/2023	Paydown	6,546	6,546	6,546	6,546	0	0	0	0	0	0	0	0	51	0
94108F-AC-4	WAT 2021-A C		01/17/2023	KEYBANC CAPITAL	03/15/2023	Paydown	5,632	5,632	5,632	5,632	0	0	0	0	0	0	0	0	87	0
94108F-AC-4	WAT 2021-A C		01/17/2023	KEYBANC CAPITAL	04/17/2023	Paydown	6,450	6,450	6,450	6,450	0	0	0	0	0	0	0	0	156	0
94108F-AC-4	WAT 2021-A C		01/17/2023	KEYBANC CAPITAL	05/15/2023	Paydown	5,730	5,730	5,730	5,730	0	0	0	0	0	0	0	0	184	0
94108F-AC-4	WAT 2021-A C		01/17/2023	KEYBANC CAPITAL	06/15/2023	Paydown	5,465	5,465	5,465	5,465	0	0	0	0	0	0	0	0	222	0
94108F-AC-4	WAT 2021-A C		01/17/2023	KEYBANC CAPITAL	07/17/2023	Paydown	5,414	5,414	5,414	5,414	0	0	0	0	0	0	0	0	294	0
94108F-AC-4	WAT 2021-A C		01/17/2023	KEYBANC CAPITAL	08/15/2023	Paydown	4,954	4,954	4,954	4,954	0	0	0	0	0	0	0	0	310	0
94108F-AC-4	WAT 2021-A C		01/17/2023	KEYBANC CAPITAL	09/15/2023	Paydown	5,281	5,281	5,281	5,281	0	0	0	0	0	0	0	0	378	0
94108F-AC-4	WAT 2021-A C		01/17/2023	KEYBANC CAPITAL	10/16/2023	Paydown	5,093	5,093	5,093	5,093	0	0	0	0	0	0	0	0	410	0
94108F-AC-4	WAT 2021-A C		01/17/2023	KEYBANC CAPITAL	11/15/2023	Paydown	5,773	5,773	5,773	5,773	0	0	0	0	0	0	0	0	516	0
94108F-AC-4	WAT 2021-A C		01/17/2023	KEYBANC CAPITAL	12/26/2023	Paydown	4,301	4,301	4,301	4,301	0	0	0	0	0	0	0	0	422	0
94108F-AC-4	WAT 2021-A C		01/23/2023	KEYBANC CAPITAL	02/15/2023	Paydown	4,506	4,506	4,506	4,506	0	0	0	0	0	0	0	0	35	0
94108F-AC-4	WAT 2021-A C		01/23/2023	KEYBANC CAPITAL	03/15/2023	Paydown	3,876	3,876	3,876	3,876	0	0	0	0	0	0	0	0	60	0
94108F-AC-4	WAT 2021-A C		01/23/2023	KEYBANC CAPITAL	04/17/2023	Paydown	4,439	4,439	4,439	4,439	0	0	0	0	0	0	0	0	107	0
94108F-AC-4	WAT 2021-A C		01/23/2023	KEYBANC CAPITAL	05/15/2023	Paydown	3,944	3,944	3,944	3,944	0	0	0	0	0	0	0	0	127	0
94108F-AC-4	WAT 2021-A C		01/23/2023	KEYBANC CAPITAL	06/15/2023	Paydown	3,762	3,762	3,762	3,762	0	0	0	0	0	0	0	0	152	0
94108F-AC-4	WAT 2021-A C		01/23/2023	KEYBANC CAPITAL	07/17/2023	Paydown	3,726	3,726	3,726	3,726	0	0	0	0	0	0	0	0	203	0
94108F-AC-4	WAT 2021-A C		01/23/2023	KEYBANC CAPITAL	08/15/2023	Paydown	3,410	3,410	3,410	3,410	0	0	0	0	0	0	0	0	214	0
94108F-AC-4	WAT 2021-A C		01/23/2023	KEYBANC CAPITAL	09/15/2023	Paydown	3,634	3,634	3,634	3,634	0	0	0	0	0	0	0	0	260	0
94108F-AC-4	WAT 2021-A C		01/23/2023	KEYBANC CAPITAL	10/16/2023	Paydown	3,505	3,505	3,505	3,505	0	0	0	0	0	0	0	0	283	0
94108F-AC-4	WAT 2021-A C		01/23/2023	KEYBANC CAPITAL	11/15/2023	Paydown	3,973	3,973	3,973	3,973	0	0	0	0	0	0	0	0	355	0
94108F-AC-4	WAT 2021-A C		01/23/2023	KEYBANC CAPITAL	12/26/2023	Paydown	2,960	2,960	2,960	2,960	0	0	0	0	0	0	0	0	290	0
94108F-AC-4	WAT 2021-A C		01/30/2023	KEYBANC CAPITAL	02/15/2023	Paydown	4,407	4,407	4,407	4,407	0	0	0	0	0	0	0	0	34	0
94108F-AC-4	WAT 2021-A C		01/30/2023	KEYBANC CAPITAL	03/15/2023	Paydown	3,791	3,791	3,791	3,791	0	0	0	0	0	0	0	0	58	0
94108F-AC-4	WAT 2021-A C		01/30/2023	KEYBANC CAPITAL	04/17/2023	Paydown	4,341	4,341	4,341	4,341	0	0	0	0	0	0	0	0	105	0
94108F-AC-4	WAT 2021-A C		01/30/2023	KEYBANC CAPITAL	05/15/2023	Paydown	3,857	3,857	3,857	3,857	0	0	0	0	0	0	0	0	124	0
94108F-AC-4	WAT 2021-A C		01/30/2023	KEYBANC CAPITAL	06/15/2023	Paydown	3,679	3,679	3,679	3,679	0	0	0	0	0	0	0	0	149	0
94108F-AC-4	WAT 2021-A C		01/30/2023	KEYBANC CAPITAL	07/17/2023	Paydown	3,644	3,644	3,644	3,644	0	0	0	0	0	0	0	0	198	0
94108F-AC-4	WAT 2021-A C		01/30/2023	KEYBANC CAPITAL	08/15/2023	Paydown	3,335	3,335	3,335	3,335	0	0	0	0	0	0	0	0	209	0
94108F-AC-4	WAT 2021-A C		01/30/2023	KEYBANC CAPITAL	09/15/2023	Paydown	3,554	3,554	3,554	3,554	0	0	0	0	0	0	0	0	254	0
94108F-AC-4	WAT 2021-A C		01/30/2023	KEYBANC CAPITAL	10/16/2023	Paydown	3,428	3,428	3,428	3,428	0	0	0	0	0	0	0	0	276	0
94108F-AC-4	WAT 2021-A C		01/30/2023	KEYBANC CAPITAL	11/15/2023	Paydown	3,886	3,886	3,886	3,886	0	0	0	0	0	0	0	0	347	0
94108F-AC-4	WAT 2021-A C		01/30/2023	KEYBANC CAPITAL	12/26/2023	Paydown	2,895	2,895	2,895	2,895	0	0	0	0	0	0	0	0	284	0
94108F-AC-4	WAT 2021-A C		02/06/2023	KEYBANC CAPITAL	02/15/2023	Paydown	6,683	6,683	6,683	6,683	0	0	0	0	0	0	0	0	52	0
94108F-AC-4	WAT 2021-A C		02/06/2023	KEYBANC CAPITAL	03/15/2023	Paydown	5,750	5,750	5,750	5,750	0	0	0	0	0	0	0	0	88	0
94108F-AC-4	WAT 2021-A C		02/06/2023	KEYBANC CAPITAL	04/17/2023	Paydown	6,585	6,585	6,585	6,585	0	0	0	0	0	0	0	0	159	0
94108F-AC-4	WAT 2021-A C		02/06/2023	KEYBANC CAPITAL	05/15/2023	Paydown	5,850	5,850	5,850	5,850	0	0	0	0	0	0	0	0	188	0
94108F-AC-4	WAT 2021-A C		02/06/2023	KEYBANC CAPITAL	06/15/2023	Paydown	5,580	5,580	5,580	5,580	0	0	0	0	0	0	0	0	226	0
94108F-AC-4	WAT 2021-A C		02/06/2023	KEYBANC CAPITAL	07/17/2023	Paydown	5,527	5,527	5,527	5,527	0	0	0	0	0	0	0	0	301	0
94108F-AC-4	WAT 2021-A C		02/06/2023	KEYBANC CAPITAL	08/15/2023	Paydown	5,058	5,058	5,058	5,058	0	0	0	0	0	0	0	0	317	0
94108F-AC-4	WAT 2021-A C		02/06/2023	KEYBANC CAPITAL	09/15/2023	Paydown	5,391	5,391	5,391	5,391	0	0	0	0	0	0	0	0	386	0
94108F-AC-4	WAT 2021-A C		02/06/2023	KEYBANC CAPITAL	10/16/2023	Paydown	5,200	5,200	5,200	5,200	0	0	0	0	0	0	0	0	419	0
94108F-AC-4	WAT 2021-A C		02/06/2023	KEYBANC CAPITAL	11/15/2023	Paydown	5,894	5,894	5,894	5,894	0	0	0	0	0	0	0	0	527	0
94108F-AC-4	WAT 2021-A C		02/06/2023	KEYBANC CAPITAL	12/26/2023	Paydown	4,391	4,391	4,391	4,391	0	0	0	0	0	0	0	0	430	0
94108F-AC-4	WAT 2021-A C		02/13/2023	KEYBANC CAPITAL	03/15/2023	Paydown	3,294	3,294	3,294	3,294	0	0	0	0	0	0	0	0	25	0
94108F-AC-4	WAT 2021-A C		02/13/2023	KEYBANC CAPITAL	04/17/2023	Paydown	3,772	3,772	3,772	3,772	0	0	0	0	0	0	0	0	62	0
94108F-AC-4	WAT 2021-A C		02/13/2023	KEYBANC CAPITAL	05/15/2023	Paydown	3,351	3,351	3,351	3,351	0	0	0	0	0	0	0	0	82	0
94108F-AC-4	WAT 2021-A C		02/13/2023	KEYBANC CAPITAL	06/15/2023	Paydown	3,196	3,196	3,196	3,196	0	0	0	0	0	0	0	0	105	0
94108F-AC-4	WAT 2021-A C		02/13/2023	KEYBANC CAPITAL	07/17/2023	Paydown	3,166	3,166	3,166	3,166	0	0	0	0	0	0	0	0	148	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
94108F-AC-4	WAT 2021-A C		02/13/2023	KEYBANC CAPITAL	08/15/2023	Paydown	2,897	2,897	2,897	2,897	0	0	0	0	0	0	0	0	159	0
94108F-AC-4	WAT 2021-A C		02/13/2023	KEYBANC CAPITAL	09/15/2023	Paydown	3,088	3,088	3,088	3,088	0	0	0	0	0	0	0	0	197	0
94108F-AC-4	WAT 2021-A C		02/13/2023	KEYBANC CAPITAL	10/16/2023	Paydown	2,979	2,979	2,979	2,979	0	0	0	0	0	0	0	0	217	0
94108F-AC-4	WAT 2021-A C		02/13/2023	KEYBANC CAPITAL	11/15/2023	Paydown	3,376	3,376	3,376	3,376	0	0	0	0	0	0	0	0	275	0
94108F-AC-4	WAT 2021-A C		02/13/2023	KEYBANC CAPITAL	12/26/2023	Paydown	2,515	2,515	2,515	2,515	0	0	0	0	0	0	0	0	227	0
94108F-AC-4	WAT 2021-A C		02/21/2023	KEYBANC CAPITAL	03/15/2023	Paydown	6,193	6,193	6,193	6,193	0	0	0	0	0	0	0	0	47	0
94108F-AC-4	WAT 2021-A C		02/21/2023	KEYBANC CAPITAL	04/17/2023	Paydown	7,092	7,092	7,092	7,092	0	0	0	0	0	0	0	0	116	0
94108F-AC-4	WAT 2021-A C		02/21/2023	KEYBANC CAPITAL	05/15/2023	Paydown	6,300	6,300	6,300	6,300	0	0	0	0	0	0	0	0	153	0
94108F-AC-4	WAT 2021-A C		02/21/2023	KEYBANC CAPITAL	06/15/2023	Paydown	6,010	6,010	6,010	6,010	0	0	0	0	0	0	0	0	197	0
94108F-AC-4	WAT 2021-A C		02/21/2023	KEYBANC CAPITAL	07/17/2023	Paydown	5,953	5,953	5,953	5,953	0	0	0	0	0	0	0	0	277	0
94108F-AC-4	WAT 2021-A C		02/21/2023	KEYBANC CAPITAL	08/15/2023	Paydown	5,448	5,448	5,448	5,448	0	0	0	0	0	0	0	0	299	0
94108F-AC-4	WAT 2021-A C		02/21/2023	KEYBANC CAPITAL	09/15/2023	Paydown	5,807	5,807	5,807	5,807	0	0	0	0	0	0	0	0	370	0
94108F-AC-4	WAT 2021-A C		02/21/2023	KEYBANC CAPITAL	10/16/2023	Paydown	5,600	5,600	5,600	5,600	0	0	0	0	0	0	0	0	408	0
94108F-AC-4	WAT 2021-A C		02/21/2023	KEYBANC CAPITAL	11/15/2023	Paydown	6,348	6,348	6,348	6,348	0	0	0	0	0	0	0	0	518	0
94108F-AC-4	WAT 2021-A C		02/21/2023	KEYBANC CAPITAL	12/26/2023	Paydown	4,729	4,729	4,729	4,729	0	0	0	0	0	0	0	0	427	0
94108F-AC-4	WAT 2021-A C		02/27/2023	KEYBANC CAPITAL	03/15/2023	Paydown	8,237	8,237	8,237	8,237	0	0	0	0	0	0	0	0	62	0
94108F-AC-4	WAT 2021-A C		02/27/2023	KEYBANC CAPITAL	04/17/2023	Paydown	9,432	9,432	9,432	9,432	0	0	0	0	0	0	0	0	155	0
94108F-AC-4	WAT 2021-A C		02/27/2023	KEYBANC CAPITAL	05/15/2023	Paydown	8,379	8,379	8,379	8,379	0	0	0	0	0	0	0	0	204	0
94108F-AC-4	WAT 2021-A C		02/27/2023	KEYBANC CAPITAL	06/15/2023	Paydown	7,993	7,993	7,993	7,993	0	0	0	0	0	0	0	0	262	0
94108F-AC-4	WAT 2021-A C		02/27/2023	KEYBANC CAPITAL	07/17/2023	Paydown	7,918	7,918	7,918	7,918	0	0	0	0	0	0	0	0	369	0
94108F-AC-4	WAT 2021-A C		02/27/2023	KEYBANC CAPITAL	08/15/2023	Paydown	7,246	7,246	7,246	7,246	0	0	0	0	0	0	0	0	397	0
94108F-AC-4	WAT 2021-A C		02/27/2023	KEYBANC CAPITAL	09/15/2023	Paydown	7,723	7,723	7,723	7,723	0	0	0	0	0	0	0	0	492	0
94108F-AC-4	WAT 2021-A C		02/27/2023	KEYBANC CAPITAL	10/16/2023	Paydown	7,448	7,448	7,448	7,448	0	0	0	0	0	0	0	0	542	0
94108F-AC-4	WAT 2021-A C		02/27/2023	KEYBANC CAPITAL	11/15/2023	Paydown	8,443	8,443	8,443	8,443	0	0	0	0	0	0	0	0	689	0
94108F-AC-4	WAT 2021-A C		02/27/2023	KEYBANC CAPITAL	12/26/2023	Paydown	6,289	6,289	6,289	6,289	0	0	0	0	0	0	0	0	568	0
94108F-AC-4	WAT 2021-A C		03/03/2023	KEYBANC CAPITAL	03/15/2023	Paydown	8,143	8,143	8,143	8,143	0	0	0	0	0	0	0	0	62	0
94108F-AC-4	WAT 2021-A C		03/03/2023	KEYBANC CAPITAL	04/17/2023	Paydown	9,325	9,325	9,325	9,325	0	0	0	0	0	0	0	0	153	0
94108F-AC-4	WAT 2021-A C		03/03/2023	KEYBANC CAPITAL	05/15/2023	Paydown	8,284	8,284	8,284	8,284	0	0	0	0	0	0	0	0	202	0
94108F-AC-4	WAT 2021-A C		03/03/2023	KEYBANC CAPITAL	06/15/2023	Paydown	7,902	7,902	7,902	7,902	0	0	0	0	0	0	0	0	259	0
94108F-AC-4	WAT 2021-A C		03/03/2023	KEYBANC CAPITAL	07/17/2023	Paydown	7,828	7,828	7,828	7,828	0	0	0	0	0	0	0	0	365	0
94108F-AC-4	WAT 2021-A C		03/03/2023	KEYBANC CAPITAL	08/15/2023	Paydown	7,163	7,163	7,163	7,163	0	0	0	0	0	0	0	0	393	0
94108F-AC-4	WAT 2021-A C		03/03/2023	KEYBANC CAPITAL	09/15/2023	Paydown	7,635	7,635	7,635	7,635	0	0	0	0	0	0	0	0	487	0
94108F-AC-4	WAT 2021-A C		03/03/2023	KEYBANC CAPITAL	10/16/2023	Paydown	7,364	7,364	7,364	7,364	0	0	0	0	0	0	0	0	536	0
94108F-AC-4	WAT 2021-A C		03/03/2023	KEYBANC CAPITAL	11/15/2023	Paydown	8,347	8,347	8,347	8,347	0	0	0	0	0	0	0	0	681	0
94108F-AC-4	WAT 2021-A C		03/03/2023	KEYBANC CAPITAL	12/26/2023	Paydown	6,218	6,218	6,218	6,218	0	0	0	0	0	0	0	0	561	0
94108F-AC-4	WAT 2021-A C		03/15/2023	KEYBANC CAPITAL	04/17/2023	Paydown	9,880	9,880	9,880	9,880	0	0	0	0	0	0	0	0	87	0
94108F-AC-4	WAT 2021-A C		03/15/2023	KEYBANC CAPITAL	05/15/2023	Paydown	8,777	8,777	8,777	8,777	0	0	0	0	0	0	0	0	147	0
94108F-AC-4	WAT 2021-A C		03/15/2023	KEYBANC CAPITAL	06/15/2023	Paydown	8,372	8,372	8,372	8,372	0	0	0	0	0	0	0	0	211	0
94108F-AC-4	WAT 2021-A C		03/15/2023	KEYBANC CAPITAL	07/17/2023	Paydown	8,294	8,294	8,294	8,294	0	0	0	0	0	0	0	0	324	0
94108F-AC-4	WAT 2021-A C		03/15/2023	KEYBANC CAPITAL	08/15/2023	Paydown	7,590	7,590	7,590	7,590	0	0	0	0	0	0	0	0	359	0
94108F-AC-4	WAT 2021-A C		03/15/2023	KEYBANC CAPITAL	09/15/2023	Paydown	8,089	8,089	8,089	8,089	0	0	0	0	0	0	0	0	454	0
94108F-AC-4	WAT 2021-A C		03/15/2023	KEYBANC CAPITAL	10/16/2023	Paydown	7,802	7,802	7,802	7,802	0	0	0	0	0	0	0	0	509	0
94108F-AC-4	WAT 2021-A C		03/15/2023	KEYBANC CAPITAL	11/15/2023	Paydown	8,844	8,844	8,844	8,844	0	0	0	0	0	0	0	0	654	0
94108F-AC-4	WAT 2021-A C		03/15/2023	KEYBANC CAPITAL	12/26/2023	Paydown	6,588	6,588	6,588	6,588	0	0	0	0	0	0	0	0	545	0
94108F-AC-4	WAT 2021-A C		03/20/2023	KEYBANC CAPITAL	04/17/2023	Paydown	8,293	8,293	8,293	8,293	0	0	0	0	0	0	0	0	73	0
94108F-AC-4	WAT 2021-A C		03/20/2023	KEYBANC CAPITAL	05/15/2023	Paydown	7,368	7,368	7,368	7,368	0	0	0	0	0	0	0	0	123	0
94108F-AC-4	WAT 2021-A C		03/20/2023	KEYBANC CAPITAL	06/15/2023	Paydown	7,028	7,028	7,028	7,028	0	0	0	0	0	0	0	0	177	0
94108F-AC-4	WAT 2021-A C		03/20/2023	KEYBANC CAPITAL	07/17/2023	Paydown	6,962	6,962	6,962	6,962	0	0	0	0	0	0	0	0	272	0
94108F-AC-4	WAT 2021-A C		03/20/2023	KEYBANC CAPITAL	08/15/2023	Paydown	6,371	6,371	6,371	6,371	0	0	0	0	0	0	0	0	301	0

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
94108F-AC-4	WAT 2021-A C		03/20/2023	KEYBANC CAPITAL	09/15/2023	Paydown	6,790	6,790	6,790	6,790	0	0	0	0	0	0	0	0	382	0
94108F-AC-4	WAT 2021-A C		03/20/2023	KEYBANC CAPITAL	10/16/2023	Paydown	6,549	6,549	6,549	6,549	0	0	0	0	0	0	0	0	427	0
94108F-AC-4	WAT 2021-A C		03/20/2023	KEYBANC CAPITAL	11/15/2023	Paydown	7,423	7,423	7,423	7,423	0	0	0	0	0	0	0	0	549	0
94108F-AC-4	WAT 2021-A C		03/20/2023	KEYBANC CAPITAL	12/26/2023	Paydown	5,530	5,530	5,530	5,530	0	0	0	0	0	0	0	0	457	0
94108F-AC-4	WAT 2021-A C		03/24/2023	KEYBANC CAPITAL	04/17/2023	Paydown	9,952	9,952	9,952	9,952	0	0	0	0	0	0	0	0	88	0
94108F-AC-4	WAT 2021-A C		03/24/2023	KEYBANC CAPITAL	05/15/2023	Paydown	8,841	8,841	8,841	8,841	0	0	0	0	0	0	0	0	148	0
94108F-AC-4	WAT 2021-A C		03/24/2023	KEYBANC CAPITAL	06/15/2023	Paydown	8,433	8,433	8,433	8,433	0	0	0	0	0	0	0	0	212	0
94108F-AC-4	WAT 2021-A C		03/24/2023	KEYBANC CAPITAL	07/17/2023	Paydown	8,354	8,354	8,354	8,354	0	0	0	0	0	0	0	0	326	0
94108F-AC-4	WAT 2021-A C		03/24/2023	KEYBANC CAPITAL	08/15/2023	Paydown	7,645	7,645	7,645	7,645	0	0	0	0	0	0	0	0	361	0
94108F-AC-4	WAT 2021-A C		03/24/2023	KEYBANC CAPITAL	09/15/2023	Paydown	8,148	8,148	8,148	8,148	0	0	0	0	0	0	0	0	458	0
94108F-AC-4	WAT 2021-A C		03/24/2023	KEYBANC CAPITAL	10/16/2023	Paydown	7,859	7,859	7,859	7,859	0	0	0	0	0	0	0	0	513	0
94108F-AC-4	WAT 2021-A C		03/24/2023	KEYBANC CAPITAL	11/15/2023	Paydown	8,908	8,908	8,908	8,908	0	0	0	0	0	0	0	0	659	0
94108F-AC-4	WAT 2021-A C		03/24/2023	KEYBANC CAPITAL	12/26/2023	Paydown	6,636	6,636	6,636	6,636	0	0	0	0	0	0	0	0	549	0
94108F-AC-4	WAT 2021-A C		03/31/2023	KEYBANC CAPITAL	04/17/2023	Paydown	11,240	11,240	11,240	11,240	0	0	0	0	0	0	0	0	99	0
94108F-AC-4	WAT 2021-A C		03/31/2023	KEYBANC CAPITAL	05/15/2023	Paydown	9,986	9,986	9,986	9,986	0	0	0	0	0	0	0	0	167	0
94108F-AC-4	WAT 2021-A C		03/31/2023	KEYBANC CAPITAL	06/15/2023	Paydown	9,525	9,525	9,525	9,525	0	0	0	0	0	0	0	0	240	0
94108F-AC-4	WAT 2021-A C		03/31/2023	KEYBANC CAPITAL	07/17/2023	Paydown	9,436	9,436	9,436	9,436	0	0	0	0	0	0	0	0	368	0
94108F-AC-4	WAT 2021-A C		03/31/2023	KEYBANC CAPITAL	08/15/2023	Paydown	8,635	8,635	8,635	8,635	0	0	0	0	0	0	0	0	408	0
94108F-AC-4	WAT 2021-A C		03/31/2023	KEYBANC CAPITAL	09/15/2023	Paydown	9,203	9,203	9,203	9,203	0	0	0	0	0	0	0	0	517	0
94108F-AC-4	WAT 2021-A C		03/31/2023	KEYBANC CAPITAL	10/16/2023	Paydown	8,876	8,876	8,876	8,876	0	0	0	0	0	0	0	0	579	0
94108F-AC-4	WAT 2021-A C		03/31/2023	KEYBANC CAPITAL	11/15/2023	Paydown	10,061	10,061	10,061	10,061	0	0	0	0	0	0	0	0	744	0
94108F-AC-4	WAT 2021-A C		03/31/2023	KEYBANC CAPITAL	12/26/2023	Paydown	7,495	7,495	7,495	7,495	0	0	0	0	0	0	0	0	620	0
94108F-AC-4	WAT 2021-A C		04/10/2023	KEYBANC CAPITAL	04/17/2023	Paydown	9,608	9,608	9,608	9,608	0	0	0	0	0	0	0	0	85	0
94108F-AC-4	WAT 2021-A C		04/10/2023	KEYBANC CAPITAL	05/15/2023	Paydown	8,535	8,535	8,535	8,535	0	0	0	0	0	0	0	0	143	0
94108F-AC-4	WAT 2021-A C		04/10/2023	KEYBANC CAPITAL	06/15/2023	Paydown	8,141	8,141	8,141	8,141	0	0	0	0	0	0	0	0	205	0
94108F-AC-4	WAT 2021-A C		04/10/2023	KEYBANC CAPITAL	07/17/2023	Paydown	8,065	8,065	8,065	8,065	0	0	0	0	0	0	0	0	315	0
94108F-AC-4	WAT 2021-A C		04/10/2023	KEYBANC CAPITAL	08/15/2023	Paydown	7,380	7,380	7,380	7,380	0	0	0	0	0	0	0	0	349	0
94108F-AC-4	WAT 2021-A C		04/10/2023	KEYBANC CAPITAL	09/15/2023	Paydown	7,866	7,866	7,866	7,866	0	0	0	0	0	0	0	0	442	0
94108F-AC-4	WAT 2021-A C		04/10/2023	KEYBANC CAPITAL	10/16/2023	Paydown	7,587	7,587	7,587	7,587	0	0	0	0	0	0	0	0	495	0
94108F-AC-4	WAT 2021-A C		04/10/2023	KEYBANC CAPITAL	11/15/2023	Paydown	8,600	8,600	8,600	8,600	0	0	0	0	0	0	0	0	636	0
94108F-AC-4	WAT 2021-A C		04/10/2023	KEYBANC CAPITAL	12/26/2023	Paydown	6,406	6,406	6,406	6,406	0	0	0	0	0	0	0	0	530	0
94108F-AC-4	WAT 2021-A C		04/13/2023	KEYBANC CAPITAL	05/15/2023	Paydown	8,631	8,631	8,631	8,631	0	0	0	0	0	0	0	0	69	0
94108F-AC-4	WAT 2021-A C		04/13/2023	KEYBANC CAPITAL	06/15/2023	Paydown	8,233	8,233	8,233	8,233	0	0	0	0	0	0	0	0	135	0
94108F-AC-4	WAT 2021-A C		04/13/2023	KEYBANC CAPITAL	07/17/2023	Paydown	8,156	8,156	8,156	8,156	0	0	0	0	0	0	0	0	246	0
94108F-AC-4	WAT 2021-A C		04/13/2023	KEYBANC CAPITAL	08/15/2023	Paydown	7,464	7,464	7,464	7,464	0	0	0	0	0	0	0	0	287	0
94108F-AC-4	WAT 2021-A C		04/13/2023	KEYBANC CAPITAL	09/15/2023	Paydown	7,955	7,955	7,955	7,955	0	0	0	0	0	0	0	0	377	0
94108F-AC-4	WAT 2021-A C		04/13/2023	KEYBANC CAPITAL	10/16/2023	Paydown	7,672	7,672	7,672	7,672	0	0	0	0	0	0	0	0	433	0
94108F-AC-4	WAT 2021-A C		04/13/2023	KEYBANC CAPITAL	11/15/2023	Paydown	8,697	8,697	8,697	8,697	0	0	0	0	0	0	0	0	567	0
94108F-AC-4	WAT 2021-A C		04/13/2023	KEYBANC CAPITAL	12/26/2023	Paydown	6,479	6,479	6,479	6,479	0	0	0	0	0	0	0	0	478	0
94108F-AC-4	WAT 2021-A C		04/21/2023	KEYBANC CAPITAL	05/15/2023	Paydown	8,794	8,794	8,794	8,794	0	0	0	0	0	0	0	0	70	0
94108F-AC-4	WAT 2021-A C		04/21/2023	KEYBANC CAPITAL	06/15/2023	Paydown	8,388	8,388	8,388	8,388	0	0	0	0	0	0	0	0	137	0
94108F-AC-4	WAT 2021-A C		04/21/2023	KEYBANC CAPITAL	07/17/2023	Paydown	8,309	8,309	8,309	8,309	0	0	0	0	0	0	0	0	251	0
94108F-AC-4	WAT 2021-A C		04/21/2023	KEYBANC CAPITAL	08/15/2023	Paydown	7,604	7,604	7,604	7,604	0	0	0	0	0	0	0	0	292	0
94108F-AC-4	WAT 2021-A C		04/21/2023	KEYBANC CAPITAL	09/15/2023	Paydown	8,105	8,105	8,105	8,105	0	0	0	0	0	0	0	0	384	0
94108F-AC-4	WAT 2021-A C		04/21/2023	KEYBANC CAPITAL	10/16/2023	Paydown	7,817	7,817	7,817	7,817	0	0	0	0	0	0	0	0	441	0
94108F-AC-4	WAT 2021-A C		04/21/2023	KEYBANC CAPITAL	11/15/2023	Paydown	8,861	8,861	8,861	8,861	0	0	0	0	0	0	0	0	577	0
94108F-AC-4	WAT 2021-A C		04/21/2023	KEYBANC CAPITAL	12/26/2023	Paydown	6,601	6,601	6,601	6,601	0	0	0	0	0	0	0	0	487	0
94108F-AC-4	WAT 2021-A C		05/01/2023	KEYBANC CAPITAL	05/15/2023	Paydown	7,470	7,470	7,470	7,470	0	0	0	0	0	0	0	0	59	0
94108F-AC-4	WAT 2021-A C		05/01/2023	KEYBANC CAPITAL	06/15/2023	Paydown	7,125	7,125	7,125	7,125	0	0	0	0	0	0	0	0	117	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
94108F-AC-4	WAT 2021-A C		05/01/2023	KEYBANC CAPITAL	07/17/2023	Paydown	7,058	7,058	7,058	7,058	0	0	0	0	0	0	0	0	213	0
94108F-AC-4	WAT 2021-A C		05/01/2023	KEYBANC CAPITAL	08/15/2023	Paydown	6,459	6,459	6,459	6,459	0	0	0	0	0	0	0	0	248	0
94108F-AC-4	WAT 2021-A C		05/01/2023	KEYBANC CAPITAL	09/15/2023	Paydown	6,884	6,884	6,884	6,884	0	0	0	0	0	0	0	0	326	0
94108F-AC-4	WAT 2021-A C		05/01/2023	KEYBANC CAPITAL	10/16/2023	Paydown	6,639	6,639	6,639	6,639	0	0	0	0	0	0	0	0	375	0
94108F-AC-4	WAT 2021-A C		05/01/2023	KEYBANC CAPITAL	11/15/2023	Paydown	7,526	7,526	7,526	7,526	0	0	0	0	0	0	0	0	490	0
94108F-AC-4	WAT 2021-A C		05/01/2023	KEYBANC CAPITAL	12/26/2023	Paydown	5,606	5,606	5,606	5,606	0	0	0	0	0	0	0	0	414	0
94108F-AC-4	WAT 2021-A C		05/05/2023	KEYBANC CAPITAL	05/15/2023	Paydown	6,697	6,697	6,697	6,697	0	0	0	0	0	0	0	0	53	0
94108F-AC-4	WAT 2021-A C		05/05/2023	KEYBANC CAPITAL	06/15/2023	Paydown	6,388	6,388	6,388	6,388	0	0	0	0	0	0	0	0	104	0
94108F-AC-4	WAT 2021-A C		05/05/2023	KEYBANC CAPITAL	07/17/2023	Paydown	6,328	6,328	6,328	6,328	0	0	0	0	0	0	0	0	191	0
94108F-AC-4	WAT 2021-A C		05/05/2023	KEYBANC CAPITAL	08/15/2023	Paydown	5,791	5,791	5,791	5,791	0	0	0	0	0	0	0	0	223	0
94108F-AC-4	WAT 2021-A C		05/05/2023	KEYBANC CAPITAL	09/15/2023	Paydown	6,172	6,172	6,172	6,172	0	0	0	0	0	0	0	0	292	0
94108F-AC-4	WAT 2021-A C		05/05/2023	KEYBANC CAPITAL	10/16/2023	Paydown	5,953	5,953	5,953	5,953	0	0	0	0	0	0	0	0	336	0
94108F-AC-4	WAT 2021-A C		05/05/2023	KEYBANC CAPITAL	11/15/2023	Paydown	6,748	6,748	6,748	6,748	0	0	0	0	0	0	0	0	440	0
94108F-AC-4	WAT 2021-A C		05/05/2023	KEYBANC CAPITAL	12/26/2023	Paydown	5,027	5,027	5,027	5,027	0	0	0	0	0	0	0	0	371	0
94108F-AC-4	WAT 2021-A C		05/16/2023	KEYBANC CAPITAL	06/15/2023	Paydown	8,080	8,080	8,080	8,080	0	0	0	0	0	0	0	0	68	0
94108F-AC-4	WAT 2021-A C		05/16/2023	KEYBANC CAPITAL	07/17/2023	Paydown	8,004	8,004	8,004	8,004	0	0	0	0	0	0	0	0	178	0
94108F-AC-4	WAT 2021-A C		05/16/2023	KEYBANC CAPITAL	08/15/2023	Paydown	7,325	7,325	7,325	7,325	0	0	0	0	0	0	0	0	223	0
94108F-AC-4	WAT 2021-A C		05/16/2023	KEYBANC CAPITAL	09/15/2023	Paydown	7,807	7,807	7,807	7,807	0	0	0	0	0	0	0	0	308	0
94108F-AC-4	WAT 2021-A C		05/16/2023	KEYBANC CAPITAL	10/16/2023	Paydown	7,530	7,530	7,530	7,530	0	0	0	0	0	0	0	0	365	0
94108F-AC-4	WAT 2021-A C		05/16/2023	KEYBANC CAPITAL	11/15/2023	Paydown	8,535	8,535	8,535	8,535	0	0	0	0	0	0	0	0	488	0
94108F-AC-4	WAT 2021-A C		05/16/2023	KEYBANC CAPITAL	12/26/2023	Paydown	6,358	6,358	6,358	6,358	0	0	0	0	0	0	0	0	419	0
94108F-AC-4	WAT 2021-A C		05/22/2023	KEYBANC CAPITAL	06/15/2023	Paydown	9,760	9,760	9,760	9,760	0	0	0	0	0	0	0	0	82	0
94108F-AC-4	WAT 2021-A C		05/22/2023	KEYBANC CAPITAL	07/17/2023	Paydown	9,668	9,668	9,668	9,668	0	0	0	0	0	0	0	0	215	0
94108F-AC-4	WAT 2021-A C		05/22/2023	KEYBANC CAPITAL	08/15/2023	Paydown	8,848	8,848	8,848	8,848	0	0	0	0	0	0	0	0	270	0
94108F-AC-4	WAT 2021-A C		05/22/2023	KEYBANC CAPITAL	09/15/2023	Paydown	9,430	9,430	9,430	9,430	0	0	0	0	0	0	0	0	372	0
94108F-AC-4	WAT 2021-A C		05/22/2023	KEYBANC CAPITAL	10/16/2023	Paydown	9,095	9,095	9,095	9,095	0	0	0	0	0	0	0	0	441	0
94108F-AC-4	WAT 2021-A C		05/22/2023	KEYBANC CAPITAL	11/15/2023	Paydown	10,310	10,310	10,310	10,310	0	0	0	0	0	0	0	0	590	0
94108F-AC-4	WAT 2021-A C		05/22/2023	KEYBANC CAPITAL	12/26/2023	Paydown	7,680	7,680	7,680	7,680	0	0	0	0	0	0	0	0	506	0
94108F-AC-4	WAT 2021-A C		05/26/2023	KEYBANC CAPITAL	06/15/2023	Paydown	12,945	12,945	12,945	12,945	0	0	0	0	0	0	0	0	109	0
94108F-AC-4	WAT 2021-A C		05/26/2023	KEYBANC CAPITAL	07/17/2023	Paydown	12,823	12,823	12,823	12,823	0	0	0	0	0	0	0	0	285	0
94108F-AC-4	WAT 2021-A C		05/26/2023	KEYBANC CAPITAL	08/15/2023	Paydown	11,735	11,735	11,735	11,735	0	0	0	0	0	0	0	0	358	0
94108F-AC-4	WAT 2021-A C		05/26/2023	KEYBANC CAPITAL	09/15/2023	Paydown	12,507	12,507	12,507	12,507	0	0	0	0	0	0	0	0	493	0
94108F-AC-4	WAT 2021-A C		05/26/2023	KEYBANC CAPITAL	10/16/2023	Paydown	12,063	12,063	12,063	12,063	0	0	0	0	0	0	0	0	585	0
94108F-AC-4	WAT 2021-A C		05/26/2023	KEYBANC CAPITAL	11/15/2023	Paydown	13,673	13,673	13,673	13,673	0	0	0	0	0	0	0	0	782	0
94108F-AC-4	WAT 2021-A C		05/26/2023	KEYBANC CAPITAL	12/26/2023	Paydown	10,186	10,186	10,186	10,186	0	0	0	0	0	0	0	0	671	0
94108F-AC-4	WAT 2021-A C		06/02/2023	KEYBANC CAPITAL	06/15/2023	Paydown	24,259	24,259	24,259	24,259	0	0	0	0	0	0	0	0	204	0
94108F-AC-4	WAT 2021-A C		06/02/2023	KEYBANC CAPITAL	07/17/2023	Paydown	24,031	24,031	24,031	24,031	0	0	0	0	0	0	0	0	535	0
94108F-AC-4	WAT 2021-A C		06/02/2023	KEYBANC CAPITAL	08/15/2023	Paydown	21,991	21,991	21,991	21,991	0	0	0	0	0	0	0	0	671	0
94108F-AC-4	WAT 2021-A C		06/02/2023	KEYBANC CAPITAL	09/15/2023	Paydown	23,439	23,439	23,439	23,439	0	0	0	0	0	0	0	0	924	0
94108F-AC-4	WAT 2021-A C		06/02/2023	KEYBANC CAPITAL	10/16/2023	Paydown	22,606	22,606	22,606	22,606	0	0	0	0	0	0	0	0	1,096	0
94108F-AC-4	WAT 2021-A C		06/02/2023	KEYBANC CAPITAL	11/15/2023	Paydown	25,624	25,624	25,624	25,624	0	0	0	0	0	0	0	0	1,466	0
94108F-AC-4	WAT 2021-A C		06/02/2023	KEYBANC CAPITAL	12/26/2023	Paydown	19,089	19,089	19,089	19,089	0	0	0	0	0	0	0	0	1,258	0
94108F-AC-4	WAT 2021-A C		06/19/2023	KEYBANC CAPITAL	07/17/2023	Paydown	13,772	13,772	13,772	13,772	0	0	0	0	0	0	0	0	124	0
94108F-AC-4	WAT 2021-A C		06/19/2023	KEYBANC CAPITAL	08/15/2023	Paydown	12,603	12,603	12,603	12,603	0	0	0	0	0	0	0	0	218	0
94108F-AC-4	WAT 2021-A C		06/19/2023	KEYBANC CAPITAL	09/15/2023	Paydown	13,432	13,432	13,432	13,432	0	0	0	0	0	0	0	0	352	0
94108F-AC-4	WAT 2021-A C		06/19/2023	KEYBANC CAPITAL	10/16/2023	Paydown	12,955	12,955	12,955	12,955	0	0	0	0	0	0	0	0	456	0
94108F-AC-4	WAT 2021-A C		06/19/2023	KEYBANC CAPITAL	11/15/2023	Paydown	14,685	14,685	14,685	14,685	0	0	0	0	0	0	0	0	646	0
94108F-AC-4	WAT 2021-A C		06/19/2023	KEYBANC CAPITAL	12/26/2023	Paydown	10,940	10,940	10,940	10,940	0	0	0	0	0	0	0	0	576	0
94108F-AC-4	WAT 2021-A C		06/27/2023	KEYBANC CAPITAL	07/17/2023	Paydown	15,264	15,264	15,264	15,264	0	0	0	0	0	0	0	0	138	0

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
94108F-AC-4	WAT 2021-A C		06/27/2023	KEYBANC CAPITAL	08/15/2023	Paydown	13,968	13,968	13,968	13,968	0	0	0	0	0	0	0	0	241	0
94108F-AC-4	WAT 2021-A C		06/27/2023	KEYBANC CAPITAL	09/15/2023	Paydown	14,888	14,888	14,888	14,888	0	0	0	0	0	0	0	0	390	0
94108F-AC-4	WAT 2021-A C		06/27/2023	KEYBANC CAPITAL	10/16/2023	Paydown	14,359	14,359	14,359	14,359	0	0	0	0	0	0	0	0	506	0
94108F-AC-4	WAT 2021-A C		06/27/2023	KEYBANC CAPITAL	11/15/2023	Paydown	16,276	16,276	16,276	16,276	0	0	0	0	0	0	0	0	716	0
94108F-AC-4	WAT 2021-A C		06/27/2023	KEYBANC CAPITAL	12/26/2023	Paydown	12,125	12,125	12,125	12,125	0	0	0	0	0	0	0	0	638	0
94108F-AC-4	WAT 2021-A C		06/30/2023	KEYBANC CAPITAL	07/17/2023	Paydown	14,319	14,319	14,319	14,319	0	0	0	0	0	0	0	0	129	0
94108F-AC-4	WAT 2021-A C		06/30/2023	KEYBANC CAPITAL	08/15/2023	Paydown	13,103	13,103	13,103	13,103	0	0	0	0	0	0	0	0	226	0
94108F-AC-4	WAT 2021-A C		06/30/2023	KEYBANC CAPITAL	09/15/2023	Paydown	13,966	13,966	13,966	13,966	0	0	0	0	0	0	0	0	366	0
94108F-AC-4	WAT 2021-A C		06/30/2023	KEYBANC CAPITAL	10/16/2023	Paydown	13,470	13,470	13,470	13,470	0	0	0	0	0	0	0	0	475	0
94108F-AC-4	WAT 2021-A C		06/30/2023	KEYBANC CAPITAL	11/15/2023	Paydown	15,268	15,268	15,268	15,268	0	0	0	0	0	0	0	0	671	0
94108F-AC-4	WAT 2021-A C		06/30/2023	KEYBANC CAPITAL	12/26/2023	Paydown	11,374	11,374	11,374	11,374	0	0	0	0	0	0	0	0	599	0
94108F-AC-4	WAT 2021-A C		07/11/2023	KEYBANC CAPITAL	07/17/2023	Paydown	14,332	14,332	14,332	14,332	0	0	0	0	0	0	0	0	129	0
94108F-AC-4	WAT 2021-A C		07/11/2023	KEYBANC CAPITAL	08/15/2023	Paydown	13,116	13,116	13,116	13,116	0	0	0	0	0	0	0	0	226	0
94108F-AC-4	WAT 2021-A C		07/11/2023	KEYBANC CAPITAL	09/15/2023	Paydown	13,979	13,979	13,979	13,979	0	0	0	0	0	0	0	0	366	0
94108F-AC-4	WAT 2021-A C		07/11/2023	KEYBANC CAPITAL	10/16/2023	Paydown	13,483	13,483	13,483	13,483	0	0	0	0	0	0	0	0	475	0
94108F-AC-4	WAT 2021-A C		07/11/2023	KEYBANC CAPITAL	11/15/2023	Paydown	15,283	15,283	15,283	15,283	0	0	0	0	0	0	0	0	672	0
94108F-AC-4	WAT 2021-A C		07/11/2023	KEYBANC CAPITAL	12/26/2023	Paydown	11,385	11,385	11,385	11,385	0	0	0	0	0	0	0	0	600	0
94108F-AC-4	WAT 2021-A C		07/17/2023	KEYBANC CAPITAL	08/15/2023	Paydown	7,300	7,300	7,300	7,300	0	0	0	0	0	0	0	0	60	0
94108F-AC-4	WAT 2021-A C		07/17/2023	KEYBANC CAPITAL	09/15/2023	Paydown	7,781	7,781	7,781	7,781	0	0	0	0	0	0	0	0	134	0
94108F-AC-4	WAT 2021-A C		07/17/2023	KEYBANC CAPITAL	10/16/2023	Paydown	7,505	7,505	7,505	7,505	0	0	0	0	0	0	0	0	197	0
94108F-AC-4	WAT 2021-A C		07/17/2023	KEYBANC CAPITAL	11/15/2023	Paydown	8,507	8,507	8,507	8,507	0	0	0	0	0	0	0	0	297	0
94108F-AC-4	WAT 2021-A C		07/17/2023	KEYBANC CAPITAL	12/26/2023	Paydown	6,337	6,337	6,337	6,337	0	0	0	0	0	0	0	0	277	0
94108F-AC-4	WAT 2021-A C		07/25/2023	KEYBANC CAPITAL	08/15/2023	Paydown	10,280	10,280	10,280	10,280	0	0	0	0	0	0	0	0	85	0
94108F-AC-4	WAT 2021-A C		07/25/2023	KEYBANC CAPITAL	09/15/2023	Paydown	10,957	10,957	10,957	10,957	0	0	0	0	0	0	0	0	188	0
94108F-AC-4	WAT 2021-A C		07/25/2023	KEYBANC CAPITAL	10/16/2023	Paydown	10,568	10,568	10,568	10,568	0	0	0	0	0	0	0	0	277	0
94108F-AC-4	WAT 2021-A C		07/25/2023	KEYBANC CAPITAL	11/15/2023	Paydown	11,979	11,979	11,979	11,979	0	0	0	0	0	0	0	0	419	0
94108F-AC-4	WAT 2021-A C		07/25/2023	KEYBANC CAPITAL	12/26/2023	Paydown	8,924	8,924	8,924	8,924	0	0	0	0	0	0	0	0	390	0
94108F-AC-4	WAT 2021-A C		07/31/2023	KEYBANC CAPITAL	08/15/2023	Paydown	13,773	13,773	13,773	13,773	0	0	0	0	0	0	0	0	114	0
94108F-AC-4	WAT 2021-A C		07/31/2023	KEYBANC CAPITAL	09/15/2023	Paydown	14,679	14,679	14,679	14,679	0	0	0	0	0	0	0	0	252	0
94108F-AC-4	WAT 2021-A C		07/31/2023	KEYBANC CAPITAL	10/16/2023	Paydown	14,158	14,158	14,158	14,158	0	0	0	0	0	0	0	0	371	0
94108F-AC-4	WAT 2021-A C		07/31/2023	KEYBANC CAPITAL	11/15/2023	Paydown	16,048	16,048	16,048	16,048	0	0	0	0	0	0	0	0	561	0
94108F-AC-4	WAT 2021-A C		07/31/2023	KEYBANC CAPITAL	12/26/2023	Paydown	11,955	11,955	11,955	11,955	0	0	0	0	0	0	0	0	522	0
94108F-AC-4	WAT 2021-A C		08/07/2023	KEYBANC CAPITAL	08/15/2023	Paydown	12,060	12,060	12,060	12,060	0	0	0	0	0	0	0	0	100	0
94108F-AC-4	WAT 2021-A C		08/07/2023	KEYBANC CAPITAL	09/15/2023	Paydown	12,853	12,853	12,853	12,853	0	0	0	0	0	0	0	0	221	0
94108F-AC-4	WAT 2021-A C		08/07/2023	KEYBANC CAPITAL	10/16/2023	Paydown	12,397	12,397	12,397	12,397	0	0	0	0	0	0	0	0	325	0
94108F-AC-4	WAT 2021-A C		08/07/2023	KEYBANC CAPITAL	11/15/2023	Paydown	14,052	14,052	14,052	14,052	0	0	0	0	0	0	0	0	491	0
94108F-AC-4	WAT 2021-A C		08/07/2023	KEYBANC CAPITAL	12/26/2023	Paydown	10,468	10,468	10,468	10,468	0	0	0	0	0	0	0	0	457	0
94108F-AC-4	WAT 2021-A C		08/14/2023	KEYBANC CAPITAL	09/15/2023	Paydown	8,852	8,852	8,852	8,852	0	0	0	0	0	0	0	0	79	0
94108F-AC-4	WAT 2021-A C		08/14/2023	KEYBANC CAPITAL	10/16/2023	Paydown	8,538	8,538	8,538	8,538	0	0	0	0	0	0	0	0	153	0
94108F-AC-4	WAT 2021-A C		08/14/2023	KEYBANC CAPITAL	11/15/2023	Paydown	9,678	9,678	9,678	9,678	0	0	0	0	0	0	0	0	258	0
94108F-AC-4	WAT 2021-A C		08/14/2023	KEYBANC CAPITAL	12/26/2023	Paydown	7,209	7,209	7,209	7,209	0	0	0	0	0	0	0	0	255	0
94108F-AC-4	WAT 2021-A C		08/21/2023	KEYBANC CAPITAL	09/15/2023	Paydown	9,653	9,653	9,653	9,653	0	0	0	0	0	0	0	0	86	0
94108F-AC-4	WAT 2021-A C		08/21/2023	KEYBANC CAPITAL	10/16/2023	Paydown	9,310	9,310	9,310	9,310	0	0	0	0	0	0	0	0	167	0
94108F-AC-4	WAT 2021-A C		08/21/2023	KEYBANC CAPITAL	11/15/2023	Paydown	10,554	10,554	10,554	10,554	0	0	0	0	0	0	0	0	282	0
94108F-AC-4	WAT 2021-A C		08/21/2023	KEYBANC CAPITAL	12/26/2023	Paydown	7,862	7,862	7,862	7,862	0	0	0	0	0	0	0	0	278	0
94108F-AC-4	WAT 2021-A C		08/28/2023	KEYBANC CAPITAL	09/15/2023	Paydown	7,234	7,234	7,234	7,234	0	0	0	0	0	0	0	0	65	0
94108F-AC-4	WAT 2021-A C		08/28/2023	KEYBANC CAPITAL	10/16/2023	Paydown	6,977	6,977	6,977	6,977	0	0	0	0	0	0	0	0	125	0
94108F-AC-4	WAT 2021-A C		08/28/2023	KEYBANC CAPITAL	11/15/2023	Paydown	7,908	7,908	7,908	7,908	0	0	0	0	0	0	0	0	211	0
94108F-AC-4	WAT 2021-A C		08/28/2023	KEYBANC CAPITAL	12/26/2023	Paydown	5,891	5,891	5,891	5,891	0	0	0	0	0	0	0	0	209	0

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
94108F-AC-4	WAT 2021-A C		09/01/2023	KEYBANC CAPITAL	09/15/2023	Paydown	8,495	8,495	8,495	8,495	0	0	0	0	0	0	0	0	76	0
94108F-AC-4	WAT 2021-A C		09/01/2023	KEYBANC CAPITAL	10/16/2023	Paydown	8,194	8,194	8,194	8,194	0	0	0	0	0	0	0	0	147	0
94108F-AC-4	WAT 2021-A C		09/01/2023	KEYBANC CAPITAL	11/15/2023	Paydown	9,288	9,288	9,288	9,288	0	0	0	0	0	0	0	0	248	0
94108F-AC-4	WAT 2021-A C		09/01/2023	KEYBANC CAPITAL	12/26/2023	Paydown	6,919	6,919	6,919	6,919	0	0	0	0	0	0	0	0	245	0
94108F-AC-4	WAT 2021-A C		09/08/2023	KEYBANC CAPITAL	09/15/2023	Paydown	11,026	11,026	11,026	11,026	0	0	0	0	0	0	0	0	98	0
94108F-AC-4	WAT 2021-A C		09/08/2023	KEYBANC CAPITAL	10/16/2023	Paydown	10,635	10,635	10,635	10,635	0	0	0	0	0	0	0	0	191	0
94108F-AC-4	WAT 2021-A C		09/08/2023	KEYBANC CAPITAL	11/15/2023	Paydown	12,054	12,054	12,054	12,054	0	0	0	0	0	0	0	0	322	0
94108F-AC-4	WAT 2021-A C		09/08/2023	KEYBANC CAPITAL	12/26/2023	Paydown	8,980	8,980	8,980	8,980	0	0	0	0	0	0	0	0	318	0
94108F-AC-4	WAT 2021-A C		09/19/2023	KEYBANC CAPITAL	10/16/2023	Paydown	8,499	8,499	8,499	8,499	0	0	0	0	0	0	0	0	77	0
94108F-AC-4	WAT 2021-A C		09/19/2023	KEYBANC CAPITAL	11/15/2023	Paydown	9,634	9,634	9,634	9,634	0	0	0	0	0	0	0	0	171	0
94108F-AC-4	WAT 2021-A C		09/19/2023	KEYBANC CAPITAL	12/26/2023	Paydown	7,177	7,177	7,177	7,177	0	0	0	0	0	0	0	0	190	0
94108F-AC-4	WAT 2021-A C		09/26/2023	KEYBANC CAPITAL	10/16/2023	Paydown	5,526	5,526	5,526	5,526	0	0	0	0	0	0	0	0	50	0
94108F-AC-4	WAT 2021-A C		09/26/2023	KEYBANC CAPITAL	11/15/2023	Paydown	6,264	6,264	6,264	6,264	0	0	0	0	0	0	0	0	111	0
94108F-AC-4	WAT 2021-A C		09/26/2023	KEYBANC CAPITAL	12/26/2023	Paydown	4,666	4,666	4,666	4,666	0	0	0	0	0	0	0	0	124	0
94108F-AC-4	WAT 2021-A C		10/02/2023	KEYBANC CAPITAL	10/16/2023	Paydown	5,874	5,874	5,874	5,874	0	0	0	0	0	0	0	0	53	0
94108F-AC-4	WAT 2021-A C		10/02/2023	KEYBANC CAPITAL	11/15/2023	Paydown	6,659	6,659	6,659	6,659	0	0	0	0	0	0	0	0	118	0
94108F-AC-4	WAT 2021-A C		10/02/2023	KEYBANC CAPITAL	12/26/2023	Paydown	4,960	4,960	4,960	4,960	0	0	0	0	0	0	0	0	131	0
94108F-AC-4	WAT 2021-A C		10/11/2023	KEYBANC CAPITAL	10/16/2023	Paydown	7,386	7,386	7,386	7,386	0	0	0	0	0	0	0	0	67	0
94108F-AC-4	WAT 2021-A C		10/11/2023	KEYBANC CAPITAL	11/15/2023	Paydown	8,372	8,372	8,372	8,372	0	0	0	0	0	0	0	0	149	0
94108F-AC-4	WAT 2021-A C		10/11/2023	KEYBANC CAPITAL	12/26/2023	Paydown	6,237	6,237	6,237	6,237	0	0	0	0	0	0	0	0	165	0
94108F-AC-4	WAT 2021-A C		10/17/2023	KEYBANC CAPITAL	11/15/2023	Paydown	8,164	8,164	8,164	8,164	0	0	0	0	0	0	0	0	71	0
94108F-AC-4	WAT 2021-A C		10/17/2023	KEYBANC CAPITAL	12/26/2023	Paydown	6,081	6,081	6,081	6,081	0	0	0	0	0	0	0	0	106	0
94108F-AC-4	WAT 2021-A C		10/20/2023	KEYBANC CAPITAL	11/15/2023	Paydown	7,347	7,347	7,347	7,347	0	0	0	0	0	0	0	0	64	0
94108F-AC-4	WAT 2021-A C		10/20/2023	KEYBANC CAPITAL	12/26/2023	Paydown	5,473	5,473	5,473	5,473	0	0	0	0	0	0	0	0	95	0
94108F-AC-4	WAT 2021-A C		10/27/2023	KEYBANC CAPITAL	11/15/2023	Paydown	7,490	7,490	7,490	7,490	0	0	0	0	0	0	0	0	66	0
94108F-AC-4	WAT 2021-A C		10/27/2023	KEYBANC CAPITAL	12/26/2023	Paydown	5,580	5,580	5,580	5,580	0	0	0	0	0	0	0	0	97	0
94108F-AC-4	WAT 2021-A C		11/03/2023	KEYBANC CAPITAL	11/15/2023	Paydown	8,923	8,923	8,923	8,923	0	0	0	0	0	0	0	0	78	0
94108F-AC-4	WAT 2021-A C		11/03/2023	KEYBANC CAPITAL	12/26/2023	Paydown	6,647	6,647	6,647	6,647	0	0	0	0	0	0	0	0	116	0
94108F-AC-4	WAT 2021-A C		11/10/2023	KEYBANC CAPITAL	12/26/2023	Paydown	5,322	5,322	5,322	5,322	0	0	0	0	0	0	0	0	46	0
94108F-AC-4	WAT 2021-A C		11/20/2023	KEYBANC CAPITAL	12/26/2023	Paydown	5,283	5,283	5,283	5,283	0	0	0	0	0	0	0	0	46	0
94108F-AC-4	WAT 2021-A C		11/27/2023	KEYBANC CAPITAL	12/26/2023	Paydown	6,419	6,419	6,419	6,419	0	0	0	0	0	0	0	0	56	0
94108F-AC-4	WAT 2021-A C		12/04/2023	KEYBANC CAPITAL	12/26/2023	Paydown	3,171	3,171	3,171	3,171	0	0	0	0	0	0	0	0	28	0
94108F-AC-4	WAT 2021-A C		12/08/2023	KEYBANC CAPITAL	12/26/2023	Paydown	8,281	8,281	8,281	8,281	0	0	0	0	0	0	0	0	72	0
94108F-AC-4	WAT 2021-A C		12/18/2023	KEYBANC CAPITAL	12/26/2023	Paydown	5,802	5,802	5,802	5,802	0	0	0	0	0	0	0	0	50	0
94988J-6B-8	WELLS FARGO BANK		08/02/2023	WELLS FARGO	08/28/2023	WELLS FARGO	2,600,000	2,598,128	2,597,738	2,598,080	0	(48)	0	(48)	0	0	(342)	(342)	8,418	0
95000U-3D-3	WELLS FARGO		04/17/2023	WELLS FARGO	08/02/2023	WELLS FARGO	1,646,000	1,646,000	1,605,410	1,646,000	0	0	0	0	0	0	(40,590)	(40,590)	24,640	0
95000U-3E-1	WELLS FARGO		07/18/2023	WELLS FARGO	07/25/2023	TRUIST	1,620,000	1,620,000	1,620,486	1,620,000	0	0	0	0	0	0	486	486	502	0
95000U-3E-1	WELLS FARGO		07/18/2023	WELLS FARGO	07/26/2023	WELLS FARGO	1,000,000	1,000,000	1,001,980	1,000,000	0	0	0	0	0	0	1,980	1,980	465	0
95000U-3E-1	WELLS FARGO		07/18/2023	WELLS FARGO	07/18/2023	MORGAN STANLEY	1,500,000	1,500,000	1,503,630	1,500,000	0	0	0	0	0	0	3,630	3,630	0	0
95000U-3F-8	WELLS FARGO		07/18/2023	WELLS FARGO	08/29/2023	WELLS FARGO	1,001,000	1,001,000	977,887	1,001,000	0	0	0	0	0	0	(23,113)	(23,113)	5,563	0
95000U-3F-8	WELLS FARGO		07/18/2023	WELLS FARGO	11/06/2023	DEUTSCHE BANK	500,000	500,000	470,455	500,000	0	0	0	0	0	0	(29,545)	(29,545)	7,950	0
95000U-3F-8	WELLS FARGO		07/18/2023	WELLS FARGO	11/13/2023	DAIWA	500,000	500,000	473,090	500,000	0	0	0	0	0	0	(26,910)	(26,910)	8,490	0
958254-AJ-3	WESTERN GAS PARTNERS		04/06/2023	JANE STREET ES	12/19/2023	MARKET AXESS	500,000	428,890	437,780	429,707	0	817	0	817	0	0	8,073	8,073	21,347	2,944
958667-AB-3	WESTERN MIDSTREAM		08/17/2023	JP MORGAN	10/27/2023	BANK OF AMERICA	750,000	717,690	721,118	721,957	0	4,267	0	4,267	0	0	(840)	(840)	5,813	1,292
958667-AE-7	WESTERN MIDSTREAM		03/30/2023	TD SECURITIES (USA)	04/28/2023	MORGAN STANLEY	1,000,000	997,280	1,016,390	997,234	0	(46)	0	(46)	0	0	19,156	19,156	4,783	0
958667-AE-7	WESTERN MIDSTREAM		03/30/2023	TD SECURITIES (USA)	04/04/2023	TRUIST	393,000	391,931	400,050	391,929	0	(2)	0	(2)	0	0	8,121	8,121	134	0
96328G-AA-5	WFLF 2021-A A		04/17/2023	DIRECT	06/18/2023	Redemption	1,442,421	1,442,421	1,442,421	1,442,421	0	0	0	0	0	0	0	0	0	0
96328G-AA-5	WFLF 2021-A A		04/17/2023	DIRECT	06/20/2023	Redemption	35,208	35,208	35,208	35,208	0	0	0	0	0	0	0	0	0	0
96328G-AA-5	WFLF 2021-A A		04/17/2023	DIRECT	08/30/2023	Redemption	961,614	961,614	961,614	961,614	0	0	0	0	0	0	0	0	9,965	0

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
96328G-AA-5	WFLF 2021-A A		04/17/2023	DIRECT	10/18/2023	Paydown	4,700,332	4,700,332	4,700,332	4,700,332	0	0	0	0	0	0	0	0	102,601	0
96328G-AA-5	WFLF 2021-A A		04/17/2023	DIRECT	11/01/2023	Redemption	15	15	15	15	0	0	0	0	0	0	0	0	486	0
96328G-AA-5	WFLF 2021-A A		04/21/2023	DIRECT	06/18/2023	Redemption	1,442,421	1,442,421	1,442,421	1,442,421	0	0	0	0	0	0	0	0	0	0
96328G-AA-5	WFLF 2021-A A		04/21/2023	DIRECT	06/20/2023	Redemption	35,208	35,208	35,208	35,208	0	0	0	0	0	0	0	0	0	0
96328G-AA-5	WFLF 2021-A A		04/21/2023	DIRECT	08/30/2023	Redemption	961,614	961,614	961,614	961,614	0	0	0	0	0	0	0	0	9,965	0
96328G-AA-5	WFLF 2021-A A		04/21/2023	DIRECT	10/18/2023	Paydown	4,700,332	4,700,332	4,700,332	4,700,332	0	0	0	0	0	0	0	0	102,601	0
96328G-AA-5	WFLF 2021-A A		04/21/2023	DIRECT	11/01/2023	Redemption	15	15	15	15	0	0	0	0	0	0	0	0	486	0
96328G-AA-5	WFLF 2021-A A		04/27/2023	DIRECT	06/18/2023	Redemption	961,614	961,614	961,614	961,614	0	0	0	0	0	0	0	0	0	0
96328G-AA-5	WFLF 2021-A A		04/27/2023	DIRECT	06/20/2023	Redemption	23,472	23,472	23,472	23,472	0	0	0	0	0	0	0	0	0	0
96328G-AA-5	WFLF 2021-A A		04/27/2023	DIRECT	08/30/2023	Redemption	641,076	641,076	641,076	641,076	0	0	0	0	0	0	0	0	6,643	0
96328G-AA-5	WFLF 2021-A A		04/27/2023	DIRECT	10/18/2023	Paydown	3,133,555	3,133,555	3,133,555	3,133,555	0	0	0	0	0	0	0	0	68,401	0
96328G-AA-5	WFLF 2021-A A		04/27/2023	DIRECT	11/01/2023	Redemption	10	10	10	10	0	0	0	0	0	0	0	0	324	0
96328G-AA-5	WFLF 2021-A A		05/09/2023	DIRECT	06/18/2023	Redemption	1,153,936	1,153,936	1,153,936	1,153,936	0	0	0	0	0	0	0	0	0	0
96328G-AA-5	WFLF 2021-A A		05/09/2023	DIRECT	06/20/2023	Redemption	28,166	28,166	28,166	28,166	0	0	0	0	0	0	0	0	0	0
96328G-AA-5	WFLF 2021-A A		05/09/2023	DIRECT	08/30/2023	Redemption	769,291	769,291	769,291	769,291	0	0	0	0	0	0	0	0	7,972	0
96328G-AA-5	WFLF 2021-A A		05/09/2023	DIRECT	10/18/2023	Paydown	3,760,265	3,760,265	3,760,265	3,760,265	0	0	0	0	0	0	0	0	82,081	0
96328G-AA-5	WFLF 2021-A A		05/09/2023	DIRECT	11/01/2023	Redemption	12	12	12	12	0	0	0	0	0	0	0	0	389	0
96328G-AA-5	WFLF 2021-A A		05/18/2023	DIRECT	06/18/2023	Redemption	3,124,206	3,124,206	3,124,206	3,124,206	0	0	0	0	0	0	0	0	0	0
96328G-AA-5	WFLF 2021-A A		05/18/2023	DIRECT	06/20/2023	Redemption	76,259	76,259	76,259	76,259	0	0	0	0	0	0	0	0	0	0
96328G-AA-5	WFLF 2021-A A		05/18/2023	DIRECT	08/30/2023	Redemption	2,082,804	2,082,804	2,082,804	2,082,804	0	0	0	0	0	0	0	0	21,583	0
96328G-AA-5	WFLF 2021-A A		05/18/2023	DIRECT	10/18/2023	Paydown	10,180,669	10,180,669	10,180,669	10,180,669	0	0	0	0	0	0	0	0	222,229	0
96328G-AA-5	WFLF 2021-A A		05/18/2023	DIRECT	11/01/2023	Redemption	33	33	33	33	0	0	0	0	0	0	0	0	1,051	0
96328G-AB-3	WFLF 2021-A B		04/19/2023	DIRECT	08/30/2023	Redemption	83,136	83,136	83,136	83,136	0	0	0	0	0	0	0	0	0	0
96328G-AB-3	WFLF 2021-A B		04/19/2023	DIRECT	10/30/2023	Redemption	161,214	161,214	161,214	161,214	0	0	0	0	0	0	0	0	7,585	0
96328G-AB-3	WFLF 2021-A B		04/19/2023	DIRECT	11/01/2023	Redemption	35	35	35	35	0	0	0	0	0	0	0	0	(33)	0
96328G-AB-3	WFLF 2021-A B		04/21/2023	DIRECT	08/30/2023	Redemption	83,136	83,136	83,136	83,136	0	0	0	0	0	0	0	0	0	0
96328G-AB-3	WFLF 2021-A B		04/21/2023	DIRECT	10/30/2023	Redemption	161,214	161,214	161,214	161,214	0	0	0	0	0	0	0	0	7,585	0
96328G-AB-3	WFLF 2021-A B		04/21/2023	DIRECT	11/01/2023	Redemption	35	35	35	35	0	0	0	0	0	0	0	0	(33)	0
96328G-AB-3	WFLF 2021-A B		04/27/2023	DIRECT	08/30/2023	Redemption	55,424	55,424	55,424	55,424	0	0	0	0	0	0	0	0	0	0
96328G-AB-3	WFLF 2021-A B		04/27/2023	DIRECT	10/30/2023	Redemption	107,476	107,476	107,476	107,476	0	0	0	0	0	0	0	0	5,057	0
96328G-AB-3	WFLF 2021-A B		04/27/2023	DIRECT	11/01/2023	Redemption	23	23	23	23	0	0	0	0	0	0	0	0	(22)	0
96328G-AB-3	WFLF 2021-A B		05/09/2023	DIRECT	08/30/2023	Redemption	66,509	66,509	66,509	66,509	0	0	0	0	0	0	0	0	0	0
96328G-AB-3	WFLF 2021-A B		05/09/2023	DIRECT	10/30/2023	Redemption	128,971	128,971	128,971	128,971	0	0	0	0	0	0	0	0	6,068	0
96328G-AB-3	WFLF 2021-A B		05/09/2023	DIRECT	11/01/2023	Redemption	28	28	28	28	0	0	0	0	0	0	0	0	(27)	0
96328G-AB-3	WFLF 2021-A B		05/18/2023	DIRECT	08/30/2023	Redemption	190,464	190,464	190,464	190,464	0	0	0	0	0	0	0	0	0	0
96328G-AB-3	WFLF 2021-A B		05/18/2023	DIRECT	10/30/2023	Redemption	369,340	369,340	369,340	369,340	0	0	0	0	0	0	0	0	17,377	0
96328G-AB-3	WFLF 2021-A B		05/18/2023	DIRECT	11/01/2023	Redemption	80	80	80	80	0	0	0	0	0	0	0	0	(77)	0
96328G-AB-3	WFLF 2021-A B		10/01/2023	PIK	10/30/2023	Redemption	14,704	14,704	14,704	14,704	0	0	0	0	0	0	0	0	258	0
96328G-AB-3	WFLF 2021-A B		10/01/2023	PIK	11/01/2023	Redemption	3	3	3	3	0	0	0	0	0	0	0	0	(3)	0
96328G-AC-1	WFLF 2021-A C		04/17/2023	DIRECT	06/18/2023	Redemption	68,958	68,958	68,958	68,958	0	0	0	0	0	0	0	0	0	0
96328G-AC-1	WFLF 2021-A C		04/17/2023	DIRECT	08/30/2023	Redemption	45,972	45,972	45,972	45,972	0	0	0	0	0	0	0	0	258	0
96328G-AC-1	WFLF 2021-A C		04/17/2023	DIRECT	10/30/2023	Paydown	210,391	210,391	210,391	210,391	0	0	0	0	0	0	0	0	15,561	0
96328G-AC-1	WFLF 2021-A C		04/17/2023	DIRECT	11/01/2023	Redemption	13	13	13	13	0	0	0	0	0	0	0	0	(12)	0
96328G-AC-1	WFLF 2021-A C		04/21/2023	DIRECT	06/18/2023	Redemption	68,958	68,958	68,958	68,958	0	0	0	0	0	0	0	0	0	0
96328G-AC-1	WFLF 2021-A C		04/21/2023	DIRECT	08/30/2023	Redemption	45,972	45,972	45,972	45,972	0	0	0	0	0	0	0	0	258	0
96328G-AC-1	WFLF 2021-A C		04/21/2023	DIRECT	10/30/2023	Paydown	210,391	210,391	210,391	210,391	0	0	0	0	0	0	0	0	15,561	0
96328G-AC-1	WFLF 2021-A C		04/21/2023	DIRECT	11/01/2023	Redemption	13	13	13	13	0	0	0	0	0	0	0	0	(12)	0
96328G-AC-1	WFLF 2021-A C		04/27/2023	DIRECT	06/18/2023	Redemption	45,972	45,972	45,972	45,972	0	0	0	0	0	0	0	0	0	0
96328G-AC-1	WFLF 2021-A C		04/27/2023	DIRECT	08/30/2023	Redemption	30,648	30,648	30,648	30,648	0	0	0	0	0	0	0	0	172	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
96328G-AC-1	WFLF 2021-A C		04/27/2023	DIRECT	10/30/2023	Paydown	140,260	140,260	140,260	140,260	0	0	0	0	0	0	0	0	10,374	0
96328G-AC-1	WFLF 2021-A C		04/27/2023	DIRECT	11/01/2023	Redemption	8	8	8	8	0	0	0	0	0	0	0	0	(8)	0
96328G-AC-1	WFLF 2021-A C		05/09/2023	DIRECT	06/18/2023	Redemption	55,166	55,166	55,166	55,166	0	0	0	0	0	0	0	0	0	0
96328G-AC-1	WFLF 2021-A C		05/09/2023	DIRECT	08/30/2023	Redemption	36,777	36,777	36,777	36,777	0	0	0	0	0	0	0	0	207	0
96328G-AC-1	WFLF 2021-A C		05/09/2023	DIRECT	10/30/2023	Paydown	168,313	168,313	168,313	168,313	0	0	0	0	0	0	0	0	12,449	0
96328G-AC-1	WFLF 2021-A C		05/09/2023	DIRECT	11/01/2023	Redemption	10	10	10	10	0	0	0	0	0	0	0	0	(9)	0
96328G-AC-1	WFLF 2021-A C		05/18/2023	DIRECT	06/18/2023	Redemption	181,435	181,435	181,435	181,435	0	0	0	0	0	0	0	0	0	0
96328G-AC-1	WFLF 2021-A C		05/18/2023	DIRECT	08/30/2023	Redemption	120,957	120,957	120,957	120,957	0	0	0	0	0	0	0	0	680	0
96328G-AC-1	WFLF 2021-A C		05/18/2023	DIRECT	10/30/2023	Paydown	553,560	553,560	553,560	553,560	0	0	0	0	0	0	0	0	40,943	0
96328G-AC-1	WFLF 2021-A C		05/18/2023	DIRECT	11/01/2023	Redemption	33	33	33	33	0	0	0	0	0	0	0	0	(31)	0
96328G-AC-1	WFLF 2021-A C		10/01/2023	Interest Capitalization	10/30/2023	Paydown	135,634	135,634	135,634	135,634	0	0	0	0	0	0	0	0	0	0
96328G-AC-1	WFLF 2021-A C		10/01/2023	Interest Capitalization	11/01/2023	Redemption	8	8	8	8	0	0	0	0	0	0	0	0	(8)	0
96328G-AD-9	WFLF 2021-A D		04/19/2023	DIRECT	08/30/2023	Redemption	44,571	44,571	44,571	44,571	0	0	0	0	0	0	0	0	200	0
96328G-AD-9	WFLF 2021-A D		04/19/2023	DIRECT	10/30/2023	Paydown	79,699	79,699	79,699	79,699	0	0	0	0	0	0	0	0	7,693	0
96328G-AD-9	WFLF 2021-A D		04/21/2023	DIRECT	08/30/2023	Redemption	44,571	44,571	44,571	44,571	0	0	0	0	0	0	0	0	200	0
96328G-AD-9	WFLF 2021-A D		04/21/2023	DIRECT	10/30/2023	Paydown	79,699	79,699	79,699	79,699	0	0	0	0	0	0	0	0	7,693	0
96328G-AD-9	WFLF 2021-A D		04/27/2023	DIRECT	08/30/2023	Redemption	29,714	29,714	29,714	29,714	0	0	0	0	0	0	0	0	134	0
96328G-AD-9	WFLF 2021-A D		04/27/2023	DIRECT	10/30/2023	Paydown	53,132	53,132	53,132	53,132	0	0	0	0	0	0	0	0	5,129	0
96328G-AD-9	WFLF 2021-A D		05/09/2023	DIRECT	08/30/2023	Redemption	35,657	35,657	35,657	35,657	0	0	0	0	0	0	0	0	160	0
96328G-AD-9	WFLF 2021-A D		05/09/2023	DIRECT	10/30/2023	Paydown	63,759	63,759	63,759	63,759	0	0	0	0	0	0	0	0	6,154	0
96328G-AD-9	WFLF 2021-A D		05/18/2023	DIRECT	08/30/2023	Redemption	158,600	158,600	158,600	158,600	0	0	0	0	0	0	0	0	713	0
96328G-AD-9	WFLF 2021-A D		05/18/2023	DIRECT	10/30/2023	Paydown	283,599	283,599	283,599	283,599	0	0	0	0	0	0	0	0	27,374	0
96328G-AD-9	WFLF 2021-A D		10/01/2023	Interest Capitalization	10/30/2023	Paydown	68,251	68,251	68,251	68,251	0	0	0	0	0	0	0	0	0	0
96328G-AE-7	WFLF 2021-A E		04/17/2023	DIRECT	08/30/2023	Redemption	19,649	19,649	19,649	19,649	0	0	0	0	0	0	0	0	2,785	0
96328G-AE-7	WFLF 2021-A E		04/17/2023	DIRECT	10/30/2023	Redemption	21,774	21,774	21,774	21,774	0	0	0	0	0	0	0	0	19,440	0
96328G-AE-7	WFLF 2021-A E		04/21/2023	DIRECT	08/30/2023	Redemption	19,649	19,649	19,649	19,649	0	0	0	0	0	0	0	0	2,785	0
96328G-AE-7	WFLF 2021-A E		04/21/2023	DIRECT	10/30/2023	Redemption	21,774	21,774	21,774	21,774	0	0	0	0	0	0	0	0	19,440	0
96328G-AE-7	WFLF 2021-A E		04/27/2023	DIRECT	08/30/2023	Redemption	13,099	13,099	13,099	13,099	0	0	0	0	0	0	0	0	1,857	0
96328G-AE-7	WFLF 2021-A E		04/27/2023	DIRECT	10/30/2023	Redemption	14,516	14,516	14,516	14,516	0	0	0	0	0	0	0	0	12,960	0
96328G-AE-7	WFLF 2021-A E		05/09/2023	DIRECT	08/30/2023	Redemption	15,719	15,719	15,719	15,719	0	0	0	0	0	0	0	0	2,228	0
96328G-AE-7	WFLF 2021-A E		05/09/2023	DIRECT	10/30/2023	Redemption	17,419	17,419	17,419	17,419	0	0	0	0	0	0	0	0	15,552	0
96328G-AE-7	WFLF 2021-A E		05/18/2023	DIRECT	08/30/2023	Redemption	50,649	50,649	50,649	50,649	0	0	0	0	0	0	0	0	7,179	0
96328G-AE-7	WFLF 2021-A E		05/18/2023	DIRECT	10/30/2023	Redemption	56,126	56,126	56,126	56,126	0	0	0	0	0	0	0	0	50,109	0
96328G-AE-7	WFLF 2021-A E		10/01/2023	PIK	10/30/2023	Redemption	115,790	115,790	115,790	115,790	0	0	0	0	0	0	0	0	0	0
96928*-AS-6	SPECTRUM HEALTH HOSPITAL		11/16/2023	Interest Capitalization	12/15/2023	Redemption	394	394	394	394	0	0	0	0	0	0	0	0	2	0
98379K-AA-0	XPO INC		05/17/2023	GOLDMAN SACHS	08/14/2023	MORGAN STANLEY	885,000	885,000	872,831	885,000	0	0	0	0	0	0	(12,169)	(12,169)	12,599	0
000000-00-0	AT&T MOBILITY		06/13/2023	DIRECT	08/31/2023	Tax Free Exchange	21,000,000	21,000,000	21,000,000	21,000,000	0	0	0	0	0	0	0	0	63,467	0
G2530#-AA-2	CORE SENIOR LENDING		06/05/2023	DIRECT	06/20/2023	Redemption	11,779	11,779	11,779	11,779	0	0	0	0	0	0	0	0	0	0
G2530#-AA-2	CORE SENIOR LENDING		06/05/2023	DIRECT	06/20/2023	Redemption	11,779	11,779	11,779	11,779	0	0	0	0	0	0	0	0	0	0
G2530#-AB-0	CORE SENIOR LENDING		06/05/2023	DIRECT	06/20/2023	Redemption	5,889	5,889	5,889	5,889	0	0	0	0	0	0	0	0	0	0
G2530#-AB-0	CORE SENIOR LENDING		06/05/2023	DIRECT	06/20/2023	Redemption	5,889	5,889	5,889	5,889	0	0	0	0	0	0	0	0	0	0
06417X-AN-1	BANK OF NOVA SCOTIA		01/24/2023	SCOTIA CAPITAL (USA)	01/24/2023	MORGAN STANLEY	2,000,000	1,998,240	1,998,840	1,998,240	0	0	0	0	0	0	600	600	0	0
06417X-AP-6	BANK OF NOVA SCOTIA		01/24/2023	SCOTIA CAPITAL (USA)	01/24/2023	MORGAN STANLEY	3,200,000	3,197,760	3,202,624	3,197,760	0	0	0	0	0	0	4,864	4,864	0	0
06417X-AP-6	BANK OF NOVA SCOTIA		01/24/2023	SCOTIA CAPITAL (USA)	01/24/2023	SG AMERICAS	800,000	799,440	800,280	799,440	0	0	0	0	0	0	840	840	0	0
06417X-AP-6	BANK OF NOVA SCOTIA		01/24/2023	SCOTIA CAPITAL (USA)	01/26/2023	MARKET AXESS	1,550,000	1,548,915	1,554,387	1,548,915	0	0	0	0	0	0	5,472	5,472	0	0
06417X-AP-6	BANK OF NOVA SCOTIA		01/24/2023	SCOTIA CAPITAL (USA)	01/26/2023	GOLDMAN SACHS	627,000	626,561	628,292	626,561	0	0	0	0	0	0	1,731	1,731	0	0
06417X-AP-6	BANK OF NOVA SCOTIA		01/24/2023	SCOTIA CAPITAL (USA)	12/11/2023	GOLDMAN SACHS	7,017,000	7,012,088	6,786,772	7,012,199	0	111	0	111	0	0	(225,427)	(225,427)	294,003	0
073170-AJ-4	BAYTEX ENERGY CORP		04/13/2023	RBS SECURITIES	11/27/2023	RBS SECURITIES	313,000	308,959	315,348	309,179	0	220	0	220	0	0	6,168	6,168	15,667	0
073170-AJ-4	BAYTEX ENERGY CORP		04/13/2023	RBS SECURITIES	11/27/2023	RBS SECURITIES	187,000	184,586	188,403	184,717	0	132	0	132	0	0	3,685	3,685	9,360	0

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
13607L-NG-4	CANADIAN IMPERIAL BANK		04/24/2023	CIBC	05/02/2023	MORGAN STANLEY	1,183,000	1,183,000	1,180,054	1,183,000	0	0	0	0	0	0	(2,946)	(2,946)	986	0
13607L-NG-4	CANADIAN IMPERIAL BANK		04/24/2023	CIBC	12/18/2023	JANE STREET ES	5,273,000	5,273,000	5,269,783	5,273,000	0	0	0	0	0	0	(3,217)	(3,217)	169,942	0
13648T-AG-2	CANADIAN PACIFIC RAILWAY		04/18/2023	Taxable Exchange	07/26/2023	TRUIST	1,100,000	830,230	842,402	831,429	0	1,199	0	1,199	0	0	10,973	10,973	10,588	17,967
29250N-BR-5	ENBRIDGE		03/06/2023	MORGAN STANLEY	03/06/2023	JEFFERIES & COMPANY	1,000,000	998,720	1,002,490	998,720	0	0	0	0	0	0	3,770	3,770	0	0
31429K-AK-9	FED CAISSES DESJARDINS		03/07/2023	BARCLAYS CAPITAL	08/23/2023	TD SECURITIES (USA)	2,000,000	1,999,480	1,994,860	1,999,445	0	(35)	0	(35)	0	0	(4,585)	(4,585)	50,983	0
63307A-2T-1	NATIONAL BANK OF CANADA		01/09/2023	ROYAL BANK OF CANADA	12/11/2023	GOLDMAN SACHS	15,000,000	14,988,450	14,930,850	14,992,741	0	4,291	0	4,291	0	0	(61,891)	(61,891)	713,125	0
67077M-BA-5	NUTRIEN		03/23/2023	BMO CAPITAL MARKETS	03/23/2023	CANTOR FITZGERALD	800,000	798,560	799,016	798,560	0	0	0	0	0	0	456	456	0	0
67077M-BA-5	NUTRIEN		03/23/2023	BMO CAPITAL MARKETS	03/23/2023	JP MORGAN	800,000	798,560	800,984	798,560	0	0	0	0	0	0	2,424	2,424	0	0
67077M-BA-5	NUTRIEN		03/23/2023	BMO CAPITAL MARKETS	12/19/2023	JANE STREET ES	1,200,000	1,197,840	1,205,220	1,198,036	0	196	0	196	0	0	7,184	7,184	43,120	0
67077M-BB-3	NUTRIEN		03/23/2023	CITICORP	05/01/2023	GOLDMAN SACHS	621,000	617,069	639,406	617,033	0	(36)	0	(36)	0	0	22,374	22,374	3,602	0
78016F-ZX-5	ROYAL BANK OF CANADA		01/09/2023	RBS SECURITIES	01/24/2023	JP MORGAN	800,000	798,912	811,736	798,898	0	(14)	0	(14)	0	0	12,838	12,838	1,556	0
78016F-ZX-5	ROYAL BANK OF CANADA		01/09/2023	RBS SECURITIES	04/10/2023	RBS SECURITIES	1,200,000	1,198,368	1,213,224	1,198,305	0	(63)	0	(63)	0	0	14,919	14,919	15,000	0
00774M-AC-9	AERCAP IRELAND CAPITAL	C	05/08/2023	GOLDMAN SACHS	08/14/2023	TD SECURITIES (USA)	600,000	574,692	578,436	578,546	0	3,854	0	3,854	0	0	(110)	(110)	12,308	6,708
00774M-AC-9	AERCAP IRELAND CAPITAL	C	05/08/2023	GOLDMAN SACHS	08/14/2023	TD SECURITIES (USA)	631,000	604,675	608,322	608,684	0	4,010	0	4,010	0	0	(362)	(362)	12,944	7,055
00774M-BD-6	AERCAP IRELAND CAPITAL	C	09/18/2023	BANK OF AMERICA	09/18/2023	CANTOR FITZGERALD	2,333,000	2,322,268	2,323,178	2,322,268	0	0	0	0	0	0	910	910	0	0
00774M-BD-6	AERCAP IRELAND CAPITAL	C	09/18/2023	BANK OF AMERICA	09/18/2023	RBC CAPITAL	1,667,000	1,659,332	1,662,216	1,659,332	0	0	0	0	0	0	2,884	2,884	0	0
05571A-AR-6	BPCE SA	C	10/10/2023	JP MORGAN	12/05/2023	JEFFERIES & COMPANY	2,367,000	2,367,000	2,434,175	2,367,000	0	0	0	0	0	0	67,175	67,175	21,189	0
05571A-AR-6	BPCE SA	C	10/10/2023	JP MORGAN	12/05/2023	CITICORP	133,000	133,000	136,804	133,000	0	0	0	0	0	0	3,804	3,804	1,191	0
06738E-CF-0	BARCLAYS	C	05/02/2023	BARCLAYS CAPITAL	12/28/2023	MORGAN STANLEY	1,500,000	1,500,000	1,513,080	1,500,000	0	0	0	0	0	0	13,080	13,080	55,863	0
06738E-CG-8	BARCLAYS	C	05/02/2023	BARCLAYS CAPITAL	05/02/2023	BANK OF AMERICA	1,500,000	1,500,000	1,504,200	1,500,000	0	0	0	0	0	0	4,200	4,200	0	0
06738E-CL-7	BARCLAYS	C	09/06/2023	BARCLAYS CAPITAL	09/26/2023	BNP PARIBAS	700,000	700,000	692,328	700,000	0	0	0	0	0	0	(7,672)	(7,672)	1,952	0
06738E-CL-7	BARCLAYS	C	09/06/2023	BARCLAYS CAPITAL	09/26/2023	GOLDMAN SACHS	668,000	668,000	659,309	668,000	0	0	0	0	0	0	(8,691)	(8,691)	1,863	0
06738E-CL-7	BARCLAYS	C	09/06/2023	BARCLAYS CAPITAL	09/26/2023	JP MORGAN	44,000	44,000	43,434	44,000	0	0	0	0	0	0	(566)	(566)	123	0
06738E-CL-7	BARCLAYS	C	09/06/2023	BARCLAYS CAPITAL	09/26/2023	JP MORGAN	44,000	44,000	43,437	44,000	0	0	0	0	0	0	(563)	(563)	123	0
06738E-CL-7	BARCLAYS	C	09/06/2023	BARCLAYS CAPITAL	09/26/2023	JP MORGAN	44,000	44,000	43,443	44,000	0	0	0	0	0	0	(557)	(557)	123	0
09659W-2V-5	BNP PARIBAS	C	01/09/2023	BNP PARIBAS	01/11/2023	HSBC SECURITIES	875,000	875,000	876,566	875,000	0	0	0	0	0	0	1,566	1,566	0	0
09659W-2V-5	BNP PARIBAS	C	01/09/2023	BNP PARIBAS	01/27/2023	BNP PARIBAS	1,000,000	1,000,000	1,005,660	1,000,000	0	0	0	0	0	0	5,660	5,660	2,420	0
20271R-AS-9	COMMONW BK AU NY	C	09/05/2023	MORGAN STANLEY	11/08/2023	JANE STREET ES	1,500,000	1,500,000	1,502,835	1,500,000	0	0	0	0	0	0	2,835	2,835	13,289	0
21987B-BF-4	CODELCO	C	01/30/2023	BANK OF AMERICA	05/01/2023	MIZUHO SECURITIES	1,076,000	1,075,333	1,089,536	1,075,259	0	(74)	0	(74)	0	0	14,278	14,278	13,939	0
22550L-2L-4	CREDIT SUISSE NEW YORK	C	01/04/2023	CREDIT SUISSE	01/12/2023	GOLDMAN SACHS	1,000,000	998,000	1,019,850	997,987	0	(13)	0	(13)	0	0	21,863	21,863	1,767	0
22550L-2L-4	CREDIT SUISSE NEW YORK	C	01/04/2023	CREDIT SUISSE	01/19/2023	CREDIT SUISSE	500,000	499,000	510,800	498,990	0	(10)	0	(10)	0	0	11,810	11,810	1,546	0
22550L-2L-4	CREDIT SUISSE NEW YORK	C	01/04/2023	CREDIT SUISSE	01/25/2023	JP MORGAN	1,000,000	998,000	1,021,670	997,976	0	(24)	0	(24)	0	0	23,694	23,694	3,975	0
22550L-2L-4	CREDIT SUISSE NEW YORK	C	01/04/2023	CREDIT SUISSE	02/13/2023	BARCLAYS CAPITAL	500,000	499,000	510,420	498,984	0	(16)	0	(16)	0	0	11,436	11,436	3,975	0
251526-CS-6	DEUTSCHE BANK NY	C	01/10/2023	DEUTSCHE BANK	01/11/2023	DEUTSCHE BANK	1,011,000	1,011,000	1,028,955	1,011,000	0	0	0	0	0	0	17,955	17,955	0	0
251526-CT-4	DEUTSCHE BANK NY	C	02/06/2023	DEUTSCHE BANK	02/08/2023	JP MORGAN	257,000	257,000	259,159	257,000	0	0	0	0	0	0	2,159	2,159	0	0
28504D-AB-9	ELECTRICITE DE FRANCE SA	C	05/17/2023	JP MORGAN	06/02/2023	Credit Agricol	552,000	551,172	557,360	551,162	0	(10)	0	(10)	0	0	6,198	6,198	1,136	0
42772B-AA-1	HERO 2020-1A A	C	02/10/2023	BARCLAYS CAPITAL	02/20/2023	Redemption	6,276	5,547	6,276	6,276	0	730	0	730	0	0	0	0	0	66
42772B-AA-1	HERO 2020-1A A	C	02/10/2023	BARCLAYS CAPITAL	03/20/2023	Paydown	4,079	3,605	4,079	4,079	0	474	0	474	0	0	0	0	54	43
42772B-AA-1	HERO 2020-1A A	C	02/10/2023	BARCLAYS CAPITAL	04/20/2023	Redemption	3,559	3,145	3,559	3,559	0	414	0	414	0	0	0	0	47	37
42772B-AA-1	HERO 2020-1A A	C	02/10/2023	BARCLAYS CAPITAL	05/20/2023	Redemption	10,184	9,000	10,184	10,184	0	1,184	0	1,184	0	0	0	0	134	107
42772B-AA-1	HERO 2020-1A A	C	02/10/2023	BARCLAYS CAPITAL	06/20/2023	Redemption	1,547	1,368	1,547	1,547	0	180	0	180	0	0	0	0	20	16
42772B-AA-1	HERO 2020-1A A	C	02/10/2023	BARCLAYS CAPITAL	07/20/2023	Redemption	4,888	4,320	4,888	4,888	0	568	0	568	0	0	0	0	64	51
42772B-AA-1	HERO 2020-1A A	C	02/10/2023	BARCLAYS CAPITAL	08/20/2023	Paydown	2,738	2,420	2,738	2,738	0	318	0	318	0	0	0	0	36	29
42772B-AA-1	HERO 2020-1A A	C	02/10/2023	BARCLAYS CAPITAL	09/20/2023	Redemption	15,413	13,622	15,413	15,413	0	1,792	0	1,792	0	0	0	0	408	162
42772B-AA-1	HERO 2020-1A A	C	02/10/2023	BARCLAYS CAPITAL	10/20/2023	Redemption	1,954	1,727	1,954	1,954	0	227	0	227	0	0	0	0	52	21
42772B-AA-1	HERO 2020-1A A	C	02/10/2023	BARCLAYS CAPITAL	11/20/2023	Redemption	2,002	1,769	2,002	2,002	0	233	0	233	0	0	0	0	53	21
42772B-AA-1	HERO 2020-1A A	C	02/10/2023	BARCLAYS CAPITAL	12/20/2023	Redemption	1,542	1,363	1,542	1,542	0	179	0	179	0	0	0	0	41	16
456837-BF-9	ING GROEP NV	C	09/05/2023	MORGAN STANLEY	10/05/2023	MORGAN STANLEY	800,000	800,000	795,448	800,000	0	0	0	0	0	0	(4,552)	(4,552)	3,920	0
456837-BF-9	ING GROEP NV	C	09/05/2023	MORGAN STANLEY	10/05/2023	MORGAN STANLEY	500,000	500,000	497,275	500,000	0	0	0	0	0	0	(2,725)	(2,725)	2,450	0
55608J-BQ-0	MACQUARIE GROUP	C	11/29/2023	CITICORP	11/29/2023	HSBC SECURITIES	1,500,000	1,500,000	1,500,435	1,500,000	0	0	0	0	0	0	435	435	0	0
55954T-AG-1	MAGNETITE XXXV LTD	C	07/05/2023	ATHENE ANNUITY	10/25/2023	Paydown	4,400,000	4,420,680	4,400,000	4,400,000	0	(20,680)	0	(20,680)	0	0	0	0	202,648	77,386
606822-DA-9	MITSUBISHI UFJ	C	04/11/2023	MITSUBISHI	05/02/2023	GOLDMAN SACHS	2,462,000	2,462,000	2,464,905	2,462,000	0	0	0	0	0	0	2,905	2,905	5,684	0
716973-AA-0	PFIZER INVESTMENT	C	05/16/2023	BANK OF AMERICA	05/17/2023	BANK OF AMERICA	1,000,000	999,430	999,900	999,428	0	(2)	0	(2)	0	0	472	472	388	0
716973-AE-2	PFIZER INVESTMENT	C	05/16/2023	BANK OF AMERICA	05/16/2023	WELLS FARGO	1,500,000	1,497,750	1,500,240	1,497,750	0	0	0	0	0	0	2,490	2,490	0	0
716973-AG-7	PFIZER INVESTMENT	C	05/16/2023	CITICORP	05/16/2023	WELLS FARGO	750,000	748,883	754,695	748,883	0	0	0	0	0	0	5,813	5,813	0	0
716973-AG-7	PFIZER INVESTMENT	C	05/16/2023	CITICORP	05/24/2023	WELLS FARGO	750,000	748,883	751,328	748,873	0	(9)	0	(9)	0	0	2,454	2,454	773	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
716973-AH-5	PFIZER INVESTMENT	C	05/16/2023	CITICORP	06/05/2023	CITICORP	500,000	490,285	501,625	490,272	0	(13)	0	(13)	0	0	11,353	11,353	1,409	0
716973-AH-5	PFIZER INVESTMENT	C	05/16/2023	CITICORP	06/05/2023	MORGAN STANLEY	1,130,000	1,108,044	1,129,774	1,108,015	0	(29)	0	(29)	0	0	21,759	21,759	3,017	0
716973-AH-5	PFIZER INVESTMENT	C	05/16/2023	CITICORP	06/06/2023	HSBC SECURITIES	500,000	490,285	500,640	490,272	0	(13)	0	(13)	0	0	10,368	10,368	1,409	0
716973-AH-5	PFIZER INVESTMENT	C	05/16/2023	CITICORP	10/25/2023	CITICORP	1,000,000	980,570	864,270	980,592	0	22	0	22	0	0	(116,322)	(116,322)	23,437	0
81180W-BH-3	SEAGATE HDD CAYMAN	C	05/24/2023	MORGAN STANLEY	08/07/2023	TRUIST	125,000	125,000	130,313	125,000	0	0	0	0	0	0	5,313	5,313	1,977	0
81180W-BJ-9	SEAGATE HDD CAYMAN	C	05/24/2023	MORGAN STANLEY	08/07/2023	MORGAN STANLEY	175,000	175,000	182,875	175,000	0	0	0	0	0	0	7,875	7,875	2,851	0
83192P-AA-6	SMITH & NEPHEW	C	10/26/2023	MORGAN STANLEY	10/31/2023	GOLDMAN SACHS	136,000	101,183	102,530	101,204	0	22	0	22	0	0	1,326	1,326	138	123
83192P-AA-6	SMITH & NEPHEW	C	10/26/2023	MORGAN STANLEY	10/31/2023	GOLDMAN SACHS	437,000	324,800	329,454	324,870	0	70	0	70	0	0	4,584	4,584	444	395
83368R-BS-0	SOCIETE GENERALE	C	01/03/2023	SOCIETE GENERALE	01/04/2023	BANK OF AMERICA	800,000	800,000	801,328	800,000	0	0	0	0	0	0	1,328	1,328	0	0
83368R-BS-0	SOCIETE GENERALE	C	01/03/2023	SOCIETE GENERALE	01/06/2023	CITICORP	1,200,000	1,200,000	1,208,604	1,200,000	0	0	0	0	0	0	8,604	8,604	0	0
83368R-BT-8	SOCIETE GENERALE	C	01/03/2023	SOCIETE GENERALE	01/03/2023	PARIBAS	2,000,000	2,000,000	2,012,580	2,000,000	0	0	0	0	0	0	12,580	12,580	0	0
902674-ZW-3	UBS AG LONDON	C	09/05/2023	UBS WARBURG	11/15/2023	CITICORP	1,580,000	1,579,937	1,576,508	1,579,795	0	(142)	0	(142)	0	0	(3,286)	(3,286)	16,366	0
92212W-AE-0	VAR ENERGI ASA	C	02/23/2023	JEFFERIES & COMPANY	08/15/2023	MORGAN STANLEY	1,000,000	1,047,230	1,064,600	1,045,542	0	(1,688)	0	(1,688)	0	0	19,058	19,058	60,444	22,667
961214-FL-2	WESTPAC BANKING	C	11/08/2023	MORGAN STANLEY	11/14/2023	RBC CAPITAL	500,000	500,000	501,415	500,000	0	0	0	0	0	0	1,415	1,415	230	0
BAN119-JN-9	DFS FUNDING	C	05/01/2023	Interest Capitalization	05/24/2023	ATHENE ANNUITY	59,515	59,515	59,515	59,515	0	0	0	0	0	0	0	0	1,166	0
L3551#-AM-2	FERRERO INTERNATIONAL SA	C	05/11/2023	BANC OF AMERICA	07/26/2023	RILA	5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	0	0	0	24,800	0
L3551#-AP-5	FERRERO INTERNATIONAL SA	C	05/11/2023	BANC OF AMERICA	09/21/2023	STONE CASTLE	7,500,000	7,500,000	7,020,300	7,500,000	0	0	0	0	0	0	(479,700)	(479,700)	119,000	0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							853,517,915	845,179,342	843,731,952	845,903,311	0	723,979	0	723,979	0	0	(2,171,357)	(2,171,357)	13,550,739	825,691
2509999998. Total - Bonds							1,077,832,861	1,060,644,034	1,057,711,439	1,061,636,177	0	992,141	0	992,141	0	0	(3,924,733)	(3,924,733)	15,975,057	1,684,517
172967-PE-5	CITIGROUP		09/14/2023	CITICORP	09/14/2023	SEAPORT GROUP	140,000.000	140,000	140,350	140,000	0	0	0	0	0	0	350	350	0	0
172967-PE-5	CITIGROUP		09/14/2023	CITICORP	09/14/2023	MORGAN STANLEY	700,000.000	700,000	703,500	700,000	0	0	0	0	0	0	3,500	3,500	0	0
172967-PE-5	CITIGROUP		09/14/2023	CITICORP	09/14/2023	PARIBAS	350,000.000	350,000	351,750	350,000	0	0	0	0	0	0	1,750	1,750	0	0
172967-PE-5	CITIGROUP		09/14/2023	CITICORP	09/14/2023	JEFFERIES & COMPANY	350,000.000	350,000	351,750	350,000	0	0	0	0	0	0	1,750	1,750	0	0
172967-PE-5	CITIGROUP		09/14/2023	CITICORP	09/14/2023	MORGAN STANLEY	210,000.000	210,000	210,735	210,000	0	0	0	0	0	0	735	735	0	0
172967-PE-5	CITIGROUP		09/14/2023	CITICORP	09/14/2023	MORGAN STANLEY	420,000.000	420,000	421,680	420,000	0	0	0	0	0	0	1,680	1,680	0	0
172967-PE-5	CITIGROUP		09/14/2023	CITICORP	09/14/2023	STIFEL NICOLAUS	700,000.000	700,000	703,150	700,000	0	0	0	0	0	0	3,150	3,150	0	0
172967-PE-5	CITIGROUP		09/14/2023	CITICORP	09/15/2023	JP MORGAN	186,000.000	186,000	186,595	186,000	0	0	0	0	0	0	595	595	0	0
172967-PE-5	CITIGROUP		09/14/2023	CITICORP	09/15/2023	BARCLAYS CAPITAL	185,000.000	185,000	185,648	185,000	0	0	0	0	0	0	648	648	0	0
172967-PE-5	CITIGROUP		09/14/2023	CITICORP	09/15/2023	BARCLAYS CAPITAL	203,000.000	203,000	203,508	203,000	0	0	0	0	0	0	508	508	0	0
172967-PE-5	CITIGROUP		09/14/2023	CITICORP	09/15/2023	STATE STREET GLOBAL	56,000.000	56,000	56,207	56,000	0	0	0	0	0	0	207	207	0	0
281020-AT-4	EDISON INTERNATIONAL		05/31/2023	Tax Free Exchange	12/04/2023	MIZUHO SECURITIES	600,000.000	600,000	567,000	600,000	0	0	0	0	0	0	(33,000)	(33,000)	21,750	6,333
281020-AT-4	EDISON INTERNATIONAL		11/17/2023	BANK OF AMERICA	12/04/2023	MIZUHO SECURITIES	800,000.000	726,000	756,000	726,000	0	0	0	0	0	0	30,000	30,000	9,000	7,333
693475-BP-9	PNC FINANC		02/02/2023	BANK OF AMERICA	02/02/2023	SG AMERICAS	200,000.000	200,000	200,200	200,000	0	0	0	0	0	0	200	200	0	0
693475-BP-9	PNC FINANC		02/02/2023	BANK OF AMERICA	02/02/2023	PARIBAS	277,000.000	277,000	277,346	277,000	0	0	0	0	0	0	346	346	0	0
693475-BP-9	PNC FINANC		02/02/2023	BANK OF AMERICA	02/02/2023	BANK OF AMERICA	1,108,000.000	1,108,000	1,109,385	1,108,000	0	0	0	0	0	0	1,385	1,385	0	0
693475-BP-9	PNC FINANC		02/02/2023	BANK OF AMERICA	02/02/2023	MORGAN STANLEY	415,000.000	415,000	415,415	415,000	0	0	0	0	0	0	415	415	0	0
95002Y-AA-1	WELLS FARGO & CO		07/17/2023	WELLS FARGO	07/18/2023	HSBC SECURITIES	1,500,000.000	1,500,000	1,511,250	1,500,000	0	0	0	0	0	0	11,250	11,250	0	0
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								8,326,000	8,351,469	8,326,000	0	0	0	0	0	0	25,469	25,469	30,750	13,666
4509999998. Total - Preferred Stocks								8,326,000	8,351,469	8,326,000	0	0	0	0	0	0	25,469	25,469	30,750	13,666
31339*-10-7	FHLBI CLASS B-1		01/31/2023	DIRECT	09/29/2023	DIRECT	1,125.000	112,500	112,500	112,500	0	0	0	0	0	0	0	0	1,035	0
31339*-10-7	FHLBI CLASS B-1		02/28/2023	DIRECT	03/31/2023	DIRECT	22,500.000	2,250,000	2,250,000	2,250,000	0	0	0	0	0	0	0	0	4,993	0
31339*-10-7	FHLBI CLASS B-1		06/30/2023	DIRECT	09/29/2023	DIRECT	183,403.000	18,340,300	18,340,300	18,340,300	0	0	0	0	0	0	0	0	64,096	0
31339*-10-7	FHLBI CLASS B-1		06/30/2023	DIRECT	09/29/2023	DIRECT	107,088.000	10,708,825	10,708,825	10,708,825	0	0	0	0	0	0	0	0	37,425	0
000000-00-0	FHLBI CLASS B-2		03/31/2023	DIRECT	11/30/2023	DIRECT	22,500.000	2,250,000	2,250,000	2,250,000	0	0	0	0	0	0	0	0	101,172	0
000000-00-0	FHLBI CLASS B-2		03/31/2023	DIRECT	06/30/2023	DIRECT	44,213.000	4,421,300	4,421,300	4,421,300	0	0	0	0	0	0	0	0	9,572	0
000000-00-0	FHLBI CLASS B-2		04/28/2023	DIRECT	06/30/2023	DIRECT	221,411.000	22,141,100	22,141,100	22,141,100	0	0	0	0	0	0	0	0	0	0
000000-00-0	FHLBI CLASS B-2		04/28/2023	DIRECT	08/31/2023	DIRECT	48,589.000	4,858,900	4,858,900	4,858,900	0	0	0	0	0	0	0	0	367,955	0
000000-00-0	FHLBI CLASS B-2		05/31/2023	DIRECT	08/31/2023	DIRECT	22,500.000	2,250,000	2,250,000	2,250,000	0	0	0	0	0	0	0	0	170,388	0
000000-00-0	FHLBI CLASS B-2		09/29/2023	DIRECT	10/31/2023	DIRECT	81,355.000	8,135,500	8,135,500	8,135,500	0	0	0	0	0	0	0	0	0	0
000000-00-0	FHLBI CLASS B-2		09/29/2023	DIRECT	11/30/2023	DIRECT	25,733.000	2,573,325	2,573,325	2,573,325	0	0	0	0	0	0	0	0	149,656	0
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								78,041,750	78,041,750	78,041,750	0	0	0	0	0	0	0	0	906,292	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
5989999998. Total - Common Stocks								78,041,750	78,041,750	78,041,750	0	0	0	0	0	0	0	0	906,292	0
5999999999. Total - Preferred and Common Stocks								86,367,750	86,393,219	86,367,750	0	0	0	0	0	0	25,469	25,469	937,042	13,666
6009999999 - Totals								1,147,011,784	1,144,104,658	1,148,003,927	0	992,141	0	992,141	0	0	(3,899,264)	(3,899,264)	16,912,099	1,698,183

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks						0	0	0	XXX	XXX
46852*-10-2	JACKSON NATIONAL LIFE INSURANCE COMPANY OF NEW YORK		60140	13-3873709	8BI	720,061,326	0	0	2,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer						720,061,326	0	0	XXX	XXX
G4987#-10-8	JACKSON NATIONAL LIFE (BERMUDA) LTD	C			8BIV	4,283,965	0	4,283,965	250,000.000	100.0
G9310*-10-9	VFL INTERNATIONAL	C			8BIV	1,192,334	0	1,192,334	100.000	100.0
1499999. Subtotal - Common Stock - Alien Insurer						5,476,298	0	5,476,299	XXX	XXX
01915*-10-2	ALLIED LIFE BROKERAGE				8BIII	528,413	0	528,413	900,000.000	100.0
46660@-10-2	JACKSON CHARITABLE FOUNDATION, INC				8BIII	0	0	0	1.000	100.0
60510@-10-5	MISSION PLANS OF AMERICA				8BIII	12,125	0	12,125	100.000	100.0
75001@-10-9	ROP				8BIII	198,287	0	198,287	100.000	100.0
75604#-10-8	REALIC OF JACKSONVILLE				8BIII	1,276	0	1,276	10,000.000	100.0
85226#-10-5	SQUIRE REASSURANCE COMPANY II, INC				8BI	0	0	0	1,000.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates						740,101	0	740,101	XXX	XXX
1899999. Total Common Stocks						726,277,725	0	6,216,400	XXX	XXX
1999999 - Totals						726,277,725	0	6,216,400	XXX	XXX

1. Total amount of goodwill nonadmitted $ 0

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
		NONE			
0399999 - Total				XXX	XXX

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SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest					20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
TREASURY BILL	@		09/06/2023	TD SECURITIES (USA)	03/07/2024	247,497,846	0	4,205,936	0	0	250,000,000	243,291,910	0	0	0.000	5.514	N/A	0	0
TREASURY BILL	@		09/26/2023	WELLS FARGO SECURITIES	03/28/2024	148,024,102	0	2,055,402	0	0	150,000,000	145,968,700	0	0	0.000	5.524	N/A	0	0
TREASURY BILL			12/21/2023	Various	06/20/2024	440,061,324	0	679,889	0	0	451,000,000	439,381,436	0	0	0.000	5.233	MAT	0	0
TREASURY BILL	@		10/12/2023	BANK OF MONTREAL	03/21/2024	5,927,293	0	69,213	0	0	6,000,000	5,858,080	0	0	0.000	5.520	N/A	0	0
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						841,510,565	0	7,010,440	0	0	857,000,000	834,500,126	0	0	XXX	XXX	XXX	0	0
0109999999. Total - U.S. Government Bonds						841,510,565	0	7,010,440	0	0	857,000,000	834,500,126	0	0	XXX	XXX	XXX	0	0
0309999999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
AON			12/18/2023	Various	06/14/2024	3,962,000	0	2,383	0	0	4,000,000	3,959,617	6,611	0	3.500	5.642	JD	0	2,333
AMERICAN EXPRESS			12/20/2023	Various	05/03/2024	7,019,398	0	4,143	0	0	7,073,000	7,015,255	38,459	0	3.375	5.623	MN	0	31,869
AMERISOURCEBERGEN			12/19/2023	JEFFERIES & COMPANY	05/15/2024	4,681,969	0	2,893	0	0	4,723,000	4,679,076	20,519	0	3.400	5.759	MN	0	16,058
AMGEN			12/18/2023	RBS SECURITIES	05/22/2024	2,905,010	0	1,602	0	0	2,927,000	2,903,408	11,495	0	3.625	5.563	MN	0	8,253
APPLE			12/19/2023	RBS SECURITIES	05/06/2024	3,474,231	0	1,951	0	0	3,500,000	3,472,280	18,448	0	3.450	5.582	MN	0	15,094
BECTON DICKINSON			12/19/2023	Various	06/06/2024	9,488,617	0	5,968	0	0	9,580,000	9,482,649	22,373	0	3.363	5.619	JD	0	12,694
CNA FINANCIAL			12/18/2023	Various	05/15/2024	8,505,616	0	4,448	0	0	8,564,000	8,501,168	43,224	0	3.950	5.792	MN	0	32,888
CONSTELLATION BRANDS			12/20/2023	Various	05/09/2024	11,920,983	0	6,572	0	0	12,011,000	11,914,411	62,457	0	3.600	5.721	MN	0	50,546
ENERGY TRANSFER LP			12/19/2023	Various	05/15/2024	11,516,607	0	6,259	0	0	11,601,000	11,510,349	57,812	0	3.900	5.868	MN	0	44,400
EVERSOURCE ENERGY			12/19/2023	Various	06/27/2024	25,600,730	0	10,507	0	0	25,788,000	25,590,222	12,034	0	4.200	5.724	JD	541,548	522,984
EXPRESS SCRIPTS HOLDING			12/19/2023	Various	06/15/2024	4,266,417	0	2,559	0	0	4,309,000	4,263,859	6,703	0	3.500	5.717	JD	0	2,262
GEORGIA-PACIFIC			12/21/2023	Various	05/15/2024	20,434,083	0	22,543	0	0	20,814,000	20,411,540	16,622	0	0.625	5.627	MN	0	13,677
GLENCORE FUNDING			12/20/2023	Various	04/29/2024	13,237,370	0	4,553	0	0	13,294,000	13,232,817	105,890	0	4.625	5.903	AO	0	88,061
HYUNDAI CAPITAL			12/19/2023	MIZUHO SECURITIES USA	06/20/2024	3,503,528	0	2,008	0	0	3,540,000	3,501,520	3,678	0	3.400	5.647	JD	0	334
JPMORGAN CHASE			12/20/2023	MARKET AXESS	05/13/2024	4,964,427	0	2,277	0	0	5,000,000	4,962,150	24,167	0	3.625	5.578	MN	0	19,635
MORGAN STANLEY			12/20/2023	MORGAN STANLEY DEAN	04/29/2024	6,458,756	0	2,956	0	0	6,500,000	6,455,800	43,378	0	3.875	5.809	AO	0	37,082
NEXTERA ENERGY CAPITAL			12/19/2023	Various	06/20/2024	29,797,652	0	11,144	0	0	30,000,000	29,786,508	38,500	0	4.200	5.668	JD	0	1,960
PARKER-HANNIFIN CORP			12/18/2023	DEUTSCHE BANK SECURITIES	06/15/2024	14,146,882	0	8,254	0	0	14,280,000	14,138,628	23,165	0	3.650	5.740	JD	0	7,239
PHILIP MORRIS INTERNATIONAL			12/19/2023	JP MORGAN SECURITIES	05/01/2024	2,869,639	0	2,107	0	0	2,896,000	2,867,532	13,877	0	2.875	5.630	MN	0	11,564
SHERWIN-WILLIAMS			12/19/2023	Various	06/01/2024	2,012,912	0	1,471	0	0	2,035,000	2,011,442	5,299	0	3.125	5.778	JD	0	3,432
TOYOTA MOTOR CREDIT			12/21/2023	STONEX FINANCIAL INC	06/18/2024	2,930,851	0	2,011	0	0	3,000,000	2,928,840	542	0	0.500	5.597	JD	0	333
WILLIS NORTH AMERICA			12/20/2023	JEFFERIES & COMPANY	05/15/2024	25,946,024	0	13,341	0	0	26,155,000	25,932,683	120,313	0	3.600	5.766	MN	0	96,509
ENBRIDGE			12/19/2023	Various	06/10/2024	30,200,470	0	18,065	0	0	30,507,000	30,182,406	62,285	0	3.500	5.822	JD	0	32,479
BANCO SANTANDER SA		C	12/20/2023	MARKET AXESS	06/27/2024	3,746,973	0	2,643	0	0	3,800,000	3,744,330	1,143	0	2.706	5.637	JD	51,414	49,986
BANCO SANTANDER SA		C	12/19/2023	SANTANDER	05/24/2024	6,554,187	0	2,961	0	0	6,600,000	6,551,226	26,401	0	3.892	5.656	MN	0	19,265
GRUPO BIMBO SAB de CV		C	12/19/2023	HSBC SECURITIES (USA)	06/27/2024	5,762,651	0	2,617	0	0	5,810,000	5,760,034	2,502	0	3.875	5.585	JD	112,569	108,816
AMERICAN EXPRESS			12/20/2023	MORGAN STANLEY	10/30/2024	2,089,967	0	1,225	0	0	2,132,000	2,088,742	10,838	0	3.000	5.454	AO	0	9,239
TYCO ELECTRONICS GROUP		C	12/29/2023	ATHENE ANNUITY & LIFE	08/01/2024	8,903,528	0	917	0	0	9,000,000	8,902,610	129,375	0	3.450	5.335	FA	0	127,650
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						276,901,478	0	150,378	0	0	279,439,000	276,751,102	928,110	0	XXX	XXX	XXX	705,531	1,366,642
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						276,901,478	0	150,378	0	0	279,439,000	276,751,102	928,110	0	XXX	XXX	XXX	705,531	1,366,642
1309999999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2419999999. Total - Issuer Obligations						1,118,412,043	0	7,160,818	0	0	1,136,439,000	1,111,251,228	928,110	0	XXX	XXX	XXX	705,531	1,366,642
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2459999999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
2469999999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2509999999. Total Bonds						1,118,412,043	0	7,160,818	0	0	1,136,439,000	1,111,251,228	928,110	0	XXX	XXX	XXX	705,531	1,366,642
7109999999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
7709999999 - Totals						1,118,412,043	0	7,160,818	0	0	XXX	1,111,251,228	928,110	0	XXX	XXX	XXX	705,531	1,366,642

1.

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

1A	1A ...$	445,988,617	1B ..$	398,996,179	1C ..$	0	1D ..$	0	1E ..$	2,930,851	1F ..$	27,244,591	1G ..$	40,062,784
1B	2A ...$	142,303,878	2B ..$	37,447,553	2C ..$	23,437,590								
1C	3A ...$	0	3B ..$	0	3C ..$	0								
1D	4A ...$	0	4B ..$	0	4C ..$	0								
1E	5A ...$	0	5B ..$	0	5C ..$	0								
1F	6 .....$	0												

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPMORGAN CHASE	7H6GLXDRUGQFU57RNE97	03/09/2023	03/06/2024	124,661	500,000,000	3,810	0	10,500,000	0		0	(10,500,000)	0	0	0	0		Note 0001
S&P 500 < 2 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPMORGAN CHASE	7H6GLXDRUGQFU57RNE97	03/14/2023	06/10/2024	128,488	500,000,000	3,697	0	15,150,000	0		3,870	(15,146,130)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS BANK	G5GSEF7VJP5I7OUK5573	07/21/2023	01/05/2024	110,228	500,000,000	4,309	0	8,500,005	0		30,278	30,278	(8,469,727)	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CANADIAN IMPERIAL BANK	2IGI19DL770X0HC3ZE78	07/24/2023	01/12/2024	109,751	500,000,000	4,328	0	8,737,000	0		120,288	120,288	(8,616,712)	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	MORGAN STANLEY INTERNATIONAL	4PQUHN3JPFGFNF3BB653	08/04/2023	01/19/2024	111,646	500,000,000	4,143	0	8,516,778	0		129,802	129,802	(8,386,976)	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPMORGAN CHASE	7H6GLXDRUGQFU57RNE97	08/25/2023	01/08/2024	113,541	500,000,000	4,184	0	8,755,000	0		38,658	38,658	(8,716,342)	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS	BFM8T61CT2L10CEMIK50	09/26/2023	01/03/2024	116,967	500,000,000	4,104	0	9,000,116	0		8,412	8,412	(8,991,704)	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	11/01/2023	01/04/2024	118,352	500,000,000	4,140	0	8,240,000	0		15,542	15,542	(8,224,458)	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	11/02/2023	01/11/2024	116,230	500,000,000	4,216	0	7,939,999	0		68,010	68,010	(7,871,990)	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS BANK	G5GSEF7VJP5I7OUK5573	11/14/2023	04/08/2024	111,296	500,000,000	4,313	0	8,499,999	0		2,941,441	2,941,441	(5,558,558)	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS BANK	G5GSEF7VJP5I7OUK5573	11/14/2023	05/01/2024	111,296	500,000,000	4,268	0	8,999,996	0		3,453,014	3,453,014	(5,546,982)	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS	BFM8T61CT2L10CEMIK50	11/16/2023	01/02/2024	110,963	500,000,000	4,416	0	3,999,997	0		19,880	19,880	(3,980,117)	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	11/17/2023	01/04/2024	110,881	500,000,000	4,419	0	4,170,000	0		32,936	32,936	(4,137,064)	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	11/20/2023	01/09/2024	109,908	500,000,000	4,458	0	4,000,000	0		85,135	85,135	(3,914,865)	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	11/20/2023	01/16/2024	109,908	500,000,000	4,436	0	4,190,001	0		211,255	211,255	(3,978,746)	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	11/27/2023	01/25/2024	109,898	500,000,000	4,459	0	4,720,000	0		498,983	498,983	(4,221,017)	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS BANK	G5GSEF7VJP5I7OUK5573	11/28/2023	01/05/2024	109,655	500,000,000	4,491	0	3,615,001	0		46,048	46,048	(3,568,953)	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS BANK	G5GSEF7VJP5I7OUK5573	11/28/2023	01/30/2024	109,788	500,000,000	4,463	0	4,960,002	0		649,064	649,064	(4,310,938)	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS	BFM8T61CT2L10CEMIK50	11/29/2023	01/03/2024	109,353	500,000,000	4,527	0	3,980,005	0		34,533	34,533	(3,945,472)	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CITIGROUP	E57ODZWZ7FF32TWEFA76	11/29/2023	01/18/2024	109,886	500,000,000	4,459	0	4,160,000	0		309,494	309,494	(3,850,506)	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CITI	E57ODZWZ7FF32TWEFA76	12/01/2023	02/01/2024	109,173	500,000,000	4,488	0	5,115,000	0		899,538	899,538	(4,215,462)	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS	G5GSEF7VJP5I7OUK5573	12/01/2023	01/23/2024	108,851	500,000,000	4,525	0	4,830,003	0		590,285	590,285	(4,239,718)	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS	BFM8T61CT2L10CEMIK50	12/04/2023	02/08/2024	109,389	500,000,000	4,479	0	5,599,997	0		1,242,660	1,242,660	(4,357,337)	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS	G5GSEF7VJP5I7OUK5573	12/07/2023	01/02/2024	218,923	1,000,000,000	4,522	0	6,750,007	0		54,023	54,023	(6,695,984)	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	12/07/2023	01/03/2024	218,168	1,000,000,000	4,538	0	7,000,000	0		70,834	70,834	(6,929,166)	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC	2IGI19DL770X0HC3ZE78	12/08/2023	01/04/2024	108,915	500,000,000	4,545	0	3,260,000	0		43,489	43,489	(3,216,511)	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	12/11/2023	01/05/2024	108,215	500,000,000	4,574	0	3,200,000	0		58,854	58,854	(3,141,146)	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS	BFM8T61CT2L10CEMIK50	12/14/2023	01/02/2024	211,748	1,000,000,000	4,675	0	3,879,936	0		78,850	78,850	(3,801,086)	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	12/14/2023	01/03/2024	211,869	1,000,000,000	4,673	0	4,230,000	0		102,670	102,670	(4,127,330)	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS	G5GSEF7VJP5I7OUK5573	12/14/2023	01/04/2024	212,306	1,000,000,000	4,663	0	4,580,003	0		174,827	174,827	(4,405,177)	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	12/14/2023	03/06/2024	105,986	500,000,000	4,576	0	4,995,000	0		3,805,548	3,805,548	(1,189,452)	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS	BFM8T61CT2L10CEMIK50	12/15/2023	01/05/2024	211,944	1,000,000,000	4,671	0	4,579,971	0		484,235	484,235	(4,095,736)	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC	2IGI19DL770X0HC3ZE78	12/15/2023	01/08/2024	106,123	500,000,000	4,664	0	2,479,500	0		322,289	322,289	(2,157,211)	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	12/18/2023	01/12/2024	105,550	500,000,000	4,690	0	3,050,000	0		1,248,600	1,248,600	(1,801,400)	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	WELLS FARGO	VYVVCKR63DVZZN70PB21	12/20/2023	01/29/2024	104,733	500,000,000	4,726	0	4,260,000	0		3,598,577	3,598,577	(661,423)	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS	BFM8T61CT2L10CEMIK50	12/20/2023	01/02/2024	212,304	1,000,000,000	4,687	0	5,079,998	0		81,740	81,740	(4,998,258)	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	RBC	ES7IP3U3RHIGC71XBU11	12/27/2023	02/21/2024	104,751	500,000,000	4,678	0	4,745,000	0		4,648,995	4,648,995	(96,005)	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	12/28/2023	03/18/2024	104,519	500,000,000	4,640	0	5,465,000	0		5,688,240	5,688,240	223,240	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JP MORGAN	7H6GLXDRUGQFU57RNE97	12/28/2023	03/01/2024	104,408	500,000,000	4,669	0	4,735,000	0		5,068,368	5,068,368	333,369	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JP MORGAN	7H6GLXDRUGQFU57RNE97	12/28/2023	03/27/2024	104,374	500,000,000	4,647	0	5,950,000	0		6,424,163	6,424,163	474,163	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JP MORGAN	7H6GLXDRUGQFU57RNE97	12/29/2023	04/19/2024	104,487	500,000,000	4,594	0	6,375,000	0		6,611,107	6,611,107	236,107	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC	2IGI19DL770X0HC3ZE78	12/29/2023	02/16/2024	104,946	500,000,000	4,693	0	4,995,000	0		4,603,193	4,603,193	(391,807)	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	GSI	W22LROWP2IHZNBB6K528	12/29/2023	02/05/2024	105,042	500,000,000	4,712	0	4,570,000	0		4,083,251	4,083,251	(486,750)	0	0	0		Note 0001
S&P 500 < 2 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPMORGAN CHASE	7H6GLXDRUGQFU57RNE97	06/15/2022	01/03/2024	132,880	500,000,000	3,387 / (2,352)	23,795,000	0	0	108		108	(16,785,147)	0	0	0		Note 0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 < 2 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/15/2022	01/10/2024	117,144	500,000,000	3.841 / (2.668)	21,735,000	0	0	23,542		23,542	(28,442,101)	0	0	0	0		Note 0001
1 MO OPTION, 20 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/04/2023	01/02/2024	0	500,000,000	3.7761% / (SOFR)	0	4,304,000	0	20,952,230		20,952,230	16,648,230	0	0	0	0		Note 0001
1 MO OPTION, 20 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/04/2023	01/04/2024	0	500,000,000	3.7747% / (SOFR)	0	4,770,000	0	21,024,320		21,024,320	16,254,320	0	0	0	0		Note 0001
1 MO OPTION, 20 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/04/2023	01/08/2024	0	500,000,000	3.674% / (SOFR)	0	3,280,000	0	14,537,833		14,537,833	11,257,833	0	0	0	0		Note 0001
1 MO OPTION, 20 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/04/2023	01/11/2024	0	500,000,000	3.6719% / (SOFR)	0	3,689,000	0	14,921,898		14,921,898	11,232,898	0	0	0	0		Note 0001
1 MO OPTION, 20 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/04/2023	01/16/2024	0	500,000,000	3.5713% / (SOFR)	0	2,599,000	0	10,191,037		10,191,037	7,592,037	0	0	0	0		Note 0001
1 MO OPTION, 20 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/04/2023	01/19/2024	0	500,000,000	3.5696% / (SOFR)	0	2,923,000	0	10,702,220		10,702,220	7,779,220	0	0	0	0		Note 0001
1 MO OPTION, 30 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/11/2023	01/03/2024	0	1,000,000,000	3.4973% / (SOFR)	0	9,400,000	0	34,363,923		34,363,923	24,963,923	0	0	0	0		Note 0001
1 MO OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	12/18/2023	01/26/2024	0	1,000,000,000	3.3435% / (SOFR)	0	6,350,000	0	5,793,534		5,793,534	(556,466)	0	0	0	0		Note 0001
1 MO OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	CITIGROUP E57ODZWZ7FF32TWEFA76	12/19/2023	01/26/2024	0	1,000,000,000	3.292% / (SOFR)	0	6,010,000	0	4,427,789		4,427,789	(1,582,211)	0	0	0	0		Note 0001
1 MO OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	CITIGROUP E57ODZWZ7FF32TWEFA76	12/20/2023	01/26/2024	0	1,000,000,000	3.2955% / (SOFR)	0	5,710,000	0	4,523,061		4,523,061	(1,186,933)	0	0	0	0		Note 0001
1 MO OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	CITIGROUP E57ODZWZ7FF32TWEFA76	12/20/2023	01/26/2024	0	1,000,000,000	3.2445% / (SOFR)	0	5,710,000	0	3,422,102		3,422,102	(2,287,898)	0	0	0	0		Note 0001
1 MO OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	CITIGROUP E57ODZWZ7FF32TWEFA76	12/21/2023	01/26/2024	0	1,000,000,000	3.268% / (SOFR)	0	5,550,000	0	3,888,610		3,888,610	(1,661,390)	0	0	0	0		Note 0001
1 MO OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	CITIGROUP E57ODZWZ7FF32TWEFA76	12/21/2023	01/26/2024	0	1,000,000,000	3.268% / (SOFR)	0	5,570,000	0	3,931,456		3,931,456	(1,638,544)	0	0	0	0		Note 0001
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options										45,530,000	316,223,314	0	211,384,642	XXX	211,384,642	(150,089,566)	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										45,530,000	316,223,314	0	211,384,642	XXX	211,384,642	(150,089,566)	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										45,530,000	316,223,314	0	211,384,642	XXX	211,384,642	(150,089,566)	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										45,530,000	316,223,314	0	211,384,642	XXX	211,384,642	(150,089,566)	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	DEUTSCHE BANK 7LTWFZYICNSX8D621K86	02/17/2021	02/20/2024	0	500,000,000	0.9625% / (2.9625%)	(1,056,250)	0	0	(32,352,169)		(32,352,169)	4,330,625	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	DEUTSCHE BANK 7LTWFZYICNSX8D621K86	02/17/2021	02/16/2024	0	500,000,000	1% / (3%)	(800,000)	0	0	(30,856,835)		(30,856,835)	4,722,599	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	DEUTSCHE BANK 7LTWFZYICNSX8D621K86	02/22/2021	02/22/2024	0	500,000,000	1.35% / (2.85%)	(812,500)	0	0	(36,886,717)		(36,886,717)	2,472,155	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	DEUTSCHE BANK 7LTWFZYICNSX8D621K86	02/24/2021	01/24/2024	0	500,000,000	1.18% / (2.98%)	(1,475,000)	0	0	(32,117,310)		(32,117,310)	3,798,803	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	DEUTSCHE BANK 7LTWFZYICNSX8D621K86	02/24/2021	01/24/2024	0	500,000,000	1.43% / (2.73%)	(1,362,500)	0	0	(42,521,992)		(42,521,992)	444,732	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/26/2021	03/27/2024	0	500,000,000	1.3% / (2.9%)	(1,100,000)	0	0	(34,433,002)		(34,433,002)	3,484,409	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/26/2021	03/27/2024	0	500,000,000	1.45% / (2.75%)	(1,050,000)	0	0	(40,290,718)		(40,290,718)	1,686,430	0	0	0	0		Note 0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/01/2021	04/24/2024	0	500,000,000	1.27% / (3.07%)	(1,225,000)	0	0	(28,228,422)		(28,228,422)	5,228,699	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/01/2021	04/24/2024	0	500,000,000	1.47% / (2.87%)	(1,125,000)	0	0	(35,492,400)		(35,492,400)	2,932,206	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/02/2021	05/29/2024	0	500,000,000	1.25% / (3.05%)	(1,012,500)	0	0	(29,053,227)		(29,053,227)	5,063,518	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/02/2021	05/29/2024	0	500,000,000	1.45% / (2.85%)	(890,000)	0	0	(36,067,634)		(36,067,634)	2,951,722	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	CITIGROUP E57ODZIWZ7FF32TIWEFA76	03/03/2021	06/26/2024	0	500,000,000	1.36% / (3.06%)	(1,175,000)	0	0	(28,866,106)		(28,866,106)	4,836,896	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	CITIGROUP E57ODZIWZ7FF32TIWEFA76	03/03/2021	06/26/2024	0	500,000,000	1.56% / (2.86%)	(975,000)	0	0	(35,633,584)		(35,633,584)	2,791,993	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/11/2021	04/10/2024	0	500,000,000	1% / (3%)	(1,737,500)	0	0	(30,731,445)		(30,731,445)	4,969,643	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/11/2021	06/12/2024	0	500,000,000	1.02% / (3.02%)	(1,812,500)	0	0	(30,166,787)		(30,166,787)	5,202,385	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/16/2021	05/15/2024	0	500,000,000	1.02% / (3.02%)	(1,862,500)	0	0	(30,079,731)		(30,079,731)	5,181,168	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	GOLDMAN SACHS KD3XUN7C6T14HNAYLU02	06/16/2021	07/10/2024	0	500,000,000	1.11% / 3.11%	(1,550,000)	0	0	(27,409,981)		(27,409,981)	5,651,130	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/01/2021	08/28/2024	0	500,000,000	1.05%/ (2.85%)	(1,920,000)	0	0	(36,057,551)		(36,057,551)	4,040,204	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/01/2021	09/25/2024	0	500,000,000	1.06%/ (2.86%)	(1,860,000)	0	0	(35,822,084)		(35,822,084)	4,138,960	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/06/2021	07/24/2024	0	500,000,000	1.06%/ (2.86%)	(1,712,500)	0	0	(35,739,609)		(35,739,609)	3,970,143	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/06/2021	10/30/2024	0	500,000,000	1.07%/ (2.87%)	(1,912,500)	0	0	(35,608,453)		(35,608,453)	4,251,746	0	0	0	0		Note 0001
2 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/10/2022	08/14/2024	0	500,000,000	0.98%/ (2.66%)	(1,375,000)	0	0	(32,860,242)		(32,860,242)	4,549,056	0	0	0	0		Note 0001
2 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	CITIGROUP E57ODZIWZ7FF32TIWEFA76	01/14/2022	09/11/2024	0	500,000,000	0.96%/ (2.59%)	(1,500,000)	0	0	(36,258,026)		(36,258,026)	3,888,736	0	0	0	0		Note 0001
2 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	01/14/2022	10/16/2024	0	500,000,000	0.98%/ (2.58%)	(1,252,500)	0	0	(35,667,080)		(35,667,080)	4,013,231	0	0	0	0		Note 0001
2 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	DEUTSCHE BANK 7LTWFZYICNSX8D621K86	01/21/2022	11/13/2024	0	500,000,000	0.94%/ (2.54%)	(1,242,500)	0	0	(37,239,757)		(37,239,757)	3,846,567	0	0	0	0		Note 0001
2 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/03/2022	11/22/2024	0	500,000,000	1%/ (2.6%)	(1,225,000)	0	0	(35,147,760)		(35,147,760)	4,098,767	0	0	0	0		Note 0001
2 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	GOLDMAN SACHS KD3XUN7C6T14HNAYLU02	03/14/2022	12/04/2024	0	500,000,000	1.03%/ (3.03%)	(1,550,000)	0	0	(23,102,251)		(23,102,251)	5,983,095	0	0	0	0		Note 0001
0659999999. Subtotal - Written Options - Hedging Other - Put Options										(36,571,250)	0	0	(904,690,873)	XXX	(904,690,873)	108,529,618	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(36,571,250)	0	0	(904,690,873)	XXX	(904,690,873)	108,529,618	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										(36,571,250)	0	0	(904,690,873)	XXX	(904,690,873)	108,529,618	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										(36,571,250)	0	0	(904,690,873)	XXX	(904,690,873)	108,529,618	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	CITIGROUP E57ODZWZ7FF32TWEFA76	08/02/2011	08/04/2031	0	250,000,000	3.455%/(SOFR+26.161)	0	0	(4,682,662)	(5,196,912)		(5,196,912)	2,103,584	0	0	0	3,445,391		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/03/2011	08/05/2041	0	250,000,000	3.535%/(SOFR+26.161)	0	0	(4,469,562)	(8,516,631)		(8,516,631)	(822,090)	0	0	0	5,245,269		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	CREDIT SUISSE E58DKGMJYYYJLN8C3868	08/08/2011	08/11/2031	0	250,000,000	3.263%/(SOFR+26.161)	0	0	(5,058,904)	(8,356,827)		(8,356,827)	2,454,948	0	0	0	3,449,116		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BARCLAYS G5GSEF7VJP5I7OUK5573	12/05/2011	12/08/2031	0	500,000,000	2.631%/(SOFR+26.161)	0	0	(13,553,781)	(38,919,497)		(38,919,497)	7,048,393	0	0	0	7,044,380		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	DEUTSCHE BANK 7LTWFZYICNSX8D621K86	01/23/2012	01/25/2027	0	250,000,000	2.589%/(SOFR+26.161)	0	0	(6,842,915)	(10,388,373)		(10,388,373)	3,838,966	0	0	0	2,190,617		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	CITIGROUP E57ODZWZ7FF32TWEFA76	01/23/2012	01/25/2027	0	250,000,000	2.594%/(SOFR+26.161)	0	0	(6,831,040)	(10,354,407)		(10,354,407)	3,828,933	0	0	0	2,190,617		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BARCLAYS G5GSEF7VJP5I7OUK5573	02/21/2012	02/23/2032	0	250,000,000	2.755%/(SOFR+26.161)	0	0	(6,465,248)	(17,730,500)		(17,730,500)	3,279,083	0	0	0	3,569,275		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/09/2012	03/15/2032	0	250,000,000	2.741%/(SOFR+26.161)	0	0	(6,599,053)	(18,046,304)		(18,046,304)	3,316,384	0	0	0	3,580,651		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	DEUTSCHE BANK 7LTWFZYICNSX8D621K86	03/15/2012	03/19/2032	0	250,000,000	2.958%/(SOFR+26.161)	0	0	(5,895,687)	(14,240,620)		(14,240,620)	2,947,583	0	0	0	3,584,236		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	GOLDMAN SACHS KD3XUN7C6T14HNAYLU02	01/05/2021	08/12/2026	0	250,000,000	SOFR+26.161/(SOFR + 23.3)	0	0	32,188	254,512		254,512	38,384	0	0	0	0		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	GOLDMAN SACHS KD3XUN7C6T14HNAYLU02	01/06/2021	08/12/2026	0	250,000,000	SOFR+26.161/(SOFR + 22.55)	0	0	30,001	301,430		301,430	33,459	0	0	0	0		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/08/2021	12/02/2026	0	250,000,000	SOFR+26.161/(SOFR + 22.4)	0	0	31,139	344,425		344,425	52,902	0	0	0	0		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/11/2021	09/02/2026	0	250,000,000	SOFR+26.161/(SOFR + 22.15)	0	0	29,421	322,779		322,779	39,542	0	0	0	0		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/12/2021	09/02/2026	0	250,000,000	SOFR+26.161/(SOFR + 22.05)	0	0	31,171	345,135		345,135	37,778	0	0	0	0		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	01/12/2021	10/26/2026	0	250,000,000	SOFR+26.161/(SOFR + 21.8)	0	0	45,006	353,936		353,936	21,841	0	0	0	0		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	01/13/2021	01/25/2027	0	250,000,000	SOFR+26.161/(SOFR + 22.4)	0	0	35,870	322,548		322,548	22,190	0	0	0	0		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	01/13/2021	01/25/2027	0	250,000,000	SOFR+26.161/(SOFR + 22.4)	0	0	35,661	322,548		322,548	22,190	0	0	0	0		Note 0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/14/2021	07/18/2025	0	283,856,317	SOFR+26.161/(SOFR + 21.88)	0	0	49,701	243,182		243,182	21,529	0	0	0	0		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	GOLDMAN SACHS KD3XUN7C6T14HNAYLU02	01/14/2021	10/26/2026	0	55,300,000	SOFR+26.161/(SOFR + 22.5)	0	0	8,235	67,880		67,880	6,016	0	0	0	0		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	01/15/2021	03/30/2028	0	120,481,928	SOFR+26.161/(SOFR + 22.7)	0	0	9,855	201,082		201,082	7,621	0	0	0	0		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	GOLDMAN SACHS KD3XUN7C6T14HNAYLU02	01/20/2021	07/09/2030	0	122,511,485	SOFR+26.161/(SOFR + 22.75)	0	0	16,094	270,663		270,663	14,436	0	0	0	0		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	GOLDMAN SACHS KD3XUN7C6T14HNAYLU02	01/19/2021	01/15/2031	0	145,985,401	SOFR+26.161/(SOFR + 23.625)	0	0	12,314	275,212		275,212	26,857	0	0	0	0		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	CITIGROUP E57ODZWZ7FF32TWEFA76	01/20/2021	08/04/2031	0	250,000,000	SOFR+26.161/(SOFR + 24.0)	0	0	21,603	444,888		444,888	52,801	0	0	0	0		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	01/20/2021	08/10/2031	0	250,000,000	SOFR+26.161/(SOFR + 24.0)	0	0	21,029	437,131		437,131	40,832	0	0	0	0		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/22/2021	12/07/2031	0	250,000,000	SOFR+26.161/(SOFR + 24.5)	0	0	13,102	348,780		348,780	24,136	0	0	0	0		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	GOLDMAN SACHS KD3XUN7C6T14HNAYLU02	01/25/2021	12/07/2031	0	250,000,000	SOFR+26.161/(SOFR + 24.75)	0	0	11,088	305,182		305,182	24,224	0	0	0	0		Note 0001
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										0	0	(59,965,374)	(126,588,758)	XXX	(126,588,758)	28,482,522	0	0	0	34,299,552	XXX	XXX
CROSS CURRENCY SWAP	FA HEDGE	Ex 7	Currency	DEUTSCHE BANK 7LTWFZYICNSX8D621K86	01/12/2016	01/15/2031	0	145,985,401	3.05% NOK RATE/(SOFR+26.161 + 1.46%)	0	0	(4,581,787)	(34,175,126)		(34,175,126)	424,073	(4,804,861)	0	0	1,937,619		Note 0002
CROSS CURRENCY SWAP	FA HEDGE	Ex 7	Currency	DEUTSCHE BANK 7LTWFZYICNSX8D621K86	03/18/2016	03/30/2028	0	120,481,928	2.72% NOK RATE/(SOFR+26.161 + 1.56%)	0	0	(4,758,994)	(32,631,799)		(32,631,799)	945,508	(3,696,047)	0	0	1,241,799		Note 0002
CROSS CURRENCY SWAP	FA HEDGE	Ex 7	Currency	GOLDMAN SACHS KD3XUN7C6T14HNAYLU02	10/11/2016	10/26/2026	0	55,300,000	0.91% EUR RATE/(SOFR+26.161 + 1.25%)	0	0	(2,879,165)	(4,339,293)		(4,339,293)	2,294,987	1,670,000	0	464,480			Note 0002
CROSS CURRENCY SWAP	FA HEDGE	Ex 7	Currency	CREDIT SUISSE E58DKGMJYYYJLN8C3868	07/11/2017	07/18/2025	0	283,856,317	0.39% CHF RATE/(SOFR+26.161 + .948%)	0	0	(15,484,913)	34,357,571		34,357,571	6,323,134	29,378,140	0	0	1,765,820		Note 0002
CROSS CURRENCY SWAP	FA HEDGE	Ex 7	Currency	GOLDMAN SACHS KD3XUN7C6T14HNAYLU02	06/29/2018	07/09/2030	0	122,511,485	3.74% NOK RATE/(SOFR+26.161 + .99%)	0	0	(4,233,732)	(33,518,173)		(33,518,173)	64,610	(3,696,047)	0	0	1,564,845		Note 0002
CROSS CURRENCY SWAP	FA HEDGE	Ex 7	Currency	CREDIT SUISSE E58DKGMJYYYJLN8C3868	01/06/2020	07/14/2028	0	309,182,967	0.125% CHF RATE/(2.4716%)	0	0	(7,241,927)	51,990,286		51,990,286	7,728,205	32,048,880	0	0	3,293,824		Note 0002
CROSS CURRENCY SWAP	C5793#AK9, MCCAIN FOODS	Sch D	Currency	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/23/2018	10/23/2030	0	8,036,001	3.74% USD/(3.68% CAD)	0	0	28,521	274,426		274,426	(83,061)	(173,263)	0	0	104,903		Note 0002
CROSS CURRENCY SWAP	G8056#AH2, SEVERN TRENT WATER	Sch D	Currency	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	11/07/2018	11/07/2028	0	15,530,400	4.19% USD/(2.72% GBP)	0	0	253,815	1,023,724		1,023,724	(382,930)	(777,600)	0	0	171,144		Note 0002
CROSS CURRENCY SWAP	G6750*AE2, 1887 CO LTD		Currency	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	01/10/2019	01/10/2029	0	26,420,000	4.4088% USD/(2.96% GBP)	0	0	430,618	2,274,393		2,274,393	(662,129)	(1,296,000)	0	0	296,354		Note 0002
CROSS CURRENCY SWAP	G6655#AB2, NORTHERN GAS NETWORKS	Sch D	Currency	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	01/10/2019	01/10/2031	0	23,778,000	4.38% USD/(2.97% GBP)	0	0	378,476	2,337,662		2,337,662	(669,918)	(1,166,400)	0	0	315,291		Note 0002
CROSS CURRENCY SWAP	756109A*5, REALTY INCOME	Sch D	Currency	CITIGROUP E57ODZWZ7FF32TWEFA76	05/20/2019	05/20/2034	0	29,883,900	3.948% USD/(2.73% GBP)	0	0	411,135	2,767,032		2,767,032	(759,945)	(1,490,400)	0	0	481,673		Note 0002

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CROSS CURRENCY SWAP	74726MA*0, QANTAS AIRWAYS	Sch D	Currency	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/25/2019	06/25/2031	0	34,405,000	3.8275% USD/(3.64% AUD)	0	0	104,816	1,853,141		1,853,141	(1,042,992)	5,000	0	0	470,722		Note 0002
CROSS CURRENCY SWAP	B1401#AC1, BRUSSELS AIRPORT	Sch D	Currency	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/05/2019	06/05/2034	0	11,160,000	3.76% USD/(1.64% EUR)	0	0	248,796	875,576		875,576	(543,132)	(334,000)	0	0	180,257		Note 0002
CROSS CURRENCY SWAP	N3167#AA2, FERRARI NV	Sch D	Currency	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/01/2019	08/01/2029	0	39,294,500	3.4875% USD/(1.12% EUR)	0	0	947,754	2,432,438		2,432,438	(1,339,402)	(1,169,000)	0	0	464,484		Note 0002
CROSS CURRENCY SWAP	G17378AE9, BROOKFIELD UTILITIES	Sch D	Currency	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/19/2020	02/19/2030	0	40,973,400	3.09% USD/(2.2% GBP)	0	0	355,717	(1,065,450)		(1,065,450)	(963,107)	(2,203,200)	0	0	507,742		Note 0002
CROSS CURRENCY SWAP	99B00S031, MCCAIN FOODS	Sch D	Currency	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	01/17/2020	01/17/2028	0	15,224,176	2.79% USD/(3.08% CAD)	0	0	(29,336)	(309,388)		(309,388)	58,353	(346,527)	0	0	153,177		Note 0002
CROSS CURRENCY SWAP	J3891#AA0, ELI LILLY	Sch D	Currency	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	11/25/2019	11/15/2029	0	34,967,963	2.87% USD/(0.42% JPY)	0	0	889,691	5,684,669		5,684,669	261,646	2,049,237	0	0	423,944		Note 0002
CROSS CURRENCY SWAP	74340XB#7, PROLOGIS .	Sch D	Currency	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/27/2020	02/27/2035	0	45,080,000	2.68% USD/(1.89% GBP)	0	0	406,879	2,371,826		2,371,826	(759,089)	(2,268,000)	0	0	753,225		Note 0002
CROSS CURRENCY SWAP	G3301*AA1, FIL LIMITED	Sch D	Currency	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	03/26/2020	03/26/2025	0	74,163,000	2.73% USD/(2.55% GBP)	0	0	264,739	(971,885)		(971,885)	11,810	(3,823,200)	0	0	412,192		Note 0002
CROSS CURRENCY SWAP	99B00S050, DYSON FINANCE	Sch D	Currency	BARCLAYS G5GSEF7VJP5I7OUK5573	04/08/2020	02/12/2030	0	100,642,011	4.14% USD/(2.62 JPY)	0	0	2,028,742	11,427,729		11,427,729	2,332,731	5,970,292	0	0	1,245,207		Note 0002
CROSS CURRENCY SWAP	B1401#AG2, BRUSSELS AIRPORT	Sch D	Currency	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	12/08/2020	12/08/2030	0	4,730,000	3.9% USD/(2.43% EUR)	0	0	80,463	320,419		320,419	(160,522)	(133,600)	0	0	58,523		Note 0002
CROSS CURRENCY SWAP	BBE7TTF5, CAPITAL INVESTORS EUROPE	Sch D	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/08/2021	06/08/2031	0	23,267,400	3.135% USD/(1.48% EUR)	0	0	436,846	2,577,272		2,577,272	(761,314)	(634,600)	0	0	317,348		Note 0002
CROSS CURRENCY SWAP	BBE0C8KH0, BID CORP FOODSERVICE	Sch D	Currency	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	03/10/2022	03/10/2027	0	16,864,500	3.295% USD/(1.65% EUR)	0	0	297,160	342,735		342,735	(297,395)	(501,000)	0	0	150,647		Note 0002
CROSS CURRENCY SWAP	BBE0DTNR8, BROOKFIELD UTILITIES	Sch D	Currency	CITIGROUP E57ODZWZ7FF32TWEFA76	04/11/2023	04/11/2043	0	18,109,500	5.862% USD/ (4.77% GBP)	0	0	132,361	506,645		506,645	(754,439)	(972,000)	0	0	397,692		Note 0002
CROSS CURRENCY SWAP	BBE0FFTA7, The 1887 Company Limited	Sch D	Currency	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	12/08/2022	12/08/2032	0	22,417,500	5.6305% USD/ (6.17% GBP)	0	0	(247,973)	(7,046,641)		(7,046,641)	(915,360)	(1,360,800)	0	0	335,237		Note 0002
CROSS CURRENCY SWAP	G29568AV3, ASSOCIATED BRITISH PORTS	Sch D	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/16/2023	08/16/2040	0	12,346,000	5.4745% USD/ (5.40% GBP)	0	0	252	(1,015,036)		(1,015,036)	(630,036)	(385,000)	0	0	251,798		Note 0002
CROSS CURRENCY SWAP	BBE0H1GL6, Brussels Airport Company NV	Sch D	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/28/2023	02/28/2033	0	5,377,500	5.47% USD/ (4.440% EUR)	0	0	44,464	(394,380)		(394,380)	(252,380)	(142,000)	0	0	81,420		Note 0002
CROSS CURRENCY SWAP	BBE0HFYP6, BID CORP FOODSERVICE EUR LTD.	Sch D	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/01/2023	06/01/2030	0	11,664,400	5.6% USD/ (4.75% EUR)	0	0	55,942	(1,058,092)		(1,058,092)	(579,592)	(478,500)	0	0	147,797		Note 0002
CROSS CURRENCY SWAP	883556B*2	Sch D	Currency	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	09/06/2023	09/06/2035	0	13,717,421	5.63%USD/ (5.63%JPY)	0	0	178,756	81,294		81,294	544,248	(462,954)	0	0	234,508		Note 0002
CROSS CURRENCY SWAP	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/04/2020	03/19/2036	0	12,140,000	2.71% USD / (1.06% EUR)	0	0	217,684	1,473,493		1,473,493	(434,168)	(334,000)	0	0	212,230		Note 0002
CROSS CURRENCY SWAP	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/18/2020	01/21/2031	0	3,675,300	2.73% USD / (1.24% EUR)	0	0	60,490	366,698		366,698	(101,530)	(100,200)	0	0	48,838		Note 0002
CROSS CURRENCY SWAP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/17/2020	01/21/2033	0	3,676,140	2.83% USD / (1.27% EUR)	0	0	65,203	407,230		407,230	(122,681)	(100,200)	0	0	55,343		Note 0002
CROSS CURRENCY SWAP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/17/2020	01/21/2036	0	3,675,300	3.05% USD / (1.41% EUR)	0	0	65,140	475,525		475,525	(137,510)	(100,200)	0	0	63,832		Note 0002
CROSS CURRENCY SWAP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/01/2020	10/29/2035	0	5,872,500	3.04% USD / (1.7% EUR)	0	0	89,117	368,306		368,306	(265,545)	(167,000)	0	0	101,016		Note 0002
CROSS CURRENCY SWAP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/01/2020	10/29/2040	0	7,047,000	3.42% USD / (1.98% EUR)	0	0	115,855	578,325		578,325	(346,161)	(200,400)	0	0	144,597		Note 0002
CROSS CURRENCY SWAP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/23/2020	01/21/2036	0	13,070,300	3.68% USD / (2.93% EUR)	0	0	115,154	863,904		863,904	(262,965)	(648,000)	0	0	227,004		Note 0002
CROSS CURRENCY SWAP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	10/29/2020	01/31/2031	0	14,036,400	2.77% USD / (1.37% EUR)	0	0	213,375	716,306		716,306	(452,488)	(400,800)	0	0	186,879		Note 0002
CROSS CURRENCY SWAP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	10/30/2020	01/07/2031	0	11,697,000	3.07% USD / (1.62% EUR)	0	0	186,989	630,687		630,687	(386,718)	(334,000)	0	0	155,009		Note 0002

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CROSS CURRENCY SWAP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/30/2020	01/07/2033	0	11,698,000	3.16% USD / (1.65% EUR)	0	0	194,191	771,022		771,022	(430,597)	(334,000)	0	0	175,737		Note 0002
CROSS CURRENCY SWAP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	11/13/2020	12/08/2035	0	13,120,200	4.12% USD / (2.55% EUR)	0	0	238,007	1,127,143		1,127,143	(625,732)	(370,740)	0	0	226,729		Note 0002
CROSS CURRENCY SWAP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/01/2021	03/23/2036	0	8,360,400	2.72% USD / (3mo NZD BANK BILL)	0	0	(312,027)	(1,255,776)		(1,255,776)	21,511	37,200	0	0	146,221		Note 0002
CROSS CURRENCY SWAP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	01/28/2021	04/15/2036	0	35,282,000	3.725% USD / (4.06% AUD)	0	0	99,629	5,274,273		5,274,273	(983,831)	4,600	0	0	618,659		Note 0002
CROSS CURRENCY SWAP	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/12/2021	07/23/2031	0	14,510,400	2.9275% USD / (1.24% EUR)	0	0	266,311	1,490,347		1,490,347	(452,302)	(400,800)	0	0	199,543		Note 0002
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										0	0	(29,866,761)	20,261,058	XXX	20,261,058	4,451,845	35,358,010	0	0	20,785,309	XXX	XXX
TOTAL RETURN SWAPS	INSURANCE LIABILITY HEDGE	Ex 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/26/2022	05/24/2028	0	177,946,618	(SPTR)/FEDL01 + 57	0	0	(14,187,170)	(8,521,821)		(8,521,821)	(15,420,003)	0	0	0	1,784,068		Note 0001
TOTAL RETURN SWAPS	INSURANCE LIABILITY HEDGE	Ex 5	Equity/Index	GOLDMAN SACHS KD3XUN7C6T14HNAYLU02	06/14/2022	06/12/2028	0	243,045,854	(SPTR)/FEDL01 + 57	0	0	(24,298,888)	(7,951,554)		(7,951,554)	(15,578,876)	0	0	0	2,479,182		Note 0001
TOTAL RETURN SWAPS	INSURANCE LIABILITY HEDGE	Ex 5	Equity/Index	CITIGROUP E57ODZWZ7FF32TWEFA76	06/15/2022	06/14/2027	0	193,119,380	(SPTR)/FEDL01 + 52	0	0	(21,300,804)	(2,720,062)		(2,720,062)	(9,851,416)	0	0	0	1,696,480		Note 0001
TOTAL RETURN SWAPS	INSURANCE LIABILITY HEDGE	Ex 5	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/15/2022	06/13/2025	0	257,491,692	(SPTR)/FEDL01 + 43	0	0	(28,617,667)	(3,627,630)		(3,627,630)	(13,136,168)	0	0	0	1,466,447		Note 0001
TOTAL RETURN SWAPS	INSURANCE LIABILITY HEDGE	Ex 5	Equity/Index	CITIGROUP E57ODZWZ7FF32TWEFA76	03/28/2023	03/22/2030	0	243,384,318	(SPTR)/FEDL01 + 53	0	0	(33,925,927)	191,958		191,958	191,958	0	0	0	2,747,373		Note 0001
TOTAL RETURN SWAPS	INSURANCE LIABILITY HEDGE	Ex 5	Equity/Index	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	03/30/2023	03/28/2029	0	243,846,429	(SPTR)/FEDL01 + 50	0	0	(34,357,113)	677,203		677,203	677,203	0	0	0	2,499,463		Note 0001
TOTAL RETURN SWAPS	INSURANCE LIABILITY HEDGE	Ex 5	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	03/31/2023	03/29/2030	0	239,760,527	(SPTR)/FEDL01 + 52.5	0	0	(30,316,392)	4,744		4,744	4,744	0	0	0	2,682,553		Note 0001
1149999999. Subtotal - Swaps - Hedging Other - Total Return										0	0	(187,003,961)	(21,947,162)	XXX	(21,947,162)	(53,112,558)	0	0	0	15,355,566	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	(276,836,096)	(128,274,862)	XXX	(128,274,862)	(20,178,191)	35,358,010	0	0	70,440,427	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	(59,965,374)	(126,588,758)	XXX	(126,588,758)	28,482,522	0	0	0	34,299,552	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	(29,866,761)	20,261,058	XXX	20,261,058	4,451,845	35,358,010	0	0	20,785,309	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	(187,003,961)	(21,947,162)	XXX	(21,947,162)	(53,112,558)	0	0	0	15,355,566	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	(276,836,096)	(128,274,862)	XXX	(128,274,862)	(20,178,191)	35,358,010	0	0	70,440,427	XXX	XXX
AUD/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/15/2023	12/19/2024	0	24,390,405	AUD / 0.6747	0	0	0	379,263		379,263	0	379,263	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/07/2021	07/15/2024	0	1,285,570	EUR / 1.1687	0	0	0	(61,674)		(61,674)	0	17,221	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/28/2022	07/15/2024	0	1,406,040	EUR / 1.1717	0	0	0	(70,881)		(70,881)	0	18,787	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	01/06/2023	06/15/2027	0	5,821,988	EUR / 1.10895	0	0	0	158,737		158,737	0	158,737	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	12/20/2021	04/15/2024	0	23,659,650	EUR / 1.1655	0	0	0	(1,157,363)		(1,157,363)	0	295,610	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/02/2023	12/16/2024	0	1,671,232	EUR / 1.118392001	0	0	0	2,960		2,960	0	2,960	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	09/27/2021	01/16/2024	0	1,378,505	EUR / 1.1987	0	0	0	(108,265)		(108,265)	0	15,697	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/20/2021	07/15/2024	0	10,530,000	EUR / 1.17	0	0	0	(516,307)		(516,307)	0	140,899	0	0	0		Note 0002

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	10/06/2021	07/15/2024	0	13,683,850	EUR / 1.1899	0	0	0	(888,575)		(888,575)	0	180,038	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/20/2021	07/15/2024	0	9,360,000	EUR / 1.17	0	0	0	(458,939)		(458,939)	0	125,244	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	10/06/2021	02/18/2025	0	18,193,635	EUR / 1.2009	0	0	0	(1,171,839)		(1,171,839)	0	316,721	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/06/2021	07/15/2024	0	6,548,795	EUR / 1.19069	0	0	0	(429,316)		(429,316)	0	86,105	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/12/2021	04/15/2024	0	591,200	EUR / 1.1824	0	0	0	(36,956)		(36,956)	0	7,281	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/28/2021	01/16/2024	0	899,400	EUR / 1.1992	0	0	0	(70,983)		(70,983)	0	10,237	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	10/06/2021	07/15/2024	0	11,899,000	EUR / 1.1899	0	0	0	(772,674)		(772,674)	0	156,555	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	10/06/2021	04/15/2024	0	18,961,600	EUR / 1.1851	0	0	0	(1,225,807)		(1,225,807)	0	232,993	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/21/2021	07/15/2024	0	901,500	EUR / 1.202	0	0	0	(67,026)		(67,026)	0	11,742	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/06/2021	12/16/2024	0	1,168,440	EUR / 1.1984	0	0	0	(76,077)		(76,077)	0	17,775	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/06/2021	01/15/2025	0	1,499,875	EUR / 1.1999	0	0	0	(97,539)		(97,539)	0	24,029	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/06/2021	01/15/2025	0	1,799,850	EUR / 1.1999	0	0	0	(117,047)		(117,047)	0	28,835	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/18/2021	10/15/2024	0	681,720	EUR / 1.1856	0	0	0	(39,298)		(39,298)	0	9,886	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/06/2021	04/15/2024	0	7,117,830	EUR / 1.186305	0	0	0	(466,908)		(466,908)	0	87,372	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	01/21/2022	07/15/2024	0	743,841	EUR / 1.1807	0	0	0	(42,882)		(42,882)	0	9,863	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/21/2021	01/16/2024	0	1,073,250	EUR / 1.1925	0	0	0	(79,149)		(79,149)	0	12,285	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/14/2022	10/15/2024	0	1,777,050	EUR / 1.1847	0	0	0	(101,165)		(101,165)	0	25,791	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	10/06/2021	10/15/2024	0	13,939,815	EUR / 1.1945	0	0	0	(901,432)		(901,432)	0	200,651	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/06/2021	10/15/2025	0	5,712,380	EUR / 1.2154	0	0	0	(376,113)		(376,113)	0	153,834	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/21/2021	01/16/2024	0	1,073,250	EUR / 1.1925	0	0	0	(79,149)		(79,149)	0	12,285	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/06/2021	05/15/2024	0	1,667,119	EUR / 1.21245	0	0	0	(141,114)		(141,114)	0	20,474	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/28/2021	01/16/2024	0	749,500	EUR / 1.1992	0	0	0	(59,152)		(59,152)	0	8,531	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/05/2021	08/15/2024	0	837,900	EUR / 1.197	0	0	0	(57,967)		(57,967)	0	11,322	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	10/17/2023	01/17/2024	0	11,717,525	EUR / 1.061595	0	0	0	474,712		474,712	0	474,712	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/20/2021	07/15/2024	0	3,510,000	EUR / 1.17	0	0	0	(172,102)		(172,102)	0	46,966	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	01/11/2022	01/16/2024	0	585,100	EUR / 1.1702	0	0	0	(32,822)		(32,822)	0	6,825	0	0	0		Note 0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/07/2022	10/15/2024	0	893,738	EUR / 1.19165	0	0	0	(55,795)		(55,795)	0	12,895	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	12/20/2021	04/15/2024	0	15,151,500	EUR / 1.1655	0	0	0	(741,168)		(741,168)	0	189,307	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/12/2021	04/15/2024	0	739,000	EUR / 1.1824	0	0	0	(46,196)		(46,196)	0	9,101	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	09/17/2021	04/15/2024	0	1,807,950	EUR / 1.2053	0	0	0	(145,219)		(145,219)	0	21,843	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	09/17/2021	04/15/2024	0	602,650	EUR / 1.2053	0	0	0	(48,406)		(48,406)	0	7,281	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	03/29/2022	01/11/2027	0	1,587,213	EUR / 1.215600003	0	0	0	(99,774)		(99,774)	0	47,711	0	0	0		Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	12/20/2023	02/25/2026	0	2,346,318	GBP / 1.272099997	0	0	0	9,776		9,776	0	9,776	0	0	0		Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	05/25/2023	02/20/2024	0	60,015,148	GBP / 1.236895	0	0	0	1,833,645		1,833,645	0	1,833,645	0	0	0		Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/18/2021	10/28/2025	0	201,198	GBP / 1.356450013	0	0	0	(11,781)		(11,781)	0	9,968	0	0	0		Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	01/13/2023	02/20/2024	0	1,733,455	GBP / 1.228149996	0	0	0	65,682		65,682	0	65,682	0	0	0		Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK 2IGI19DL770X0HC3ZE78	11/08/2023	03/20/2024	0	200,859	GBP / 1.227661384	0	0	0	7,712		7,712	0	7,712	0	0	0		Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	10/26/2023	03/20/2024	0	969,948	GBP / 1.214365404	0	0	0	48,267		48,267	0	48,267	0	0	0		Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	12/20/2023	03/20/2024	0	98,978	GBP / 1.267849309	0	0	0	542		542	0	542	0	0	0		Note 0002
USD/AUD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/15/2023	12/21/2026	0	18,585,968	AUD / 0.66856	0	0	0	(400,120)		(400,120)	0	(400,120)	0	0	0		Note 0002
USD/AUD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/15/2022	12/19/2024	0	24,373,234	AUD / 0.674225	0	0	0	(396,434)		(396,434)	0	(16,250)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/22/2021	01/15/2025	0	1,830,015	EUR / 1.22001	0	0	0	147,212		147,212	0	(28,835)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	07/28/2021	04/15/2024	0	24,603,600	EUR / 1.212	0	0	0	2,101,313		2,101,313	0	(295,610)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	01/24/2023	11/27/2024	0	1,024,310	EUR / 1.117020002	0	0	0	(2,199)		(2,199)	0	(2,199)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/02/2023	11/27/2024	0	734,702	EUR / 1.117448006	0	0	0	(1,295)		(1,295)	0	(1,295)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	02/23/2023	11/27/2024	0	953,334	EUR / 1.089350005	0	0	0	(26,313)		(26,313)	0	(26,313)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/22/2021	02/18/2025	0	5,192,225	EUR / 1.2217	0	0	0	417,134		417,134	0	(88,849)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	09/12/2023	03/20/2024	0	6,665,674	EUR / 1.082396701	0	0	0	(153,496)		(153,496)	0	(153,496)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/22/2021	11/27/2024	0	776,123	EUR / 1.211100006	0	0	0	58,754		58,754	0	(11,479)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/22/2021	11/27/2024	0	286,889	EUR / 1.211400014	0	0	0	21,784		21,784	0	(4,242)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/18/2023	11/27/2024	0	1,681,703	EUR / 1.117501599	0	0	0	(2,883)		(2,883)	0	(2,883)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/28/2021	07/15/2024	0	912,750	EUR / 1.217	0	0	0	78,276		78,276	0	(11,742)	0	0	0		Note 0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	10/10/2023	04/18/2028	0	2,270,000	EUR / 1.135	0	0	0	(8,371)		(8,371)	0	(8,371)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	10/26/2023	04/29/2027	0	3,353,550	EUR / 1.11785	0	0	0	(64,007)		(64,007)	0	(64,007)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/28/2021	10/15/2024	0	915,113	EUR / 1.22015	0	0	0	77,170		77,170	0	(12,895)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	10/10/2023	01/18/2028	0	848,700	EUR / 1.1316	0	0	0	(5,689)		(5,689)	0	(5,689)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/22/2021	07/15/2025	0	3,688,350	EUR / 1.22945	0	0	0	295,878		295,878	0	(84,536)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/28/2021	10/15/2024	0	701,586	EUR / 1.22015	0	0	0	59,164		59,164	0	(9,886)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/28/2021	10/15/2024	0	1,511,766	EUR / 1.22015	0	0	0	127,485		127,485	0	(21,303)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/14/2021	11/27/2024	0	537,699	EUR / 1.176699994	0	0	0	26,175		26,175	0	(8,185)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/28/2021	10/15/2024	0	1,830,225	EUR / 1.22015	0	0	0	154,340		154,340	0	(25,791)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/22/2021	11/27/2024	0	495,668	EUR / 1.177946998	0	0	0	24,629		24,629	0	(7,538)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/26/2021	01/16/2024	0	8,977,939	EUR / 1.20915	0	0	0	776,609		776,609	0	(101,349)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	08/25/2023	11/27/2024	0	2,522,854	EUR / 1.105509999	0	0	0	(31,738)		(31,738)	0	(31,738)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	10/24/2023	11/27/2024	0	2,076,751	EUR / 1.081510002	0	0	0	(72,792)		(72,792)	0	(72,792)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK 21GI19DL770X0HC3ZE78	04/25/2023	10/27/2025	0	378,518	EUR / 1.1232	0	0	0	(4,303)		(4,303)	0	(4,303)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	07/28/2021	10/15/2024	0	14,240,901	EUR / 1.2203	0	0	0	1,202,518		1,202,518	0	(200,651)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	10/26/2023	04/15/2027	0	2,792,750	EUR / 1.1171	0	0	0	(55,214)		(55,214)	0	(55,214)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/26/2021	01/16/2024	0	755,719	EUR / 1.20915	0	0	0	65,371		65,371	0	(8,531)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	11/10/2022	12/16/2024	0	36,243	EUR / 1.059550019	0	0	0	(2,081)		(2,081)	0	(624)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/28/2021	07/15/2024	0	10,953,000	EUR / 1.217	0	0	0	939,307		939,307	0	(140,899)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/26/2021	01/16/2024	0	1,088,235	EUR / 1.20915	0	0	0	94,134		94,134	0	(12,285)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	09/06/2023	06/15/2028	0	4,814,537	EUR / 1.1455	0	0	0	26,539		26,539	0	26,539	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK 21GI19DL770X0HC3ZE78	12/20/2022	07/31/2024	0	360,509	EUR / 1.09245	0	0	0	(6,926)		(6,926)	0	(5,255)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK 21GI19DL770X0HC3ZE78	08/24/2022	11/27/2024	0	885,172	EUR / 1.038750006	0	0	0	(68,741)		(68,741)	0	(15,264)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	10/13/2023	01/17/2024	0	16,264,086	EUR / 1.0547281	0	0	0	(769,086)		(769,086)	0	(769,086)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	03/20/2023	01/20/2026	0	3,601,195	EUR / 1.10806	0	0	0	(101,159)		(101,159)	0	(101,159)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	07/28/2021	07/15/2024	0	13,981,700	EUR / 1.2158	0	0	0	1,186,425		1,186,425	0	(180,038)	0	0	0		Note 0002

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK 2IGI19DL770X0HC3ZE78	04/13/2023	07/13/2027	0	2,273,100	EUR / 1.13655	0	0	0	(5,271)		(5,271)	0	(5,271)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	11/20/2023	02/28/2024	0	6,161,689	EUR / 1.0969823	0	0	0	(52,759)		(52,759)	0	(52,759)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/24/2023	12/16/2024	0	264,882	EUR / 1.097282982	0	0	0	(5,574)		(5,574)	0	(5,574)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/05/2023	12/16/2024	0	147,995	EUR / 1.093361009	0	0	0	(3,656)		(3,656)	0	(3,656)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/23/2022	11/27/2024	0	542,295	EUR / 1.165114992	0	0	0	21,270		21,270	0	(8,337)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/28/2021	12/16/2024	0	1,192,718	EUR / 1.2233	0	0	0	100,354		100,354	0	(17,775)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/22/2021	08/15/2025	0	9,789,846	EUR / 1.23104	0	0	0	784,770		784,770	0	(236,289)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/26/2021	01/16/2024	0	1,390,523	EUR / 1.20915	0	0	0	120,283		120,283	0	(15,697)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK 2IGI19DL770X0HC3ZE78	10/13/2023	01/17/2024	0	11,651,807	EUR / 1.055641	0	0	0	(540,430)		(540,430)	0	(540,430)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/20/2022	05/31/2024	0	4,586,138	EUR / 1.0919375	0	0	0	(78,101)		(78,101)	0	(63,273)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/26/2021	11/27/2024	0	551,798	EUR / 1.220550004	0	0	0	45,721		45,721	0	(8,098)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/26/2021	01/16/2024	0	604,575	EUR / 1.20915	0	0	0	52,297		52,297	0	(6,825)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/29/2022	12/16/2024	0	39,290,144	EUR / 1.0676	0	0	0	(1,942,154)		(1,942,154)	0	(670,923)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/26/2021	01/16/2024	0	1,813,725	EUR / 1.20915	0	0	0	156,891		156,891	0	(20,475)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/26/2021	01/16/2024	0	1,209,150	EUR / 1.20915	0	0	0	104,594		104,594	0	(13,650)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	02/23/2022	11/27/2024	0	669,963	EUR / 1.185299997	0	0	0	37,238		37,238	0	(10,125)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/26/2021	01/16/2024	0	1,088,235	EUR / 1.20915	0	0	0	94,134		94,134	0	(12,285)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/22/2021	01/15/2025	0	1,525,013	EUR / 1.22001	0	0	0	122,677		122,677	0	(24,029)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVEOG75	09/06/2023	09/15/2028	0	5,572,165	EUR / 1.1489	0	0	0	47,114		47,114	0	47,114	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/28/2021	07/15/2024	0	1,460,400	EUR / 1.217	0	0	0	125,241		125,241	0	(18,787)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/28/2021	07/15/2024	0	9,736,000	EUR / 1.217	0	0	0	834,939		834,939	0	(125,244)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/22/2022	11/27/2024	0	1,002,059	EUR / 1.072574999	0	0	0	(43,763)		(43,763)	0	(16,735)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK 2IGI19DL770X0HC3ZE78	02/09/2023	12/16/2024	0	190,768	EUR / 1.110308407	0	0	0	(1,729)		(1,729)	0	(1,729)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/20/2022	04/30/2024	0	272,567	EUR / 1.09026672	0	0	0	(4,722)		(4,722)	0	(3,682)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/15/2022	11/27/2024	0	1,037,326	EUR / 1.10574	0	0	0	(12,831)		(12,831)	0	(16,804)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK 2IGI19DL770X0HC3ZE78	03/27/2023	11/27/2024	0	1,001,650	EUR / 1.099800004	0	0	0	(17,867)		(17,867)	0	(17,867)	0	0	0		Note 0002

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	11/27/2023	11/27/2024	0	1,602,226	EUR / 1.113430002	0	0	0	(8,616)		(8,616)	0	(8,616)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	10/17/2023	01/21/2028	0	1,701,300	EUR / 1.1342	0	0	0	(7,479)		(7,479)	0	(7,479)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	07/28/2021	11/15/2024	0	12,219,000	EUR / 1.2219	0	0	0	1,030,854		1,030,854	0	(177,121)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/25/2022	11/27/2024	0	576,737	EUR / 1.120699991	0	0	0	660		660	0	(9,218)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/26/2022	11/27/2024	0	1,136,191	EUR / 1.06782327	0	0	0	(54,898)		(54,898)	0	(19,060)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	07/28/2021	07/15/2024	0	12,158,000	EUR / 1.2158	0	0	0	1,031,674		1,031,674	0	(156,555)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	07/28/2021	04/15/2024	0	19,392,000	EUR / 1.212	0	0	0	1,656,207		1,656,207	0	(232,993)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	12/13/2023	11/27/2024	0	1,860,756	EUR / 1.0968467	0	0	0	(38,291)		(38,291)	0	(38,291)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/22/2021	04/15/2025	0	3,214,838	EUR / 1.2247	0	0	0	258,243		258,243	0	(62,150)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/22/2021	07/15/2025	0	3,688,350	EUR / 1.22945	0	0	0	295,878		295,878	0	(84,536)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	07/28/2021	04/15/2024	0	15,756,000	EUR / 1.212	0	0	0	1,345,668		1,345,668	0	(189,307)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	09/30/2022	11/27/2024	0	952,891	EUR / 1.016849998	0	0	0	(96,116)		(96,116)	0	(16,786)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/22/2021	04/15/2025	0	1,285,935	EUR / 1.2247	0	0	0	103,297		103,297	0	(24,860)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/07/2021	11/27/2024	0	3,717,341	EUR / 1.224199998	0	0	0	318,176		318,176	0	(54,393)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/28/2021	04/15/2024	0	758,250	EUR / 1.2132	0	0	0	65,446		65,446	0	(9,101)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/21/2022	01/11/2027	0	1,572,851	EUR / 1.204600003	0	0	0	85,412		85,412	0	(47,711)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/09/2022	07/06/2027	0	6,466,880	EUR / 1.1548	0	0	0	87,440		87,440	0	(204,627)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/26/2021	11/27/2024	0	101,774	EUR / 1.22410005	0	0	0	8,703		8,703	0	(1,489)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/22/2022	11/27/2024	0	754,149	EUR / 1.104000003	0	0	0	(10,532)		(10,532)	0	(12,236)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	01/24/2022	11/27/2024	0	595,712	EUR / 1.184550003	0	0	0	32,755		32,755	0	(9,008)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/28/2021	04/15/2024	0	606,600	EUR / 1.2132	0	0	0	52,356		52,356	0	(7,281)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/28/2021	04/15/2024	0	1,819,800	EUR / 1.2132	0	0	0	157,069		157,069	0	(21,843)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/28/2021	04/15/2024	0	7,279,200	EUR / 1.2132	0	0	0	628,278		628,278	0	(87,372)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/21/2023	11/27/2024	0	2,085,422	EUR / 1.135350003	0	0	0	29,265		29,265	0	29,265	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/20/2023	10/15/2026	0	2,007,828	EUR / 1.11546	0	0	0	(42,706)		(42,706)	0	(42,706)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK 2IGI19DL770X0HC3ZE78	03/21/2023	10/15/2027	0	844,163	EUR / 1.12555	0	0	0	(10,227)		(10,227)	0	(10,227)	0	0	0		Note 0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	10/17/2023	04/21/2027	0	560,450	EUR / 1.1209	0	0	0	(9,143)		(9,143)	0	(9,143)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK 2IGI19DL770X0HC3ZE78	09/22/2023	11/27/2024	0	2,112,664	EUR / 1.086059998	0	0	0	(64,889)		(64,889)	0	(64,889)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/01/2023	12/16/2024	0	227,063	EUR / 1.098328999	0	0	0	(4,557)		(4,557)	0	(4,557)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	10/19/2022	11/27/2024	0	601,496	EUR / 1.021400005	0	0	0	(57,722)		(57,722)	0	(10,549)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/22/2021	04/15/2025	0	1,224,700	EUR / 1.2247	0	0	0	98,378		98,378	0	(23,676)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/28/2021	08/15/2024	0	851,956	EUR / 1.21708	0	0	0	72,023		72,023	0	(11,322)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/22/2021	10/15/2025	0	5,801,398	EUR / 1.23434	0	0	0	465,131		465,131	0	(153,834)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/28/2021	07/15/2024	0	1,338,700	EUR / 1.217	0	0	0	114,804		114,804	0	(17,221)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK 2IGI19DL770X0HC3ZE78	12/07/2023	03/20/2024	0	3,328,132	EUR / 1.0817915	0	0	0	(78,545)		(78,545)	0	(78,545)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/20/2022	04/30/2024	0	2,180,533	EUR / 1.09026673	0	0	0	(37,775)		(37,775)	0	(29,452)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/26/2021	01/16/2024	0	906,863	EUR / 1.20915	0	0	0	78,445		78,445	0	(10,237)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/28/2021	07/15/2024	0	766,710	EUR / 1.217	0	0	0	65,751		65,751	0	(9,863)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/24/2023	11/27/2024	0	1,431,739	EUR / 1.098440003	0	0	0	(27,343)		(27,343)	0	(27,343)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	06/26/2023	11/27/2024	0	2,184,010	EUR / 1.115449998	0	0	0	(7,769)		(7,769)	0	(7,769)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	03/21/2023	01/18/2028	0	981,360	EUR / 1.128	0	0	0	(9,732)		(9,732)	0	(9,732)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	04/13/2023	03/13/2028	0	570,200	EUR / 1.1404	0	0	0	607		607	0	607	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	11/17/2021	06/15/2027	0	6,495,300	EUR / 1.2372	0	0	0	514,575		514,575	0	(191,837)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK 2IGI19DL770X0HC3ZE78	05/09/2023	10/05/2026	0	282,275	EUR / 1.1291	0	0	0	(2,521)		(2,521)	0	(2,521)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	10/17/2023	10/21/2026	0	3,893,050	EUR / 1.1123	0	0	0	(94,100)		(94,100)	0	(94,100)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK 2IGI19DL770X0HC3ZE78	10/23/2023	01/17/2024	0	9,105,954	EUR / 1.066859	0	0	0	(322,160)		(322,160)	0	(322,160)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/22/2021	04/15/2025	0	1,592,110	EUR / 1.2247	0	0	0	127,892		127,892	0	(30,779)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/28/2021	05/15/2024	0	1,669,800	EUR / 1.2144	0	0	0	143,796		143,796	0	(20,474)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/28/2021	07/15/2026	0	11,593,025	EUR / 1.2533	0	0	0	1,055,557		1,055,557	0	(337,999)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK 2IGI19DL770X0HC3ZE78	05/09/2023	04/03/2028	0	934,964	EUR / 1.1402	0	0	0	832		832	0	832	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	10/24/2023	01/26/2024	0	3,586,486	EUR / 1.065836799	0	0	0	(131,876)		(131,876)	0	(131,876)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/28/2021	05/15/2024	0	910,800	EUR / 1.2144	0	0	0	78,434		78,434	0	(11,168)	0	0	0		Note 0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/28/2021	04/15/2024	0	606,600	EUR / 1.2132	0	0	0	52,356		52,356	0	(7,281)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	05/22/2023	11/27/2024	0	1,608,018	EUR / 1.102499999	0	0	0	(24,675)		(24,675)	0	(24,675)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/20/2022	04/30/2024	0	545,133	EUR / 1.09026674	0	0	0	(9,444)		(9,444)	0	(7,363)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	07/22/2021	02/18/2025	0	18,519,360	EUR / 1.2224	0	0	0	1,497,564		1,497,564	0	(316,721)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/28/2021	07/15/2024	0	7,058,600	EUR / 1.217	0	0	0	605,331		605,331	0	(90,802)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/28/2021	07/15/2024	0	7,667,100	EUR / 1.217	0	0	0	657,515		657,515	0	(98,630)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK 2IGI19DL770XOHC3ZE78	11/09/2023	12/16/2024	0	143,497	EUR / 1.090333382	0	0	0	(3,953)		(3,953)	0	(3,953)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/28/2021	07/15/2024	0	6,693,500	EUR / 1.217	0	0	0	574,021		574,021	0	(86,105)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/28/2021	07/15/2024	0	3,042,500	EUR / 1.217	0	0	0	260,919		260,919	0	(39,139)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/28/2021	07/15/2024	0	3,651,000	EUR / 1.217	0	0	0	313,102		313,102	0	(46,966)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	12/27/2023	03/28/2024	0	2,449,531	EUR / 1.111587299	0	0	0	8,600		8,600	0	8,600	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/20/2022	04/30/2024	0	3,270,800	EUR / 1.09026673	0	0	0	(56,662)		(56,662)	0	(44,178)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/25/2022	11/27/2024	0	925,224	EUR / 1.134440002	0	0	0	12,252		12,252	0	(14,609)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/16/2022	01/11/2027	0	419,524	GBP / 1.227224293	0	0	0	(17,153)		(17,153)	0	(23,103)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/06/2023	01/08/2024	0	2,268,817	GBP / 1.197506208	0	0	0	(145,784)		(145,784)	0	(145,784)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/24/2023	10/28/2025	0	1,625,985	GBP / 1.216960003	0	0	0	(80,251)		(80,251)	0	(80,251)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	01/05/2022	01/11/2027	0	947,703	GBP / 1.376699994	0	0	0	68,357		68,357	0	(46,522)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK 2IGI19DL770XOHC3ZE78	09/14/2022	01/11/2027	0	83,186	GBP / 1.157500021	0	0	0	(8,617)		(8,617)	0	(4,857)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/12/2023	10/28/2025	0	2,509,346	GBP / 1.223100001	0	0	0	(110,630)		(110,630)	0	(110,630)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	11/26/2021	10/28/2025	0	11,637,335	GBP / 1.3388	0	0	0	536,986		536,986	0	(584,164)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK 2IGI19DL770XOHC3ZE78	09/12/2023	03/20/2024	0	8,800,026	GBP / 1.247114	0	0	0	(195,324)		(195,324)	0	(195,324)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/12/2023	05/16/2024	0	2,717,972	GBP / 1.2288	0	0	0	(101,582)		(101,582)	0	(101,582)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK 2IGI19DL770XOHC3ZE78	10/18/2023	01/11/2027	0	467,545	GBP / 1.215899996	0	0	0	(23,648)		(23,648)	0	(23,648)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	09/13/2023	01/11/2027	0	485,536	GBP / 1.236899993	0	0	0	(15,898)		(15,898)	0	(15,898)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/06/2023	01/08/2024	0	46,272,987	GBP / 1.19750621	0	0	0	(2,973,291)		(2,973,291)	0	(2,973,291)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	10/10/2023	05/16/2024	0	832,284	GBP / 1.228830001	0	0	0	(31,085)		(31,085)	0	(31,085)	0	0	0		Note 0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/18/2022	01/11/2027	0	405,285	GBP / 1.230736348	0	0	0	(15,367)		(15,367)	0	(22,255)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/12/2023	03/20/2024	0	127,069	GBP / 1.258011706	0	0	0	(1,695)		(1,695)	0	(1,695)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/01/2022	02/25/2026	0	97,740,839	GBP / 1.2457	0	0	0	(2,487,282)		(2,487,282)	0	(5,302,607)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/02/2022	05/16/2024	0	34,945,376	GBP / 1.2342	0	0	0	(1,147,445)		(1,147,445)	0	(1,742,713)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	01/12/2023	02/25/2026	0	5,543,363	GBP / 1.221700001	0	0	0	(252,735)		(252,735)	0	(252,735)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	02/03/2023	01/11/2027	0	1,315,137	GBP / 1.227700001	0	0	0	(53,240)		(53,240)	0	(53,240)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/24/2023	01/11/2027	0	1,488,181	GBP / 1.205959999	0	0	0	(88,159)		(88,159)	0	(88,159)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	10/17/2023	01/17/2024	0	13,452,591	GBP / 1.21879	0	0	0	(614,975)		(614,975)	0	(614,975)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK 2IGI19DL770X0HC3ZE78	09/11/2023	03/20/2024	0	4,888,858	GBP / 1.253765001	0	0	0	(82,002)		(82,002)	0	(82,002)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/06/2022	10/18/2024	0	13,522,027	GBP / 1.22706848	0	0	0	(528,241)		(528,241)	0	(706,372)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/06/2022	02/20/2024	0	61,381,710	GBP / 1.2293	0	0	0	(2,266,219)		(2,266,219)	0	(3,008,351)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	01/05/2022	01/11/2027	0	34,141,430	GBP / 1.3767	0	0	0	2,462,581		2,462,581	0	(1,675,982)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/06/2023	02/09/2024	0	5,995,303	GBP / 1.23995	0	0	0	(167,693)		(167,693)	0	(167,693)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/12/2023	05/16/2024	0	6,063,794	GBP / 1.228799999	0	0	0	(226,630)		(226,630)	0	(226,630)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK 2IGI19DL770X0HC3ZE78	10/18/2023	01/11/2027	0	239,767	GBP / 1.215899977	0	0	0	(12,127)		(12,127)	0	(12,127)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	09/05/2023	10/28/2025	0	1,402,513	GBP / 1.244479998	0	0	0	(36,676)		(36,676)	0	(36,676)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK 2IGI19DL770X0HC3ZE78	09/14/2022	01/11/2027	0	197,645	GBP / 1.15749998	0	0	0	(20,473)		(20,473)	0	(11,540)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	03/29/2022	01/11/2027	0	1,767,139	GBP / 1.353399998	0	0	0	99,233		99,233	0	(88,241)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	07/13/2023	01/11/2027	0	1,011,206	GBP / 1.262300005	0	0	0	(12,097)		(12,097)	0	(12,097)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	04/23/2021	10/28/2025	0	29,279,490	GBP / 1.4052	0	0	0	2,670,760		2,670,760	0	(1,400,305)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/03/2021	10/28/2025	0	7,765,789	GBP / 1.39768	0	0	0	670,393		670,393	0	(373,401)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK 2IGI19DL770X0HC3ZE78	12/07/2023	03/20/2024	0	19,586,791	GBP / 1.2567127	0	0	0	(281,822)		(281,822)	0	(281,822)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	09/13/2023	03/20/2024	0	23,594,777	GBP / 1.250325	0	0	0	(461,767)		(461,767)	0	(461,767)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	04/14/2022	01/11/2027	0	218,523	GBP / 1.342699984	0	0	0	10,627		10,627	0	(10,999)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	08/16/2022	01/11/2027	0	363,225	GBP / 1.2272243	0	0	0	(14,851)		(14,851)	0	(20,002)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK 2IGI19DL770X0HC3ZE78	06/13/2023	01/11/2027	0	1,781,943	GBP / 1.217599998	0	0	0	(87,517)		(87,517)	0	(87,517)	0	0	0		Note 0002

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	11/20/2023	02/28/2024	0	35,785,573	GBP / 1.24998	0	0	0	(708,419)		(708,419)	0	(708,419)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	04/23/2021	10/28/2025	0	500,251	GBP / 1.4052	0	0	0	45,631		45,631	0	(23,925)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/20/2022	01/11/2027	0	223,961	GBP / 1.287300018	0	0	0	1,722		1,722	0	(11,758)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/02/2022	05/16/2024	0	54,970,627	GBP / 1.23415	0	0	0	(1,807,282)		(1,807,282)	0	(2,741,475)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK 2IGI19DL770X0HC3ZE78	11/14/2023	01/11/2027	0	804,769	GBP / 1.247550003	0	0	0	(19,256)		(19,256)	0	(19,256)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK 2IGI19DL770X0HC3ZE78	10/14/2022	01/11/2027	0	985,621	GBP / 1.095499999	0	0	0	(163,656)		(163,656)	0	(60,803)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	04/26/2022	10/28/2025	0	21,574,694	GBP / 1.2991	0	0	0	366,639		366,639	0	(1,116,090)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	11/14/2022	01/11/2027	0	1,064,930	GBP / 1.183650002	0	0	0	(84,347)		(84,347)	0	(60,809)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	10/11/2023	10/28/2025	0	93,282	GBP / 1.230800014	0	0	0	(3,503)		(3,503)	0	(3,503)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/27/2023	01/29/2024	0	25,355,505	GBP / 1.2757362	0	0	0	23,028		23,028	0	23,028	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK 2IGI19DL770X0HC3ZE78	01/11/2023	01/11/2027	0	699,315	GBP / 1.211049994	0	0	0	(38,314)		(38,314)	0	(38,314)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK 2IGI19DL770X0HC3ZE78	08/17/2023	01/11/2027	0	822,560	GBP / 1.242100006	0	0	0	(23,377)		(23,377)	0	(23,377)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	09/13/2023	01/11/2027	0	274,821	GBP / 1.236900007	0	0	0	(8,999)		(8,999)	0	(8,999)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/23/2022	01/11/2027	0	337,288	GBP / 1.254850014	0	0	0	(6,061)		(6,061)	0	(18,165)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK 2IGI19DL770X0HC3ZE78	11/14/2023	01/11/2027	0	627,626	GBP / 1.247550005	0	0	0	(15,017)		(15,017)	0	(15,017)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	12/19/2022	10/18/2024	0	2,070,467	GBP / 1.220300002	0	0	0	(92,816)		(92,816)	0	(108,758)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	12/20/2023	10/28/2025	0	818,905	GBP / 1.270799998	0	0	0	(4,010)		(4,010)	0	(4,010)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK 2IGI19DL770X0HC3ZE78	01/18/2023	05/16/2024	0	416,003	GBP / 1.247299985	0	0	0	(9,147)		(9,147)	0	(9,147)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	11/03/2023	05/16/2024	0	1,175,484	GBP / 1.232910005	0	0	0	(39,868)		(39,868)	0	(39,868)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/13/2022	01/11/2027	0	830,280	GBP / 1.227924995	0	0	0	(33,453)		(33,453)	0	(45,696)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	12/20/2023	01/11/2027	0	1,561,787	GBP / 1.275200002	0	0	0	(2,695)		(2,695)	0	(2,695)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK 2IGI19DL770X0HC3ZE78	12/21/2023	01/11/2027	0	731,145	GBP / 1.272249991	0	0	0	(2,960)		(2,960)	0	(2,960)	0	0	0		Note 0002
1439999999. Subtotal - Forwards - Hedging Other										0	0	0	1,706,508	XXX	1,706,508	0	(29,267,300)	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	1,706,508	XXX	1,706,508	0	(29,267,300)	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										8,958,750	316,223,314	(276,836,096)	(819,874,585)	XXX	(819,874,585)	(61,738,139)	6,090,710	0	0	70,440,427	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										8,958,750	316,223,314	(276,836,096)	(819,874,585)	XXX	(819,874,585)	(61,738,139)	6,090,710	0	0	70,440,427	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Jackson hedges on a macroeconomic basis and, as a result, does not calculate hedge effectiveness at the detailed level. See the Notes to the Financial Statements for additional details.
0002	Jackson hedges it's foreign currency denominated obligations but does not apply hedge accounting and therefore, does not calculate hedge effectiveness. See the Notes to the Financial Statements for additional details.

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC 21GI19DL770XOHC3ZE78	11/02/2022	01/04/2023	01/04/2023	EXPIRATION	130,466	500,000,000	4,024.03	9,449,500	0	0	0	0		9,444,165	0	0	(9,449,500)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS G5GSEF7VJP5I70UK5573	11/07/2022	01/09/2023	01/09/2023	EXPIRATION	131,307	500,000,000	3,998.26	9,397,495	0	0	0	0		9,057,273	0	0	(9,397,495)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2022	01/13/2023	01/13/2023	EXPIRATION	130,360	500,000,000	4,027.31	10,100,000	0	0	0	0		9,119,388	0	0	(10,100,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC 21GI19DL770XOHC3ZE78	11/09/2022	01/18/2023	01/18/2023	EXPIRATION	133,201	500,000,000	3,978.95	10,000,000	0	0	0	0		7,409,174	0	0	(10,000,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPM CHASE 7H6GLXDRUGQFU57RNE97	11/10/2022	01/06/2023	01/06/2023	EXPIRATION	126,654	500,000,000	4,105.67	9,700,000	0	0	0	0		9,687,322	0	0	(9,700,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	11/11/2022	01/20/2023	01/20/2023	EXPIRATION	126,030	500,000,000	4,165.69	9,955,000	0	0	0	0		9,727,105	0	0	(9,955,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC 21GI19DL770XOHC3ZE78	11/14/2022	01/25/2023	01/25/2023	EXPIRATION	125,841	500,000,000	4,171.94	9,410,000	0	0	0	0		9,057,476	0	0	(9,410,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CITIGROUP E57ODZWZ7FF32TWEFA76	11/28/2022	02/01/2023	02/01/2023	EXPIRATION	125,249	500,000,000	4,151.74	9,145,000	0	0	0	0		8,242,603	0	0	(9,145,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CANADIAN IMPERIAL BANK 21GI19DL770XOHC3ZE78	11/28/2022	02/08/2023	02/08/2023	EXPIRATION	126,199	500,000,000	4,160.10	8,694,500	0	0	0	0		7,375,772	0	0	(8,694,500)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC 21GI19DL770XOHC3ZE78	11/30/2022	01/11/2023	01/11/2023	EXPIRATION	123,119	500,000,000	4,162.65	8,000,000	0	0	0	0		7,973,428	0	0	(8,000,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CANADIAN IMPERIAL BANK 21GI19DL770XOHC3ZE78	11/30/2022	02/13/2023	02/13/2023	EXPIRATION	123,119	500,000,000	4,264.18	8,445,000	0	0	0	0		7,744,662	0	0	(8,445,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS G5GSEF7VJP5I70UK5573	12/01/2022	01/23/2023	01/23/2023	EXPIRATION	122,688	500,000,000	4,197.64	8,745,000	0	0	0	0		8,558,363	0	0	(8,745,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/01/2022	01/30/2023	01/30/2023	EXPIRATION	122,607	500,000,000	4,220.81	8,475,001	0	0	0	0		8,191,413	0	0	(8,475,001)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/02/2022	02/06/2023	02/06/2023	EXPIRATION	123,597	500,000,000	4,207.22	8,539,996	0	0	0	0		7,831,662	0	0	(8,539,996)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	12/02/2022	02/22/2023	02/22/2023	EXPIRATION	122,888	500,000,000	4,272.19	8,300,000	0	0	0	0		7,274,886	0	0	(8,300,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CANADIAN IMPERIAL BANK 21GI19DL770XOHC3ZE78	12/05/2022	02/03/2023	02/03/2023	EXPIRATION	123,804	500,000,000	4,180.00	8,899,500	0	0	0	0		8,036,965	0	0	(8,899,500)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	12/05/2022	02/24/2023	02/24/2023	EXPIRATION	124,958	500,000,000	4,201.43	9,304,999	0	0	0	0		7,374,334	0	0	(9,304,999)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS G5GSEF7VJP5I70UK5573	12/09/2022	01/27/2023	01/27/2023	EXPIRATION	126,232	500,000,000	4,079.79	9,084,995	0	0	0	0		7,738,535	0	0	(9,084,995)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/13/2022	01/04/2023	01/04/2023	EXPIRATION	123,332	500,000,000	4,114.91	6,195,000	0	0	0	0		6,194,022	0	0	(6,195,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/13/2022	02/10/2023	02/10/2023	EXPIRATION	123,332	500,000,000	4,216.27	8,649,996	0	0	0	0		7,759,315	0	0	(8,649,996)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CANADIAN IMPERIAL BANK 21GI19DL770XOHC3ZE78	12/13/2022	02/15/2023	02/15/2023	EXPIRATION	124,757	500,000,000	4,168.11	9,815,000	0	0	0	0		8,003,348	0	0	(9,815,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/13/2022	03/01/2023	03/01/2023	EXPIRATION	124,838	500,000,000	4,205.43	9,644,994	0	0	0	0		7,512,620	0	0	(9,644,994)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS G5GSEF7VJP5I70UK5573	12/13/2022	01/09/2023	01/09/2023	EXPIRATION	124,372	500,000,000	4,100.62	6,310,005	0	0	0	0		6,280,104	0	0	(6,310,005)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	12/14/2022	02/17/2023	02/17/2023	EXPIRATION	123,372	500,000,000	4,214.91	9,294,999	0	0	0	0		7,973,526	0	0	(9,294,999)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS G5GSEF7VJP5I70UK5573	12/14/2022	01/18/2023	01/18/2023	EXPIRATION	124,765	500,000,000	4,107.73	6,709,994	0	0	0	0		6,305,453	0	0	(6,709,994)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	MSI 4PQUHN3JPFGFNF3BB653	12/16/2022	03/03/2023	03/03/2023	EXPIRATION	129,833	500,000,000	4,082.17	8,500,000	0	0	0	0		3,023,198	0	0	(8,500,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS G5GSEF7VJP5I70UK5573	12/19/2022	03/08/2023	03/08/2023	EXPIRATION	131,099	500,000,000	4,042.75	8,644,995	0	0	0	0		860,267	0	0	(8,644,995)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS G5GSEF7VJP5I70UK5573	12/21/2022	03/06/2023	03/06/2023	EXPIRATION	129,391	500,000,000	4,057.46	8,725,000	0	0	0	0		1,945,550	0	0	(8,725,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/21/2022	02/03/2023	02/03/2023	EXERCISE	128,844	500,000,000	3,997.10	7,975,000	0	17,958,206	0	17,958,206		2,993,706	0	0	9,983,206	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS G5GSEF7VJP5I70UK5573	12/23/2022	03/10/2023	03/10/2023	EXPIRATION	130,156	500,000,000	4,033.63	9,400,006	0	0	0	0		955,867	0	0	(9,400,006)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CANADIAN IMPERIAL BANK 21GI19DL770XOHC3ZE78	12/28/2022	02/22/2023	02/22/2023	EXERCISE	132,060	500,000,000	3,937.61	10,000,000	0	7,057,758	0	7,057,758		(1,218,346)	0	0	(2,942,242)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC 21GI19DL770XOHC3ZE78	12/28/2022	03/13/2023	03/13/2023	EXPIRATION	132,060	500,000,000	3,975.47	7,999,500	0	0	0	0		(4,041,320)	0	0	(7,999,500)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/30/2022	03/17/2023	03/17/2023	EXPIRATION	130,984	500,000,000	4,008.11	9,919,995	0	0	0	0		(930,305)	0	0	(9,919,995)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/30/2022	02/13/2023	02/13/2023	EXERCISE	130,305	500,000,000	3,952.25	8,400,006	0	24,111,708	0	24,111,708		(294,564)	0	0	15,711,702	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	12/30/2022	03/15/2023	03/15/2023	EXPIRATION	130,305	500,000,000	4,029.00	9,399,996	0	0	0	0		(59,836)	0	0	(9,399,996)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC 21GI19DL770XOHC3ZE78	01/04/2023	03/20/2023	03/20/2023	EXPIRATION	130,166	500,000,000	4,033.31	0	10,000,000	0	0	0		0	0	0	(10,000,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPM CHASE 7H6GLXDRUGQFU57RNE97	01/06/2023	03/27/2023	03/27/2023	EXPIRATION	128,146	500,000,000	4,096.89	0	8,850,000	0	0	0		0	0	0	(8,850,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS G5GSEF7VJP5I70UK5573	01/09/2023	04/03/2023	04/03/2023	EXERCISE	127,527	500,000,000	4,116.76	0	9,485,000	988,337	0	988,337		0	0	0	(8,496,663)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	01/09/2023	03/22/2023	03/22/2023	EXPIRATION	128,333	500,000,000	4,051.96	0	10,320,002	0	0	0		0	0	0	(10,320,002)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS G5GSEF7VJP5I70UK5573	01/10/2023	03/29/2023	03/29/2023	EXPIRATION	128,407	500,000,000	4,088.57	0	8,800,003	0	0	0		0	0	0	(8,800,003)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	01/11/2023	02/27/2023	02/27/2023	EXPIRATION	127,034	500,000,000	4,034.34	0	8,739,996	0	0	0		0	0	0	(8,739,996)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPM CHASE 7H6GLXDRUGQFU57RNE97	01/11/2023	04/10/2023	04/10/2023	EXPIRATION	126,148	500,000,000	4,161.79	0	9,370,000	0	0	0		0	0	0	(9,370,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	01/12/2023	02/17/2023	02/17/2023	EXERCISE	125,764	500,000,000	4,055.20	0	7,650,002	3,004,513	0	3,004,513		0	0	0	(4,645,488)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS G5GSEF7VJP5I70UK5573	01/12/2023	04/14/2023	04/14/2023	EXPIRATION	125,764	500,000,000	4,174.47	0	9,450,006	0	0	0		0	0	0	(9,450,006)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPM CHASE 7H6GLXDRUGQFU57RNE97	01/12/2023	03/24/2023	03/24/2023	EXPIRATION	125,888	500,000,000	4,130.66	0	8,450,000	0	0	0		0	0	0	(8,450,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I70UK5573	01/12/2023	02/10/2023	02/10/2023	EXERCISE	125,250	500,000,000	4,051.90	0	6,955,004	4,829,638	0	4,829,638		0	0	0	(2,125,366)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC 21GI19DL770XOHC3ZE78	01/12/2023	03/01/2023	03/01/2023	EXPIRATION	125,560	500,000,000	4,081.70	0	7,699,500	0	0	0		0	0	0	(7,699,500)	0	0	Note 0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	01/13/2023	04/17/2023	04/17/2023	EXPIRATION	125,821	500,000,000	4,172.59	0	8,525,000	0	0	0	0	0	0	(8,525,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC	21GI19DL770X0HC3ZE78	01/13/2023	03/31/2023	03/31/2023	EXPIRATION	125,044	500,000,000	4,138.54	0	9,449,500	0	0	0	0	0	0	(9,449,500)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC	21GI19DL770X0HC3ZE78	01/13/2023	04/24/2023	04/24/2023	EXPIRATION	125,044	500,000,000	4,198.52	0	8,500,000	0	0	0	0	0	0	(8,500,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	01/20/2023	04/05/2023	04/05/2023	EXPIRATION	126,116	500,000,000	4,103.35	0	9,315,000	0	0	0	0	0	0	(9,315,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	01/20/2023	05/01/2023	05/01/2023	EXERCISE	126,116	500,000,000	4,162.82	0	8,999,999	636,888	636,888	0	0	0	0	(8,363,111)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	02/03/2023	03/31/2023	03/31/2023	EXPIRATION	121,105	500,000,000	4,231.85	0	8,200,000	0	0	0	0	0	0	(8,200,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	02/10/2023	03/24/2023	03/24/2023	EXPIRATION	122,240	500,000,000	4,192.56	0	7,680,000	0	0	0	0	0	0	(7,680,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	02/10/2023	05/08/2023	05/08/2023	EXPIRATION	122,240	500,000,000	4,294.82	0	8,049,999	0	0	0	0	0	0	(8,049,999)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	02/13/2023	04/19/2023	04/19/2023	EXPIRATION	121,096	500,000,000	4,273.46	0	8,359,999	0	0	0	0	0	0	(8,359,999)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	WELLS FARGO	VYVVCKR63DVZZN70PB21	02/13/2023	04/28/2023	04/28/2023	EXPIRATION	121,004	500,000,000	4,297.36	0	8,250,000	0	0	0	0	0	0	(8,250,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	02/14/2023	03/15/2023	03/15/2023	EXPIRATION	120,251	500,000,000	4,220.34	0	6,295,005	0	0	0	0	0	0	(6,295,005)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	02/17/2023	04/12/2023	04/12/2023	EXPIRATION	122,526	500,000,000	4,203.19	0	7,480,000	0	0	0	0	0	0	(7,480,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPM CHASE	7H6GLXDRUGQFU57RNE97	02/22/2023	05/05/2023	05/05/2023	EXPIRATION	125,535	500,000,000	4,142.28	0	9,050,000	0	0	0	0	0	0	(9,050,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BNP	ROMUWSFPU8MPRO8K5P83	02/24/2023	05/15/2023	05/15/2023	EXPIRATION	126,691	500,000,000	4,143.93	0	8,055,000	0	0	0	0	0	0	(8,055,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPM CHASE	7H6GLXDRUGQFU57RNE97	02/27/2023	05/10/2023	05/10/2023	EXPIRATION	125,662	500,000,000	4,138.09	0	8,575,000	0	0	0	0	0	0	(8,575,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	03/01/2023	04/26/2023	04/26/2023	EXPIRATION	126,439	500,000,000	4,073.10	0	8,179,996	0	0	0	0	0	0	(8,179,996)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	MSI	4PQUHN3JPFGFNF3BB653	03/01/2023	05/19/2023	05/19/2023	EXERCISE	126,307	500,000,000	4,136.76	0	8,345,000	6,974,918	6,974,918	0	0	0	0	(1,370,082)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS	G5GSEF7VJP5I7OUK5573	03/08/2023	05/24/2023	05/24/2023	EXPIRATION	125,253	500,000,000	4,151.58	0	8,289,995	0	0	0	0	0	0	(8,289,995)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS	G5GSEF7VJP5I7OUK5573	03/09/2023	05/31/2023	05/31/2023	EXERCISE	127,294	500,000,000	4,124.30	0	8,414,998	7,068,646	7,068,646	0	0	0	0	(1,346,352)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	MSI	4PQUHN3JPFGFNF3BB653	03/15/2023	06/02/2023	06/02/2023	EXERCISE	129,460	500,000,000	4,093.94	0	8,170,000	24,393,676	24,393,676	0	0	0	0	16,223,676	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPM CHASE	7H6GLXDRUGQFU57RNE97	03/17/2023	06/02/2023	06/02/2023	EXERCISE	127,735	500,000,000	4,110.09	0	8,950,000	22,006,112	22,006,112	0	0	0	0	13,056,113	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS	G5GSEF7VJP5I7OUK5573	03/20/2023	06/07/2023	06/07/2023	EXERCISE	126,599	500,000,000	4,146.96	0	8,399,996	15,262,753	15,262,753	0	0	0	0	6,862,757	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	03/30/2023	05/01/2023	05/01/2023	EXERCISE	123,489	500,000,000	4,129.93	0	5,700,000	4,685,289	4,685,289	0	0	0	0	(1,014,711)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	MSI	4PQUHN3JPFGFNF3BB653	03/30/2023	06/01/2023	06/01/2023	EXPIRATION	123,390	500,000,000	4,234.54	0	5,470,000	0	0	0	0	0	0	(5,470,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	GSI	W22LRO1WP2IHZNBB6K528	03/30/2023	05/08/2023	05/08/2023	EXPIRATION	123,439	500,000,000	4,172.09	0	5,054,999	0	0	0	0	0	0	(5,054,999)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPM CHASE	7H6GLXDRUGQFU57RNE97	03/31/2023	04/19/2023	04/19/2023	EXERCISE	244,765	1,000,000,000	4,126.41	0	10,110,000	6,880,343	6,880,343	0	0	0	0	(3,229,657)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS	G5GSEF7VJP5I7OUK5573	03/31/2023	04/24/2023	04/24/2023	EXPIRATION	244,836	1,000,000,000	4,145.64	0	9,670,011	0	0	0	0	0	0	(9,670,011)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	MSI	4PQUHN3JPFGFNF3BB653	03/31/2023	04/28/2023	04/28/2023	EXPIRATION	243,777	1,000,000,000	4,184.15	0	9,440,000	0	0	0	0	0	0	(9,440,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPM CHASE	7H6GLXDRUGQFU57RNE97	03/31/2023	05/22/2023	05/22/2023	EXPIRATION	122,004	500,000,000	4,241.67	0	5,565,001	0	0	0	0	0	0	(5,565,001)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	MSI	4PQUHN3JPFGFNF3BB653	03/31/2023	04/14/2023	04/14/2023	EXERCISE	486,629	2,000,000,000	4,130.46	0	21,597,973	3,493,885	3,493,885	0	0	0	0	(18,104,088)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	GSI	W22LRO1WP2IHZNBB6K528	04/03/2023	04/21/2023	04/21/2023	EXPIRATION	242,709	1,000,000,000	4,161.36	0	10,520,000	0	0	0	0	0	0	(10,520,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	04/10/2023	05/17/2023	05/17/2023	EXPIRATION	121,842	500,000,000	4,165.23	0	7,600,000	0	0	0	0	0	0	(7,600,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	04/10/2023	06/12/2023	06/12/2023	EXERCISE	121,842	500,000,000	4,226.79	0	7,699,993	13,663,352	13,663,352	0	0	0	0	5,963,359	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS	G5GSEF7VJP5I7OUK5573	04/11/2023	05/26/2023	05/26/2023	EXERCISE	121,388	500,000,000	4,201.42	0	7,379,996	489,192	489,192	0	0	0	0	(6,890,805)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS	G5GSEF7VJP5I7OUK5573	04/12/2023	06/05/2023	06/05/2023	EXERCISE	121,482	500,000,000	4,218.75	0	7,144,998	6,686,345	6,686,345	0	0	0	0	(458,654)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	GSI	W22LRO1WP2IHZNBB6K528	04/14/2023	06/14/2023	06/14/2023	EXERCISE	121,236	500,000,000	4,227.28	0	7,820,001	17,616,290	17,616,290	0	0	0	0	9,796,289	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	04/14/2023	06/21/2023	06/21/2023	EXERCISE	121,277	500,000,000	4,246.47	0	7,530,000	14,458,669	14,458,669	0	0	0	0	6,928,669	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CITIBANK	E570DZWZ7FF32TWEFA76	04/14/2023	06/30/2023	06/30/2023	EXERCISE	121,289	500,000,000	4,266.67	0	7,725,000	22,282,110	22,282,110	0	0	0	0	14,557,110	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS	G5GSEF7VJP5I7OUK5573	04/19/2023	06/26/2023	06/26/2023	EXERCISE	120,332	500,000,000	4,259.07	0	7,785,005	8,393,125	8,393,125	0	0	0	0	608,119	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC	21GI19DL770X0HC3ZE78	04/24/2023	06/16/2023	06/16/2023	EXERCISE	120,884	500,000,000	4,218.93	0	7,499,500	23,047,162	23,047,162	0	0	0	0	15,547,662	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPM CHASE	7H6GLXDRUGQFU57RNE97	04/26/2023	06/23/2023	06/23/2023	EXERCISE	123,171	500,000,000	4,160.90	0	8,000,000	23,085,867	23,085,867	0	0	0	0	15,085,867	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	MSI	4PQUHN3JPFGFNF3BB653	04/27/2023	06/09/2023	06/09/2023	EXERCISE	241,758	1,000,000,000	4,177.73	0	16,089,999	29,283,164	29,283,164	0	0	0	0	13,193,165	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS	G5GSEF7VJP5I7OUK5573	04/28/2023	05/31/2023	05/31/2023	EXPIRATION	119,906	500,000,000	4,190.80	0	6,970,000	0	0	0	0	0	0	(6,970,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS	G5GSEF7VJP5I7OUK5573	05/04/2023	06/28/2023	06/28/2023	EXERCISE	123,293	500,000,000	4,156.76	0	8,275,001	27,136,811	27,136,811	0	0	0	0	18,861,809	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS	G5GSEF7VJP5I7OUK5573	05/19/2023	06/23/2023	06/23/2023	EXERCISE	238,742	1,000,000,000	4,209.56	0	15,999,989	33,130,232	33,130,232	0	0	0	0	17,130,242	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC	21GI19DL770X0HC3ZE78	05/19/2023	06/28/2023	06/28/2023	EXERCISE	119,200	500,000,000	4,236.59	0	5,849,500	16,720,577	16,720,577	0	0	0	0	10,871,077	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	MSI	4PQUHN3JPFGFNF3BB653	05/19/2023	06/30/2023	06/30/2023	EXERCISE	119,266	500,000,000	4,234.23	0	7,430,000	25,778,974	25,778,974	0	0	0	0	18,348,974	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	GSI	W22LRO1WP2IHZNBB6K528	04/20/2023	07/03/2023	07/03/2023	EXERCISE	121,077	500,000,000	4,253.49	0	7,550,000	24,469,924	24,469,924	0	0	0	0	16,919,924	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	MSI	4PQUHN3JPFGFNF3BB653	05/22/2023	07/03/2023	07/03/2023	EXERCISE	119,250	500,000,000	4,234.80	0	7,570,000	26,329,340	26,329,340	0	0	0	0	18,759,340	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	MSI	4PQUHN3JPFGFNF3BB653	05/01/2023	07/05/2023	07/05/2023	EXERCISE	119,979	500,000,000	4,250.76	0	8,638,455	23,522,993	23,522,993	0	0	0	0	14,884,538	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC	21GI19DL770X0HC3ZE78	04/24/2023	07/07/2023	07/07/2023	EXERCISE	120,884	500,000,000	4,260.30	0	7,000,000	16,760,960	16,760,960	0	0	0	0	9,760,960	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	05/03/2023	07/10/2023	07/10/2023	EXERCISE	121,279	500,000,000	4,246.41	0	6,995,008	19,783,027	19,783,027	0	0	0	0	12,788,019	0	0	Note 0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPM CHASE 7H6GLXDRUGQFU57RNE97	04/26/2023	07/12/2023	07/12/2023	EXERCISE	123,171	500,000,000	4,201.49	0	7,855,000	33,338,589	0	33,338,589		0	0	0	25,483,589	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	05/04/2023	07/14/2023	07/14/2023	EXERCISE	122,857	500,000,000	4,212.22	0	7,724,996	36,021,583	0	36,021,583		0	0	0	28,296,587	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	MSI 4PQUHN3JPFGFNF3BB653	05/01/2023	07/17/2023	07/17/2023	EXERCISE	119,979	500,000,000	4,271.60	0	8,158,541	30,137,770	0	30,137,770		0	0	0	21,979,229	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	GSI W22LROWP2IHZNBB6K528	05/05/2023	07/19/2023	07/19/2023	EXERCISE	121,388	500,000,000	4,242.58	0	7,950,000	39,225,004	0	39,225,004		0	0	0	31,275,004	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/09/2023	07/21/2023	07/21/2023	EXERCISE	121,057	500,000,000	4,254.21	0	7,740,000	34,153,685	0	34,153,685		0	0	0	26,413,685	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/16/2023	07/24/2023	07/24/2023	EXERCISE	121,587	500,000,000	4,215.10	0	8,150,006	41,283,552	0	41,283,552		0	0	0	33,133,546	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	GSI W22LROWP2IHZNBB6K528	05/17/2023	07/28/2023	07/28/2023	EXERCISE	120,176	500,000,000	4,264.59	0	8,020,000	38,172,280	0	38,172,280		0	0	0	30,152,281	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/09/2023	07/31/2023	07/31/2023	EXERCISE	121,319	500,000,000	4,265.62	0	7,945,000	39,227,752	0	39,227,752		0	0	0	31,282,751	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	05/15/2023	08/02/2023	08/02/2023	EXERCISE	120,916	500,000,000	4,259.16	0	7,825,004	30,740,467	0	30,740,467		0	0	0	22,915,462	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	06/09/2023	08/04/2023	08/04/2023	EXERCISE	116,287	500,000,000	4,342.69	0	8,180,005	15,738,337	0	15,738,337		0	0	0	7,558,332	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC 2IGI19DL770XOHC3ZE78	06/23/2023	08/07/2023	08/07/2023	EXERCISE	114,875	500,000,000	4,374.33	0	8,099,500	16,554,254	0	16,554,254		0	0	0	8,454,754	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	06/16/2023	08/09/2023	08/09/2023	EXERCISE	113,149	500,000,000	4,463.13	0	8,155,004	518,223	0	518,223		0	0	0	(7,636,781)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	GSI W22LROWP2IHZNBB6K528	06/28/2023	08/11/2023	08/11/2023	EXERCISE	114,334	500,000,000	4,395.00	0	8,000,000	7,894,366	0	7,894,366		0	0	0	(105,635)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	06/21/2023	08/14/2023	08/14/2023	EXERCISE	114,474	500,000,000	4,411.48	0	8,000,000	8,956,441	0	8,956,441		0	0	0	956,441	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPM CHASE 7H6GLXDRUGQFU57RNE97	06/30/2023	08/16/2023	08/16/2023	EXPIRATION	112,500	500,000,000	4,466.65	0	7,750,001	0	0	0		0	0	0	(7,750,001)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	WELLS FARGO VYVVCKR63DVZZN70PB21	06/23/2023	08/18/2023	08/18/2023	EXPIRATION	114,991	500,000,000	4,391.63	0	8,125,000	0	0	0		0	0	0	(8,125,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC 2IGI19DL770XOHC3ZE78	06/26/2023	08/21/2023	08/21/2023	EXERCISE	115,294	500,000,000	4,380.12	0	8,000,000	2,265,810	0	2,265,810		0	0	0	(5,734,190)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	07/03/2023	08/23/2023	08/23/2023	EXPIRATION	112,230	500,000,000	4,477.43	0	8,599,996	0	0	0		0	0	0	(8,599,996)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	GSI W22LROWP2IHZNBB6K528	06/28/2023	08/25/2023	08/25/2023	EXPIRATION	114,334	500,000,000	4,416.87	0	8,311,500	0	0	0		0	0	0	(8,311,500)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPM CHASE 7H6GLXDRUGQFU57RNE97	06/30/2023	08/28/2023	08/28/2023	EXPIRATION	112,500	500,000,000	4,488.87	0	8,200,001	0	0	0		0	0	0	(8,200,001)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	07/12/2023	08/30/2023	08/30/2023	EXERCISE	111,804	500,000,000	4,494.49	0	6,999,995	2,278,555	0	2,278,555		0	0	0	(4,721,439)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC 2IGI19DL770XOHC3ZE78	07/07/2023	09/01/2023	09/01/2023	EXERCISE	113,072	500,000,000	4,466.18	0	8,585,000	5,607,287	0	5,607,287		0	0	0	(2,977,713)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	07/03/2023	09/06/2023	09/06/2023	EXPIRATION	112,230	500,000,000	4,499.70	0	8,879,998	0	0	0		0	0	0	(8,879,998)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC 2IGI19DL770XOHC3ZE78	07/05/2023	09/08/2023	09/08/2023	EXPIRATION	112,370	500,000,000	4,494.10	0	9,299,500	0	0	0		0	0	0	(9,299,500)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC 2IGI19DL770XOHC3ZE78	07/10/2023	09/11/2023	09/11/2023	EXERCISE	113,516	500,000,000	4,448.72	0	9,524,500	4,397,980	0	4,397,980		0	0	0	(5,126,520)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC 2IGI19DL770XOHC3ZE78	07/24/2023	09/13/2023	09/13/2023	EXPIRATION	109,751	500,000,000	4,578.53	0	8,737,500	0	0	0		0	0	0	(8,737,500)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	WELLS FARGO VYVVCKR63DVZZN70PB21	07/14/2023	09/15/2023	09/15/2023	EXPIRATION	111,057	500,000,000	4,547.22	0	8,760,000	0	0	0		0	0	0	(8,760,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC 2IGI19DL770XOHC3ZE78	07/28/2023	09/18/2023	09/18/2023	EXPIRATION	109,102	500,000,000	4,605.76	0	8,475,000	0	0	0		0	0	0	(8,475,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/19/2023	09/20/2023	09/20/2023	EXPIRATION	109,542	500,000,000	4,610.09	0	8,890,000	0	0	0		0	0	0	(8,890,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	MSI 4PQUHN3JPFGFNF3BB653	07/31/2023	09/22/2023	09/22/2023	EXPIRATION	109,103	500,000,000	4,605.74	0	9,330,000	0	0	0		0	0	0	(9,330,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	07/21/2023	09/25/2023	09/25/2023	EXPIRATION	110,228	500,000,000	4,581.41	0	9,324,997	0	0	0		0	0	0	(9,324,997)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPM CHASE 7H6GLXDRUGQFU57RNE97	08/02/2023	09/27/2023	09/27/2023	EXPIRATION	110,688	500,000,000	4,562.38	0	9,350,000	0	0	0		0	0	0	(9,350,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	WELLS FARGO VYVVCKR63DVZZN70PB21	08/03/2023	09/29/2023	09/29/2023	EXPIRATION	110,935	500,000,000	4,552.22	0	9,510,000	0	0	0		0	0	0	(9,510,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/09/2023	10/02/2023	10/02/2023	EXPIRATION	111,424	500,000,000	4,532.23	0	9,000,000	0	0	0		0	0	0	(9,000,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	MSI 4PQUHN3JPFGFNF3BB653	08/04/2023	10/06/2023	10/06/2023	EXPIRATION	111,646	500,000,000	4,545.64	0	9,378,224	0	0	0		0	0	0	(9,378,224)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPM CHASE 7H6GLXDRUGQFU57RNE97	08/25/2023	10/11/2023	10/11/2023	EXPIRATION	113,541	500,000,000	4,447.74	0	8,349,999	0	0	0		0	0	0	(8,349,999)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/28/2023	10/18/2023	10/18/2023	EXPIRATION	113,034	500,000,000	4,467.67	0	8,700,000	0	0	0		0	0	0	(8,700,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/06/2023	10/25/2023	10/25/2023	EXPIRATION	111,970	500,000,000	4,510.16	0	7,950,000	0	0	0		0	0	0	(7,950,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/08/2023	10/30/2023	10/30/2023	EXPIRATION	112,323	500,000,000	4,495.96	0	8,150,005	0	0	0		0	0	0	(8,150,005)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPM CHASE 7H6GLXDRUGQFU57RNE97	09/15/2023	11/03/2023	11/03/2023	EXPIRATION	112,272	500,000,000	4,498.02	0	7,750,000	0	0	0		0	0	0	(7,750,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	MSI 4PQUHN3JPFGFNF3BB653	09/18/2023	11/08/2023	11/08/2023	EXPIRATION	112,293	500,000,000	4,497.16	0	8,243,838	0	0	0		0	0	0	(8,243,838)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	GSI W22LROWP2IHZNBB6K528	09/22/2023	11/10/2023	11/10/2023	EXERCISE	115,629	500,000,000	4,367.42	0	9,700,000	5,529,398	0	5,529,398		0	0	0	(4,170,602)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/20/2023	11/13/2023	11/13/2023	EXPIRATION	113,362	500,000,000	4,454.76	0	8,900,000	0	0	0		0	0	0	(8,900,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	10/09/2023	11/15/2023	11/15/2023	EXERCISE	116,151	500,000,000	4,347.80	0	8,680,006	18,012,663	0	18,012,663		0	0	0	9,332,657	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC 2IGI19DL770XOHC3ZE78	09/21/2023	11/20/2023	11/20/2023	EXERCISE	115,378	500,000,000	4,398.58	0	9,424,500	17,167,827	0	17,167,827		0	0	0	7,743,327	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	WELLS FARGO VYVVCKR63DVZZN70PB21	09/25/2023	11/24/2023	11/24/2023	EXERCISE	115,509	500,000,000	4,393.59	0	9,600,000	19,145,648	0	19,145,648		0	0	0	9,545,648	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	WELLS FARGO VYVVCKR63DVZZN70PB21	09/29/2023	11/29/2023	11/29/2023	EXERCISE	115,765	500,000,000	4,383.88	0	9,350,000	19,298,047	0	19,298,047		0	0	0	9,948,047	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	09/26/2023	12/01/2023	12/01/2023	EXERCISE	116,967	500,000,000	4,381.58	0	9,320,113	24,919,777	0	24,919,777		0	0	0	15,599,663	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	10/09/2023	12/04/2023	12/04/2023	EXERCISE	116,175	500,000,000	4,389.93	0	8,559,998	20,894,083	0	20,894,083		0	0	0	12,334,084	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC 2IGI19DL770XOHC3ZE78	09/27/2023	12/06/2023	12/06/2023	EXERCISE	117,001	500,000,000	4,380.29	0	9,000,000	19,779,534	0	19,779,534		0	0	0	10,779,534	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC 2IGI19DL770XOHC3ZE78	09/28/2023	12/11/2023	12/11/2023	EXERCISE	116,351	500,000,000	4,404.78	0	8,500,000	25,324,467	0	25,324,467		0	0	0	16,824,467	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC 2IGI19DL770XOHC3ZE78	10/06/2023	12/15/2023	12/15/2023	EXERCISE	115,949	500,000,000	4,398.50	0	10,200,000	37,184,185	0	37,184,185		0	0	0	26,984,185	0	0	Note 0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	10/02/2023	12/20/2023	12/20/2023	EXERCISE	116,884	500,000,000	4,406.07	0	8,900,001	34,163,415	0	34,163,415		0	0	0	25,263,414	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BNP	ROMUIISFPU8MPRO8K5P83	10/11/2023	12/22/2023	12/22/2023	EXERCISE	114,827	500,000,000	4,441.46	0	10,150,000	35,960,723	0	35,960,723		0	0	0	25,810,724	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS	G5GSEF7VJP5I70UK5573	10/31/2023	12/22/2023	12/22/2023	EXERCISE	119,174	500,000,000	4,258.49	0	9,684,998	59,126,849	0	59,126,849		0	0	0	49,441,851	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS	G5GSEF7VJP5I70UK5573	10/20/2023	12/27/2023	12/27/2023	EXERCISE	118,039	500,000,000	4,362.97	0	9,135,005	49,412,254	0	49,412,254		0	0	0	40,277,249	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BNP	ROMUIISFPU8MPRO8K5P83	10/25/2023	12/27/2023	12/27/2023	EXERCISE	118,582	500,000,000	4,321.91	0	9,160,000	54,508,181	0	54,508,181		0	0	0	45,348,181	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS	G5GSEF7VJP5I70UK5573	10/27/2023	12/27/2023	12/27/2023	EXERCISE	121,345	500,000,000	4,223.48	0	9,735,000	67,722,900	0	67,722,900		0	0	0	57,987,900	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	11/15/2023	12/27/2023	12/27/2023	EXERCISE	110,998	500,000,000	4,527.09	0	7,690,000	28,247,881	0	28,247,881		0	0	0	20,557,880	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS	G5GSEF7VJP5I70UK5573	12/07/2023	12/27/2023	12/27/2023	EXERCISE	109,040	500,000,000	4,608.40	0	4,399,997	18,883,563	0	18,883,563		0	0	0	14,483,567	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS	G5GSEF7VJP5I70UK5573	10/27/2023	12/28/2023	12/28/2023	EXERCISE	121,549	500,000,000	4,236.98	0	9,215,000	66,410,594	0	66,410,594		0	0	0	57,195,594	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	10/30/2023	12/28/2023	12/28/2023	EXERCISE	119,830	500,000,000	4,276.89	0	9,014,994	60,689,127	0	60,689,127		0	0	0	51,674,133	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	10/31/2023	12/28/2023	12/28/2023	EXERCISE	119,952	500,000,000	4,272.53	0	8,799,999	61,274,105	0	61,274,105		0	0	0	52,474,107	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	GSI	W22LROWP2IHZNBB6K528	11/20/2023	12/28/2023	12/28/2023	EXERCISE	109,908	500,000,000	4,572.00	0	7,000,000	23,229,510	0	23,229,510		0	0	0	16,229,510	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC	2IGI19DL77OXOHC3ZE78	12/08/2023	12/28/2023	12/28/2023	EXERCISE	108,915	500,000,000	4,613.69	0	4,450,000	18,478,099	0	18,478,099		0	0	0	14,028,099	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	MSI	4PQUHN3JPFGFNF3BB653	10/19/2023	12/29/2023	12/29/2023	EXERCISE	116,752	500,000,000	4,389.63	0	10,040,700	44,388,767	0	44,388,767		0	0	0	34,348,067	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	10/23/2023	12/29/2023	12/29/2023	EXERCISE	117,845	500,000,000	4,348.95	0	9,670,001	49,598,452	0	49,598,452		0	0	0	39,928,451	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS	G5GSEF7VJP5I70UK5573	10/27/2023	12/29/2023	12/29/2023	EXERCISE	120,669	500,000,000	4,247.15	0	9,680,000	63,071,388	0	63,071,388		0	0	0	53,391,388	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	WELLS FARGO	VYVVCKR63DVZZN70PB21	10/30/2023	12/29/2023	12/29/2023	EXERCISE	120,656	500,000,000	4,247.63	0	9,695,000	63,006,302	0	63,006,302		0	0	0	53,311,302	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS	G5GSEF7VJP5I70UK5573	10/31/2023	12/29/2023	12/29/2023	EXERCISE	119,322	500,000,000	4,274.14	0	9,334,999	59,146,783	0	59,146,783		0	0	0	49,811,784	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPM CHASE	7H6GLXDRUGQFU57RNE97	11/03/2023	12/29/2023	12/29/2023	EXERCISE	114,590	500,000,000	4,407.02	0	9,390,000	41,574,326	0	41,574,326		0	0	0	32,184,327	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	11/06/2023	12/29/2023	12/29/2023	EXERCISE	114,611	500,000,000	4,406.23	0	8,950,000	41,672,856	0	41,672,856		0	0	0	32,722,856	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	11/08/2023	12/29/2023	12/29/2023	EXERCISE	114,029	500,000,000	4,428.70	0	8,800,000	38,898,822	0	38,898,822		0	0	0	30,098,822	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	11/13/2023	12/29/2023	12/29/2023	EXERCISE	113,248	500,000,000	4,459.23	0	7,614,997	35,174,922	0	35,174,922		0	0	0	27,559,925	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	12/04/2023	12/29/2023	12/29/2023	EXERCISE	109,389	500,000,000	4,593.71	0	5,435,005	19,265,559	0	19,265,559		0	0	0	13,830,554	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS	G5GSEF7VJP5I70UK5573	12/07/2023	12/29/2023	12/29/2023	EXERCISE	109,040	500,000,000	4,608.40	0	5,000,001	17,602,342	0	17,602,342		0	0	0	12,602,341	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	12/11/2023	12/29/2023	12/29/2023	EXERCISE	108,215	500,000,000	4,643.55	0	3,950,001	13,665,119	0	13,665,119		0	0	0	9,715,119	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC	2IGI19DL77OXOHC3ZE78	10/25/2023	01/03/2024	12/14/2023	SALE	119,293	500,000,000	4,317.09	0	9,420,000	47,259,238	0	47,259,238		0	0	0	37,839,238	0	0	Note 0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants													309,230,472	1,206,512,854	2,228,190,425	0	2,228,190,425	XXX	203,107,131	0	0	712,447,097	0	0	XXX
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC	2IGI19DL77OXOHC3ZE78	11/28/2022	01/04/2023	01/04/2023	EXERCISE	126,199	500,000,000	3,862.95	7,730,000	0	1,259,465	0	1,259,465		2,581,687	0	0	(6,470,535)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPM CHASE	7H6GLXDRUGQFU57RNE97	08/22/2022	01/06/2023	01/06/2023	EXERCISE	120,817	500,000,000	3,931.57	8,145,000	0	9,622,531	0	9,622,531		(2,811,080)	0	0	1,477,531	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	WELLS FARGO	VYVVCKR63DVZZN70PB21	12/06/2022	01/11/2023	01/11/2023	EXPIRATION	126,925	500,000,000	3,821.14	7,200,000	0	0	0	0		1,803,304	0	0	(7,200,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC	2IGI19DL77OXOHC3ZE78	10/21/2022	01/13/2023	01/13/2023	EXPIRATION	133,139	500,000,000	3,379.91	9,049,500	0	0	0	0		8,841,237	0	0	(9,049,500)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS	G5GSEF7VJP5I70UK5573	12/02/2022	01/20/2023	01/20/2023	EXPIRATION	122,888	500,000,000	3,946.69	7,980,000	0	0	0	0		(8,514,331)	0	0	(7,980,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	11/16/2022	01/25/2023	01/25/2023	EXPIRATION	126,097	500,000,000	3,667.82	7,195,149	0	0	0	0		3,762,584	0	0	(7,195,149)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	11/16/2022	02/06/2023	02/06/2023	EXPIRATION	126,273	500,000,000	3,662.71	8,445,000	0	0	0	0		3,155,173	0	0	(8,445,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPMORGAN CHASE	7H6GLXDRUGQFU57RNE97	11/17/2022	02/01/2023	02/01/2023	EXPIRATION	127,919	500,000,000	3,615.57	8,090,001	0	0	0	0		4,626,820	0	0	(8,090,001)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	01/18/2023	02/24/2023	02/24/2023	EXPIRATION	125,296	500,000,000	3,910.75	0	6,944,999	0	0	0		0	0	0	(6,944,999)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CANADIAN IMPERIAL BANK	2IGI19DL77OXOHC3ZE78	01/19/2023	02/27/2023	02/27/2023	EXPIRATION	128,210	500,000,000	3,821.85	0	7,924,500	0	0	0		0	0	0	(7,924,500)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	01/19/2023	03/06/2023	03/06/2023	EXPIRATION	128,012	500,000,000	3,788.72	0	7,519,994	0	0	0		0	0	0	(7,519,994)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC	2IGI19DL77OXOHC3ZE78	01/20/2023	03/10/2023	03/10/2023	EXPIRATION	126,122	500,000,000	3,845.47	0	7,299,500	0	0	0		0	0	0	(7,299,500)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC	2IGI19DL77OXOHC3ZE78	12/28/2022	04/03/2023	04/03/2023	EXPIRATION	132,060	500,000,000	3,502.20	10,000,000	0	0	0	0		1,866,937	0	0	(10,000,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	MSI	4PQUHN3JPFGFNF3BB653	02/27/2023	04/17/2023	04/17/2023	EXPIRATION	125,295	500,000,000	3,870.85	0	7,905,000	0	0	0		0	0	0	(7,905,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC	2IGI19DL77OXOHC3ZE78	02/28/2023	05/01/2023	05/01/2023	EXPIRATION	125,876	500,000,000	3,813.27	0	7,500,000	0	0	0		0	0	0	(7,500,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	GSI	W22LROWP2IHZNBB6K528	03/30/2023	05/03/2023	05/03/2023	EXPIRATION	246,879	1,000,000,000	3,848.04	0	7,130,000	0	0	0		0	0	0	(7,130,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	MSI	4PQUHN3JPFGFNF3BB653	02/27/2023	05/05/2023	05/05/2023	EXPIRATION	125,103	500,000,000	3,796.88	0	7,595,000	0	0	0		0	0	0	(7,595,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	01/09/2023	05/10/2023	05/10/2023	EXPIRATION	128,333	500,000,000	3,506.51	0	8,099,998	0	0	0		0	0	0	(8,099,998)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	GSI	W22LROWP2IHZNBB6K528	04/04/2023	05/12/2023	05/12/2023	EXPIRATION	122,156	500,000,000	4,011.27	0	7,200,000	0	0	0		0	0	0	(7,200,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BNP	ROMUIISFPU8MPRO8K5P83	02/01/2023	06/07/2023	06/07/2023	EXPIRATION	121,430	500,000,000	3,808.78	0	8,335,000	0	0	0		0	0	0	(8,335,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	GSI	W22LROWP2IHZNBB6K528	04/05/2023	06/14/2023	06/14/2023	EXPIRATION	122,294	500,000,000	3,884.09	0	7,540,000	0	0	0		0	0	0	(7,540,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	GSI	W22LROWP2IHZNBB6K528	04/20/2023	06/23/2023	06/23/2023	EXPIRATION	121,077	500,000,000	4,005.71	0	7,850,000	0	0	0		0	0	0	(7,850,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CITIBANK	E570DZWZ7FF32TWEFA76	02/02/2023	07/07/2023	07/07/2023	EXPIRATION	119,710	500,000,000	3,967.92	0	7,685,000	0	0	0		0	0	0	(7,685,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	GSI	W22LROWP2IHZNBB6K528	04/03/2023	08/02/2023	08/02/2023	EXPIRATION	121,216	500,000,000	3,815.50	0	8,595,001	0	0	0		0	0	0	(8,595,001)	0	0	Note 0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS	05/19/2023	08/07/2023	08/07/2023	EXPIRATION	120,332	500,000,000	3,947.43	0	8,605,004	0	0	0		0	0	0	(8,605,004)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS	05/31/2023	08/11/2023	08/11/2023	EXPIRATION	119,920	500,000,000	4,044.36	0	8,225,005	0	0	0		0	0	0	(8,225,005)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	GSI	W22LRQIIP2IHZNBB6K528	05/31/2023	08/16/2023	08/16/2023	EXPIRATION	119,519	500,000,000	4,057.93	0	8,140,000	0	0	0		0	0	0	(8,140,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	WELLS FARGO	VYVVCKR63DVZZN70PB21	05/23/2023	08/25/2023	08/25/2023	EXPIRATION	120,561	500,000,000	3,939.93	0	8,445,000	0	0	0		0	0	0	(8,445,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	MSI	4PQUHN3JPFGFNF3BB653	05/26/2023	08/30/2023	08/30/2023	EXPIRATION	118,883	500,000,000	3,995.54	0	7,975,000	0	0	0		0	0	0	(7,975,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	MSI	4PQUHN3JPFGFNF3BB653	05/01/2023	09/01/2023	09/01/2023	EXPIRATION	119,979	500,000,000	3,854.86	0	7,968,004	0	0	0		0	0	0	(7,968,004)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC	21GI19DL770X0HC3ZE78	05/19/2023	09/11/2023	09/11/2023	EXPIRATION	119,200	500,000,000	3,984.91	0	10,000,000	0	0	0		0	0	0	(10,000,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC	21GI19DL770X0HC3ZE78	06/15/2023	09/15/2023	09/15/2023	EXPIRATION	112,974	500,000,000	4,337.29	0	6,149,500	0	0	0		0	0	0	(6,149,500)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CITIBANK	E570DZWZ7FF32TWEFA76	06/02/2023	09/20/2023	09/20/2023	EXPIRATION	116,715	500,000,000	4,069.75	0	7,185,000	0	0	0		0	0	0	(7,185,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPM CHASE	7H6GLXDRUGQFU57RNE97	05/26/2023	10/02/2023	10/02/2023	EXPIRATION	119,245	500,000,000	3,878.58	0	8,345,000	0	0	0		0	0	0	(8,345,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPM CHASE	7H6GLXDRUGQFU57RNE97	06/12/2023	10/06/2023	10/06/2023	EXPIRATION	115,303	500,000,000	4,119.57	0	7,060,000	0	0	0		0	0	0	(7,060,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC	21GI19DL770X0HC3ZE78	06/26/2023	10/11/2023	10/11/2023	EXPIRATION	115,294	500,000,000	4,206.65	0	8,449,500	0	0	0		0	0	0	(8,449,500)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC	21GI19DL770X0HC3ZE78	06/15/2023	10/16/2023	10/16/2023	EXPIRATION	112,974	500,000,000	4,248.78	0	10,000,000	0	0	0		0	0	0	(10,000,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CITIBANK	E570DZWZ7FF32TWEFA76	08/18/2023	10/20/2023	10/20/2023	EXERCISE	114,403	500,000,000	4,283.11	0	8,150,000	6,744,050	6,744,050			0	0	0	(1,405,950)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS	G5GSEF7VJP5I7OUK5573	06/21/2023	10/25/2023	10/25/2023	EXPIRATION	114,474	500,000,000	4,149.42	0	7,760,005	0	0	0		0	0	0	(7,760,005)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	08/16/2023	10/30/2023	10/30/2023	EXERCISE	113,461	500,000,000	4,318.68	0	8,710,002	17,230,139	17,230,139			0	0	0	8,520,137	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	WELLS FARGO	VYVVCKR63DVZZN70PB21	06/23/2023	11/03/2023	11/03/2023	EXPIRATION	114,991	500,000,000	4,130.74	0	8,100,000	0	0	0		0	0	0	(8,100,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	WELLS FARGO	VYVVCKR63DVZZN70PB21	08/18/2023	11/10/2023	11/10/2023	EXPIRATION	114,646	500,000,000	4,230.41	0	8,700,000	0	0	0		0	0	0	(8,700,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPM CHASE	7H6GLXDRUGQFU57RNE97	08/11/2023	11/13/2023	11/13/2023	EXPIRATION	112,096	500,000,000	4,326.63	0	8,100,001	0	0	0		0	0	0	(8,100,001)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS	G5GSEF7VJP5I7OUK5573	07/12/2023	11/20/2023	11/20/2023	EXPIRATION	111,804	500,000,000	4,248.53	0	8,490,000	0	0	0		0	0	0	(8,490,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPM CHASE	7H6GLXDRUGQFU57RNE97	08/02/2023	11/27/2023	11/27/2023	EXPIRATION	110,688	500,000,000	4,336.52	0	8,427,500	0	0	0		0	0	0	(8,427,500)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS	G5GSEF7VJP5I7OUK5573	08/23/2023	11/29/2023	11/29/2023	EXPIRATION	112,790	500,000,000	4,300.01	0	8,580,002	0	0	0		0	0	0	(8,580,002)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC	21GI19DL770X0HC3ZE78	07/28/2023	12/01/2023	12/01/2023	EXPIRATION	109,102	500,000,000	4,445.36	0	8,349,500	0	0	0		0	0	0	(8,349,500)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	03/13/2023	12/04/2023	12/04/2023	EXPIRATION	128,613	500,000,000	3,693.25	0	11,875,000	0	0	0		0	0	0	(11,875,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	08/16/2023	12/04/2023	12/04/2023	EXPIRATION	113,461	500,000,000	4,230.54	0	8,749,997	0	0	0		0	0	0	(8,749,997)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	07/13/2023	12/08/2023	12/08/2023	EXPIRATION	110,808	500,000,000	4,286.69	0	7,720,000	0	0	0		0	0	0	(7,720,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	08/18/2023	12/11/2023	12/11/2023	EXPIRATION	114,450	500,000,000	4,150.28	0	8,529,994	0	0	0		0	0	0	(8,529,994)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	GSI	W22LRQIIP2IHZNBB6K528	08/14/2023	12/15/2023	12/15/2023	EXPIRATION	111,663	500,000,000	4,298.64	0	8,680,000	0	0	0		0	0	0	(8,680,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	07/19/2023	12/20/2023	12/20/2023	EXPIRATION	109,542	500,000,000	4,336.22	0	8,349,999	0	0	0		0	0	0	(8,349,999)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	08/09/2023	12/27/2023	12/27/2023	EXPIRATION	111,424	500,000,000	4,262.98	0	8,790,000	0	0	0		0	0	0	(8,790,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	WELLS FARGO	VYVVCKR63DVZZN70PB21	08/21/2023	12/29/2023	12/29/2023	EXPIRATION	114,280	500,000,000	4,156.47	0	9,300,000	0	0	0		0	0	0	(9,300,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	09/08/2023	02/21/2024	12/21/2023	SALE	112,323	500,000,000	4,228.87	0	8,920,002	1,265,993	1,265,993			0	0	0	(7,654,009)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	Morgan Stanley Int	4PQUHN3JPFGFNF3BB653	09/11/2023	02/26/2024	12/21/2023	SALE	111,486	500,000,000	4,260.62	0	8,760,000	1,646,986	1,646,986			0	0	0	(7,113,015)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	Morgan Stanley Int	4PQUHN3JPFGFNF3BB653	09/18/2023	03/20/2024	12/21/2023	SALE	112,293	500,000,000	4,185.47	0	8,871,162	2,238,228	2,238,228			0	0	0	(6,632,934)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	Wells Fargo	VYVVCKR63DVZZN70PB21	09/25/2023	02/16/2024	12/21/2023	SALE	115,509	500,000,000	4,112.23	0	9,430,000	927,539	927,539			0	0	0	(8,502,461)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	Wells Fargo	VYVVCKR63DVZZN70PB21	09/29/2023	03/11/2024	12/21/2023	SALE	115,765	500,000,000	4,059.94	0	9,450,000	1,423,332	1,423,332			0	0	0	(8,026,668)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JP Morgan Chase	7H6GLXDRUGQFU57RNE97	08/11/2023	02/05/2024	12/26/2023	SALE	112,096	500,000,000	4,125.91	0	8,630,000	281,526	281,526			0	0	0	(8,348,474)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BAML	B4TYDEB6GKMZO031MB27	09/06/2023	02/14/2024	12/26/2023	SALE	111,970	500,000,000	4,242.23	0	8,970,000	713,246	713,246			0	0	0	(8,256,754)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JP Morgan Chase	7H6GLXDRUGQFU57RNE97	09/15/2023	03/01/2024	12/26/2023	SALE	112,272	500,000,000	4,230.81	0	8,824,999	1,142,523	1,142,523			0	0	0	(7,682,477)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BAML	B4TYDEB6GKMZO031MB27	09/20/2023	03/08/2024	12/26/2023	SALE	113,362	500,000,000	4,190.12	0	9,390,000	1,295,727	1,295,727			0	0	0	(8,094,273)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC	21GI19DL770X0HC3ZE78	09/21/2023	01/24/2024	12/26/2023	SALE	115,378	500,000,000	4,160.24	0	8,950,000	216,702	216,702			0	0	0	(8,733,298)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC	21GI19DL770X0HC3ZE78	10/06/2023	02/23/2024	12/26/2023	SALE	115,949	500,000,000	4,053.52	0	8,824,500	608,865	608,865			0	0	0	(8,215,635)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC	21GI19DL770X0HC3ZE78	11/02/2023	02/06/2024	12/26/2023	SALE	115,761	500,000,000	4,189.67	0	8,420,000	446,609	446,609			0	0	0	(7,973,391)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BAML	B4TYDEB6GKMZO031MB27	11/08/2023	04/15/2024	12/26/2023	SALE	114,029	500,000,000	4,165.61	0	8,295,000	2,408,292	2,408,292			0	0	0	(5,886,708)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JP Morgan Chase	7H6GLXDRUGQFU57RNE97	11/10/2023	04/26/2024	12/26/2023	SALE	113,456	500,000,000	4,186.64	0	9,235,000	2,918,159	2,918,159			0	0	0	(6,316,841)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	Morgan Stanley Int	4PQUHN3JPFGFNF3BB653	11/01/2023	02/12/2024	12/27/2023	SALE	117,968	500,000,000	4,068.89	0	8,514,930	317,924	317,924			0	0	0	(8,197,006)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	Morgan Stanley Int	4PQUHN3JPFGFNF3BB653	11/10/2023	03/04/2024	12/27/2023	SALE	113,238	500,000,000	4,283.02	0	8,285,000	1,280,721	1,280,721			0	0	0	(7,004,278)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	08/30/2023	01/31/2024	12/28/2023	SALE	110,817	500,000,000	4,286.33	0	8,349,994	314,998	314,998			0	0	0	(8,034,996)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	08/31/2023	02/09/2024	12/28/2023	SALE	110,786	500,000,000	4,287.54	0	8,789,994	546,176	546,176			0	0	0	(8,243,818)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BNP	R0MUWSFPU8MPRO8K5P83	11/01/2023	01/22/2024	12/28/2023	SALE	118,610	500,000,000	4,089.04	0	8,410,000	96,074	96,074			0	0	0	(8,313,926)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BAML	B4TYDEB6GKMZO031MB27	08/28/2023	01/17/2024	12/29/2023	SALE	113,034	500,000,000	4,202.26	0	8,670,000	108,513	108,513			0	0	0	(8,561,487)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	Goldman Sachs Int	W22LRQIIP2IHZNBB6K528	09/22/2023	01/29/2024	12/29/2023	SALE	115,629	500,000,000	4,151.21	0	9,500,000	223,164	223,164			0	0	0	(9,276,836)	0	0	Note 0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	Goldman Sachs Int .	W22LRO1WP2IHZNBB6K528	10/04/2023	02/02/2024	12/29/2023	SALE	117,595	500,000,000	4,039.27	0	9,520,000	232,839	0	232,839		0	0	0	(9,287,161)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	RBC	ES71P3U3RHIGC71XBU11	11/03/2023	04/01/2024	12/29/2023	SALE	114,567	500,000,000	4,146.05	0	9,195,000	1,813,592	0	1,813,592		0	0	0	(7,381,408)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CITIBANK	E570DZWZ7FF32TWEFA76	06/27/2022	01/04/2023	01/04/2023	EXPIRATION	127,517	500,000,000	3,528.95	12,612,693	0	0	0	0		12,583,976	0	0	(12,612,693)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	08/25/2022	01/09/2023	01/09/2023	EXPIRATION	119,351	500,000,000	3,875.11	10,279,998	0	0	0	0		2,591,793	0	0	(10,279,998)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	11/16/2022	01/18/2023	01/18/2023	EXPIRATION	126,097	500,000,000	3,766.95	6,500,129	0	0	0	0		1,359,951	0	0	(6,500,129)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CSFB	E58DKGMJYYYJLN8C3868	06/22/2022	02/03/2023	02/03/2023	EXPIRATION	132,193	500,000,000	3,498.67	16,725,001	0	0	0	0		14,891,956	0	0	(16,725,001)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CSFB	E58DKGMJYYYJLN8C3868	09/06/2022	02/13/2023	02/13/2023	EXPIRATION	127,923	500,000,000	3,615.44	12,550,000	0	0	0	0		7,715,405	0	0	(12,550,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS	G5GSEF7VJP5I7OUK5573	06/24/2022	03/03/2023	03/03/2023	EXPIRATION	128,215	500,000,000	3,509.72	14,729,995	0	0	0	0		10,477,503	0	0	(14,729,995)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS	G5GSEF7VJP5I7OUK5573	08/10/2022	03/13/2023	03/13/2023	EXERCISE	119,379	500,000,000	3,874.21	15,000,000	0	2,202,549	0	2,202,549		(2,871,717)	0	0	(12,797,451)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	12/06/2022	03/20/2023	03/20/2023	EXPIRATION	126,922	500,000,000	3,643.96	8,485,000	0	0	0	0		(719,511)	0	0	(8,485,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	01/18/2023	03/31/2023	03/31/2023	EXPIRATION	125,296	500,000,000	3,870.85	0	7,499,996	0	0	0		0	0	0	(7,499,996)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS	G5GSEF7VJP5I7OUK5573	01/18/2023	03/24/2023	03/24/2023	EXPIRATION	127,238	500,000,000	3,831.42	0	8,459,996	0	0	0		0	0	0	(8,459,996)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BNP	ROMUIISFPU8MPRO8K5P83	06/29/2022	04/05/2023	04/05/2023	EXPIRATION	131,326	500,000,000	3,521.78	19,389,999	0	0	0	0		11,359,942	0	0	(19,389,999)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPM CHASE	7H6GLXDRUGQFU57RNE97	01/30/2023	04/05/2023	04/05/2023	EXPIRATION	123,504	500,000,000	3,927.00	0	6,955,000	0	0	0		0	0	0	(6,955,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC	21GI19DL770X0HC3ZE78	01/24/2023	04/10/2023	04/10/2023	EXPIRATION	124,421	500,000,000	3,898.07	0	7,424,500	0	0	0		0	0	0	(7,424,500)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	WELLS FARGO	VYVVCKR63DVZZN70PB21	08/12/2022	04/12/2023	04/12/2023	EXPIRATION	116,933	500,000,000	3,955.25	15,435,000	0	0	0	0		(8,656,573)	0	0	(15,435,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS	G5GSEF7VJP5I7OUK5573	01/18/2023	04/19/2023	04/19/2023	EXPIRATION	127,238	500,000,000	3,733.18	0	6,750,000	0	0	0		0	0	0	(6,750,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPM CHASE	7H6GLXDRUGQFU57RNE97	01/23/2023	04/24/2023	04/24/2023	EXPIRATION	124,199	500,000,000	3,864.76	0	7,200,000	0	0	0		0	0	0	(7,200,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	MSI	4PQUHN3JPFGFNF3BB653	01/24/2023	04/28/2023	04/28/2023	EXPIRATION	124,448	500,000,000	3,857.02	0	7,099,833	0	0	0		0	0	0	(7,099,833)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/22/2022	05/03/2023	05/03/2023	EXPIRATION	132,208	500,000,000	3,403.73	16,644,997	0	0	0	0		9,718,413	0	0	(16,644,997)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS	G5GSEF7VJP5I7OUK5573	01/25/2023	05/08/2023	05/08/2023	EXPIRATION	124,778	500,000,000	3,846.84	0	7,369,999	0	0	0		0	0	0	(7,369,999)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPMORGAN CHASE	7H6GLXDRUGQFU57RNE97	08/05/2022	05/15/2023	05/15/2023	EXPIRATION	120,500	500,000,000	3,734.45	15,334,999	0	0	0	0		(1,360,762)	0	0	(15,334,999)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	02/17/2023	05/19/2023	05/19/2023	EXPIRATION	122,526	500,000,000	3,937.94	0	7,514,999	0	0	0		0	0	0	(7,514,999)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BNP	ROMUIISFPU8MPRO8K5P83	01/23/2023	05/22/2023	05/22/2023	EXPIRATION	124,058	500,000,000	3,828.86	0	7,395,000	0	0	0		0	0	0	(7,395,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	WELLS FARGO	VYVVCKR63DVZZN70PB21	01/27/2023	05/26/2023	05/26/2023	EXPIRATION	122,361	500,000,000	3,922.81	0	7,405,000	0	0	0		0	0	0	(7,405,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPM CHASE	7H6GLXDRUGQFU57RNE97	01/25/2023	05/31/2023	05/31/2023	EXPIRATION	124,685	500,000,000	3,809.60	0	7,274,999	0	0	0		0	0	0	(7,274,999)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPM CHASE	7H6GLXDRUGQFU57RNE97	06/30/2022	06/02/2023	06/02/2023	EXPIRATION	132,909	500,000,000	3,385.77	18,650,000	0	0	0	0		10,280,326	0	0	(18,650,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	07/29/2022	06/12/2023	06/12/2023	EXPIRATION	121,400	500,000,000	3,706.75	17,055,001	0	0	0	0		(553,746)	0	0	(17,055,001)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BNP	ROMUIISFPU8MPRO8K5P83	01/27/2023	06/16/2023	06/16/2023	EXPIRATION	122,780	500,000,000	3,868.72	0	7,215,000	0	0	0		0	0	0	(7,215,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS	G5GSEF7VJP5I7OUK5573	02/02/2023	06/30/2023	06/30/2023	EXPIRATION	120,142	500,000,000	3,953.65	0	7,334,997	0	0	0		0	0	0	(7,334,997)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS	G5GSEF7VJP5I7OUK5573	02/10/2023	06/21/2023	06/21/2023	EXPIRATION	122,402	500,000,000	3,880.66	0	7,805,002	0	0	0		0	0	0	(7,805,002)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	02/13/2023	06/26/2023	06/26/2023	EXPIRATION	121,096	500,000,000	3,922.50	0	7,649,999	0	0	0		0	0	0	(7,649,999)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPM CHASE	7H6GLXDRUGQFU57RNE97	02/21/2023	06/09/2023	06/09/2023	EXPIRATION	124,524	500,000,000	3,854.68	0	8,395,000	0	0	0		0	0	0	(8,395,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPM CHASE	7H6GLXDRUGQFU57RNE97	02/22/2023	06/05/2023	06/05/2023	EXPIRATION	125,535	500,000,000	3,823.65	0	8,124,998	0	0	0		0	0	0	(8,124,998)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	02/24/2023	06/02/2023	06/02/2023	EXPIRATION	126,281	500,000,000	3,801.05	0	8,095,003	0	0	0		0	0	0	(8,095,003)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	MSI	4PQUHN3JPFGFNF3BB653	04/04/2023	07/03/2023	07/03/2023	EXPIRATION	121,542	500,000,000	3,990.41	0	7,535,542	0	0	0		0	0	0	(7,535,542)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC	21GI19DL770X0HC3ZE78	07/11/2022	07/05/2023	07/05/2023	EXPIRATION	129,519	500,000,000	3,474.41	19,145,000	0	0	0	0		6,883,351	0	0	(19,145,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	08/05/2022	07/12/2023	07/12/2023	EXPIRATION	120,691	500,000,000	3,728.54	17,515,000	0	0	0	0		(2,068,011)	0	0	(17,515,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC	21GI19DL770X0HC3ZE78	02/28/2023	07/14/2023	07/14/2023	EXPIRATION	125,876	500,000,000	3,773.55	0	7,994,500	0	0	0		0	0	0	(7,994,500)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	02/21/2023	07/17/2023	07/17/2023	EXPIRATION	124,871	500,000,000	3,763.89	0	7,720,000	0	0	0		0	0	0	(7,720,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC	21GI19DL770X0HC3ZE78	03/15/2023	07/19/2023	07/19/2023	EXPIRATION	129,640	500,000,000	3,567.58	0	9,844,500	0	0	0		0	0	0	(9,844,500)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	WELLS FARGO	VYVVCKR63DVZZN70PB21	02/13/2023	07/24/2023	07/24/2023	EXPIRATION	121,004	500,000,000	3,884.16	0	7,520,000	0	0	0		0	0	0	(7,520,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	MSI	4PQUHN3JPFGFNF3BB653	02/23/2023	07/26/2023	07/26/2023	EXPIRATION	124,518	500,000,000	3,814.70	0	8,245,000	0	0	0		0	0	0	(8,245,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPM CHASE	7H6GLXDRUGQFU57RNE97	03/17/2023	07/28/2023	07/28/2023	EXPIRATION	127,735	500,000,000	3,620.79	0	9,800,000	0	0	0		0	0	0	(9,800,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPM CHASE	7H6GLXDRUGQFU57RNE97	02/17/2023	07/31/2023	07/31/2023	EXPIRATION	122,684	500,000,000	3,830.97	0	7,565,001	0	0	0		0	0	0	(7,565,001)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	WELLS FARGO	VYVVCKR63DVZZN70PB21	07/06/2022	08/04/2023	08/04/2023	EXPIRATION	131,014	500,000,000	3,434.76	20,575,000	0	0	0	0		7,910,091	0	0	(20,575,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS	G5GSEF7VJP5I7OUK5573	08/08/2022	08/14/2023	08/14/2023	EXPIRATION	120,737	500,000,000	3,727.12	18,565,004	0	0	0	0		(2,312,543)	0	0	(18,565,004)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	MSI	4PQUHN3JPFGFNF3BB653	04/04/2023	08/18/2023	08/18/2023	EXPIRATION	121,542	500,000,000	3,908.13	0	7,734,390	0	0	0		0	0	0	(7,734,390)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	GSI	W22LRO1WP2IHZNBB6K528	09/21/2022	08/21/2023	08/21/2023	EXPIRATION	131,715	500,000,000	3,416.46	19,100,000	0	0	0	0		6,089,793	0	0	(19,100,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPM CHASE	7H6GLXDRUGQFU57RNE97	04/19/2023	08/23/2023	08/23/2023	EXPIRATION	120,401	500,000,000	4,028.20	0	7,675,000	0	0	0		0	0	0	(7,675,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPM CHASE	7H6GLXDRUGQFU57RNE97	07/07/2022	09/06/2023	09/06/2023	EXPIRATION	128,176	500,000,000	3,510.81	20,850,000	0	0	0	0		5,045,617	0	0	(20,850,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC	21GI19DL770X0HC3ZE78	04/24/2023	09/08/2023	09/08/2023	EXPIRATION	120,884	500,000,000	3,929.40	0	8,500,000	0	0	0		0	0	0	(8,500,000)	0	0	Note 0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS	08/22/2022	09/13/2023	09/13/2023	EXPIRATION	120,428	500,000,000	3,736.67	18,749,995	0	0	0	0		(3,347,882)	0	0	(18,749,995)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CREDIT SUISSE	09/19/2022	09/18/2023	09/18/2023	EXPIRATION	129,241	500,000,000	3,481.88	18,997,500	0	0	0	0		3,456,610	0	0	(18,997,500)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	GSI	W22LRO1P2IHZNBB6K528	05/24/2023	09/25/2023	09/25/2023	EXPIRATION	121,495	500,000,000	3,909.64	0	7,949,999	0	0	0	0	0	0	(7,949,999)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS	G5GSEF7VJP5I70UK5573	05/31/2023	09/29/2023	09/29/2023	EXPIRATION	119,772	500,000,000	3,965.87	0	7,194,994	0	0	0	0	0	0	(7,194,994)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	06/17/2022	10/04/2023	10/04/2023	EXPIRATION	137,287	500,000,000	3,368.85	24,724,999	0	0	0	0		10,945,441	0	0	(24,724,999)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS	G5GSEF7VJP5I70UK5573	08/17/2022	10/11/2023	10/11/2023	EXPIRATION	117,093	500,000,000	3,843.09	18,683,813	0	0	0	0		(7,295,867)	0	0	(18,683,813)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	10/20/2022	10/18/2023	10/18/2023	EXPIRATION	136,324	500,000,000	3,300.95	19,825,007	0	0	0	0		7,251,160	0	0	(19,825,007)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	GSI	W22LRO1P2IHZNBB6K528	05/24/2023	10/23/2023	10/23/2023	EXPIRATION	121,495	500,000,000	3,806.75	0	7,725,004	0	0	0	0	0	0	(7,725,004)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CITIBANK	E570DZWZ7FF32TWEFA76	06/15/2022	11/01/2023	11/01/2023	EXPIRATION	131,284	500,000,000	3,522.89	24,000,000	0	0	0	0		5,878,509	0	0	(24,000,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	GSI	W22LRO1P2IHZNBB6K528	09/12/2022	11/08/2023	11/08/2023	EXPIRATION	121,726	500,000,000	3,696.83	19,500,000	0	0	0	0		(2,930,997)	0	0	(19,500,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC	2IGI19DL770XOHC3ZE78	11/02/2022	11/17/2023	11/17/2023	EXPIRATION	130,466	500,000,000	3,449.17	20,000,000	0	0	0	0		3,428,456	0	0	(20,000,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	WELLS FARGO	VYVVCKR63DVZZN7OPB21	06/17/2022	12/06/2023	12/06/2023	EXPIRATION	135,783	500,000,000	3,314.12	23,950,001	0	0	0	0		9,199,160	0	0	(23,950,001)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	Wells Fargo	VYVVCKR63DVZZN7OPB21	07/06/2022	02/02/2024	12/29/2023	SALE	129,245	500,000,000	3,481.75	24,255,000	0	41,358	0	41,358		4,748,764	0	0	(24,213,641)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BNP	ROMUIISFPU8MPR08K5P83	07/13/2022	03/04/2024	12/15/2023	SALE	131,156	500,000,000	3,431.02	24,950,000	0	297,725	0	297,725		5,867,403	0	0	(24,652,276)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC	2IGI19DL770XOHC3ZE78	07/18/2022	04/03/2024	12/14/2023	SALE	129,179	500,000,000	3,483.54	25,245,000	0	488,296	0	488,296		4,382,856	0	0	(24,756,704)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC	2IGI19DL770XOHC3ZE78	07/20/2022	05/03/2024	12/14/2023	SALE	126,118	500,000,000	3,568.10	25,025,000	0	903,003	0	903,003		1,710,114	0	0	(24,121,997)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC	2IGI19DL770XOHC3ZE78	07/25/2022	06/05/2024	12/14/2023	SALE	125,951	500,000,000	3,572.82	25,325,000	0	1,322,485	0	1,322,485		1,349,347	0	0	(24,002,515)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JP Morgan Chase	7H6GLXDRUGQFU57RNE97	07/27/2022	07/03/2024	12/15/2023	SALE	125,782	500,000,000	3,577.61	26,025,001	0	1,679,798	0	1,679,798		1,520,789	0	0	(24,345,202)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC	2IGI19DL770XOHC3ZE78	08/01/2022	12/13/2023	12/13/2023	EXPIRATION	120,938	500,000,000	3,720.92	22,390,000	0	0	0	0		(2,361,214)	0	0	(22,390,000)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	Citigroup	E570DZWZ7FF32TWEFA76	08/08/2022	08/02/2024	12/18/2023	SALE	120,801	500,000,000	3,725.14	25,445,000	0	2,440,179	0	2,440,179		(2,984,953)	0	0	(23,004,821)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	Wells Fargo	VYVVCKR63DVZZN7OPB21	09/02/2022	02/12/2024	12/15/2023	SALE	124,670	500,000,000	3,609.52	22,600,000	0	190,745	0	190,745		(216,414)	0	0	(22,409,254)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC	2IGI19DL770XOHC3ZE78	09/07/2022	03/13/2024	12/14/2023	SALE	126,836	500,000,000	3,547.89	22,575,000	0	352,604	0	352,604		607,423	0	0	(22,222,396)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	Credit Suisse	E58DKGMJYYYJLN8C3868	09/13/2022	04/10/2024	12/18/2023	SALE	125,620	500,000,000	3,582.23	23,600,000	0	665,785	0	665,785		237,153	0	0	(22,934,214)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JP Morgan Chase	7H6GLXDRUGQFU57RNE97	09/15/2022	05/10/2024	12/15/2023	SALE	128,004	500,000,000	3,515.53	24,175,000	0	966,888	0	966,888		1,957,007	0	0	(23,208,112)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC	2IGI19DL770XOHC3ZE78	10/03/2022	09/04/2024	12/14/2023	SALE	136,014	500,000,000	3,308.49	25,500,000	0	1,715,133	0	1,715,133		5,701,811	0	0	(23,784,867)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	10/04/2022	10/02/2024	12/14/2023	SALE	132,068	500,000,000	3,407.34	25,250,003	0	2,154,345	0	2,154,345		2,969,094	0	0	(23,095,658)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	10/11/2022	06/14/2024	12/14/2023	SALE	139,392	500,000,000	3,228.30	24,974,999	0	798,452	0	798,452		8,160,566	0	0	(24,176,547)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	10/12/2022	07/12/2024	12/14/2023	SALE	139,591	500,000,000	3,223.70	25,430,010	0	1,026,861	0	1,026,861		8,234,234	0	0	(24,403,149)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JP Morgan Chase	7H6GLXDRUGQFU57RNE97	10/19/2022	08/09/2024	12/15/2023	SALE	135,703	500,000,000	3,316.06	24,990,000	0	1,533,934	0	1,533,934		5,507,371	0	0	(23,456,066)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BAML	B4TYDEB6GKMZO031MB27	11/02/2022	09/11/2024	12/15/2023	SALE	130,187	500,000,000	3,456.57	25,155,000	0	2,099,913	0	2,099,913		2,165,478	0	0	(23,055,087)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC	2IGI19DL770XOHC3ZE78	11/09/2022	11/01/2024	12/14/2023	SALE	133,201	500,000,000	3,378.36	25,395,000	0	2,585,428	0	2,585,428		3,267,733	0	0	(22,809,572)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BAML	B4TYDEB6GKMZO031MB27	12/06/2022	12/02/2024	12/15/2023	SALE	126,922	500,000,000	3,545.48	24,500,000	0	3,555,092	0	3,555,092		(1,610,008)	0	0	(20,944,908)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	Morgan Stanley Int	4PQUHN3JPFGFNF3BB653	12/16/2022	10/11/2024	12/18/2023	SALE	129,833	500,000,000	3,465.99	24,769,500	0	2,468,282	0	2,468,282		1,111,102	0	0	(22,301,218)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC	2IGI19DL770XOHC3ZE78	01/04/2023	01/03/2025	12/14/2023	SALE	130,166	500,000,000	3,457.13	0	23,599,500	3,662,870	0	3,662,870		0	0	0	(19,936,630)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JP Morgan Chase	7H6GLXDRUGQFU57RNE97	01/06/2023	11/13/2024	12/15/2023	SALE	128,146	500,000,000	3,511.62	0	22,895,000	3,326,159	0	3,326,159		0	0	0	(19,568,841)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	Morgan Stanley Int	4PQUHN3JPFGFNF3BB653	02/02/2023	12/11/2024	12/18/2023	SALE	120,368	500,000,000	3,738.55	0	18,720,000	4,600,403	0	4,600,403		0	0	0	(14,119,597)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	Wells Fargo	VYVVCKR63DVZZN7OPB21	02/03/2023	02/03/2025	12/15/2023	SALE	119,845	500,000,000	3,754.86	0	20,050,001	5,740,556	0	5,740,556		0	0	0	(14,309,445)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	02/03/2023	12/18/2023	12/18/2023	EXPIRATION	121,105	500,000,000	3,818.99	0	12,945,008	0	0	0		0	0	0	(12,945,008)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BNP	ROMUIISFPU8MPR08K5P83	03/02/2023	01/10/2025	12/15/2023	SALE	125,818	500,000,000	3,576.61	0	18,140,000	4,172,108	0	4,172,108		0	0	0	(13,967,892)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BNP	ROMUIISFPU8MPR08K5P83	03/14/2023	03/03/2025	12/15/2023	SALE	127,400	500,000,000	3,532.19	0	20,760,002	4,769,840	0	4,769,840		0	0	0	(15,990,162)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS	BFM8T61CT2L1QCEMIK50	04/10/2023	04/04/2025	12/14/2023	SALE	121,842	500,000,000	3,693.31	0	20,975,000	6,204,787	0	6,204,787		0	0	0	(14,770,213)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	Morgan Stanley Int	4PQUHN3JPFGFNF3BB653	04/17/2023	02/10/2025	12/18/2023	SALE	120,498	500,000,000	3,734.49	0	18,055,000	5,357,652	0	5,357,652		0	0	0	(12,697,349)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	Goldman Sachs Int	W22LRO1P2IHZNBB6K528	05/05/2023	05/02/2025	12/18/2023	SALE	121,388	500,000,000	3,707.11	0	21,020,001	6,682,426	0	6,682,426		0	0	0	(14,337,575)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BNP	ROMUIISFPU8MPR08K5P83	05/18/2023	03/12/2025	12/15/2023	SALE	119,066	500,000,000	3,779.42	0	17,770,000	6,302,166	0	6,302,166		0	0	0	(11,467,834)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC	2IGI19DL770XOHC3ZE78	09/27/2023	03/25/2024	12/28/2023	SALE	117,001	500,000,000	4,059.78	0	9,445,000	799,322	0	799,322		0	0	0	(8,645,678)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC	2IGI19DL770XOHC3ZE78	09/28/2023	04/05/2024	12/28/2023	SALE	116,351	500,000,000	4,082.48	0	9,445,000	1,061,084	0	1,061,084		0	0	0	(8,383,916)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BAML	B4TYDEB6GKMZO031MB27	10/02/2023	04/17/2024	12/29/2023	SALE	116,884	500,000,000	4,063.85	0	9,700,000	1,295,078	0	1,295,078		0	0	0	(8,404,922)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BNP	ROMUIISFPU8MPR08K5P83	10/04/2023	03/27/2024	12/28/2023	SALE	117,532	500,000,000	4,041.44	0	9,544,000	875,616	0	875,616		0	0	0	(8,668,384)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	Wells Fargo	VYVVCKR63DVZZN7OPB21	10/05/2023	03/15/2024	12/29/2023	SALE	118,030	500,000,000	4,024.41	0	9,465,000	719,981	0	719,981		0	0	0	(8,745,018)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BNP	ROMUIISFPU8MPR08K5P83	10/11/2023	04/22/2024	12/28/2023	SALE	114,827	500,000,000	4,136.65	0	9,035,000	1,681,070	0	1,681,070		0	0	0	(7,353,930)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	Wells Fargo	VYVVCKR63DVZZN7OPB21	10/12/2023	04/12/2024	12/29/2023	SALE	114,963	500,000,000	4,131.78	0	8,690,000	1,665,809	0	1,665,809		0	0	0	(7,024,191)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573	10/17/2023	04/29/2024	12/28/2023	SALE	114,544	500,000,000	4,146.87	0	9,219,998	1,889,980	0	1,889,980		0	0	0	(7,330,018)	0	0	Note 0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	Wells Fargo	VYVCKR63DVZZN7OPB21	10/17/2023	02/28/2024	12/29/2023	SALE	114,415	500,000,000	4,260.79	0	9,660,000	990,838	0	990,838		0	0	0	(8,669,163)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	Morgan Stanley Int	4PQUHN3JPFGFNF3BB653	10/19/2023	05/06/2024	12/27/2023	SALE	116,752	500,000,000	4,068.44	0	9,804,300	1,558,352	0	1,558,352		0	0	0	(8,245,948)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	Wells Fargo	VYVCKR63DVZZN7OPB21	10/20/2023	01/26/2024	12/29/2023	SALE	118,343	500,000,000	4,119.38	0	9,465,000	133,728	0	133,728		0	0	0	(9,331,273)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BNP	ROMUIISFPU8MPRO8K5P83	10/25/2023	02/07/2024	12/28/2023	SALE	118,582	500,000,000	4,090.01	0	9,130,000	195,660	0	195,660		0	0	0	(8,934,340)	0	0	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CIBC	21GI19DL770XOHC3ZE78	10/25/2023	03/22/2024	12/28/2023	SALE	119,293	500,000,000	3,981.78	0	8,900,000	578,978	0	578,978		0	0	0	(8,321,022)	0	0	Note 0001
1 MO OPTION, 30 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	12/07/2023	12/27/2023	12/27/2023	EXPIRATION	0	1,000,000,000	SOFR / (3.873%)	0	3,150,000	0	0	0		0	0	0	(3,150,000)	0	0	Note 0001
1 MO OPTION, 30 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	12/07/2023	12/29/2023	12/29/2023	EXPIRATION	0	1,000,000,000	SOFR / (3.975%)	0	1,900,000	0	0	0		0	0	0	(1,900,000)	0	0	Note 0001
1 MO OPTION, 30 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	12/11/2023	12/28/2023	12/28/2023	EXPIRATION	0	1,000,000,000	SOFR / (3.8983%)	0	4,000,000	0	0	0		0	0	0	(4,000,000)	0	0	Note 0001
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options													1,094,983,294	1,182,694,647	151,077,231	0	151,077,231	XXX	182,587,831	0	0	(2,126,600,710)	0	0	XXX
0219999999. Subtotal - Purchased Options - Hedging Other													1,404,213,766	2,389,207,501	2,379,267,656	0	2,379,267,656	XXX	385,694,962	0	0	(1,414,153,613)	0	0	XXX
0289999999. Subtotal - Purchased Options - Replications													0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0359999999. Subtotal - Purchased Options - Income Generation													0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0429999999. Subtotal - Purchased Options - Other													0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0439999999. Total Purchased Options - Call Options and Warrants													309,230,472	1,206,512,854	2,228,190,425	0	2,228,190,425	XXX	203,107,131	0	0	712,447,097	0	0	XXX
0449999999. Total Purchased Options - Put Options													1,094,983,294	1,182,694,647	151,077,231	0	151,077,231	XXX	182,587,831	0	0	(2,126,600,710)	0	0	XXX
0459999999. Total Purchased Options - Caps													0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0469999999. Total Purchased Options - Floors													0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0479999999. Total Purchased Options - Collars													0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0489999999. Total Purchased Options - Other													0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0499999999. Total Purchased Options													1,404,213,766	2,389,207,501	2,379,267,656	0	2,379,267,656	XXX	385,694,962	0	0	(1,414,153,613)	0	0	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108													0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
2 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	02/19/2021	11/20/2023	11/07/2023	EXERCISE	0	500,000,000	1.29% / (2.79%)	(890,000)	0	(68,900,000)	0	(68,900,000)		40,751,759	0	0	(68,010,000)	0	0	Note 0001
2 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	02/19/2021	11/20/2023	11/07/2023	EXERCISE	0	500,000,000	1.29% / (2.79%)	(890,000)	0	(68,135,000)	0	(68,135,000)		40,751,759	0	0	(67,245,000)	0	0	Note 0001
2 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	DEUTSCHE BANK	7LTWFZYICNSX8D621K86	02/22/2021	11/22/2023	11/06/2023	EXERCISE	0	500,000,000	1.05% / (3.05%)	(1,175,000)	0	(61,125,000)	0	(61,125,000)		32,856,316	0	0	(59,950,000)	0	0	Note 0001
2 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	CREDIT SUISSE	E58DKGMJYYYJLN8C3868	02/23/2021	08/23/2023	08/25/2023	EXERCISE	0	500,000,000	1% / (3%)	(987,500)	0	(50,900,000)	0	(50,900,000)		34,386,077	0	0	(49,912,500)	0	0	Note 0001
2 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	CREDIT SUISSE	E58DKGMJYYYJLN8C3868	02/23/2021	08/23/2023	08/25/2023	EXERCISE	0	500,000,000	1.25% / (2.75%)	(825,000)	0	(61,000,000)	0	(61,000,000)		42,632,666	0	0	(60,175,000)	0	0	Note 0001
2 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MSI	4PQUHN3JPFGFNF3BB653	02/25/2021	10/25/2023	10/25/2023	SALE	0	500,000,000	1.2% / (3%)	(1,425,000)	0	(73,805,000)	0	(73,805,000)		33,924,831	0	0	(72,380,000)	0	0	Note 0001
2 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MSI	4PQUHN3JPFGFNF3BB653	02/25/2021	10/25/2023	10/25/2023	SALE	0	500,000,000	1.45% / (2.75%)	(1,350,000)	0	(83,730,000)	0	(83,730,000)		41,558,347	0	0	(82,380,000)	0	0	Note 0001
2 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MSI	4PQUHN3JPFGFNF3BB653	02/25/2021	12/20/2023	06/30/2023	SALE	0	500,000,000	1.38% / (2.88%)	(1,162,500)	0	(36,925,000)	0	(36,925,000)		37,452,485	0	0	(35,762,500)	0	0	Note 0001
2 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	02/25/2021	12/20/2023	11/06/2023	SALE	0	500,000,000	1.53% / (2.73%)	(1,137,500)	0	(73,460,000)	0	(73,460,000)		41,874,262	0	0	(72,322,500)	0	0	Note 0001
2 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	CITIBANK	E570DZWZ7FF32TWEFA76	02/26/2021	09/27/2023	07/26/2023	EXERCISE	0	500,000,000	1.25% / (2.85%)	(1,225,000)	0	(67,863,000)	0	(67,863,000)		38,787,085	0	0	(66,638,000)	0	0	Note 0001
2 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	CITIBANK	E570DZWZ7FF32TWEFA76	02/26/2021	09/27/2023	09/27/2023	EXERCISE	0	500,000,000	1.4% / (2.7%)	(975,000)	0	(73,880,000)	0	(73,880,000)		43,855,399	0	0	(72,905,000)	0	0	Note 0001
2 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BOA	B4TYDEB6GKMZO031MB27	03/01/2021	07/26/2023	07/26/2023	EXERCISE	0	500,000,000	1.13% / (2.93%)	(1,520,000)	0	(40,440,559)	0	(40,440,559)		35,995,199	0	0	(38,920,559)	0	0	Note 0001
2 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BOA	B4TYDEB6GKMZO031MB27	03/01/2021	07/26/2023	07/26/2023	EXERCISE	0	500,000,000	1.33% / (2.73%)	(1,390,000)	0	(48,662,441)	0	(48,662,441)		42,858,823	0	0	(47,272,441)	0	0	Note 0001
2 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BOA	B4TYDEB6GKMZO031MB27	03/02/2021	06/28/2023	06/28/2023	EXERCISE	0	500,000,000	1.09% / (2.89%)	(1,437,500)	0	(37,199,000)	0	(37,199,000)		37,328,881	0	0	(35,761,500)	0	0	Note 0001
2 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BOA	B4TYDEB6GKMZO031MB27	03/02/2021	06/28/2023	06/28/2023	EXERCISE	0	500,000,000	1.29% / (2.69%)	(1,360,000)	0	(45,484,000)	0	(45,484,000)		44,429,119	0	0	(44,124,000)	0	0	Note 0001
2 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	03/03/2021	05/31/2023	05/31/2023	EXERCISE	0	500,000,000	1.25% / (2.85%)	(1,250,000)	0	(34,799,586)	0	(34,799,586)		39,019,656	0	0	(33,549,586)	0	0	Note 0001
2 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	03/03/2021	05/31/2023	05/31/2023	EXERCISE	0	500,000,000	1.4% / (2.7%)	(1,187,500)	0	(40,755,415)	0	(40,755,415)		44,514,508	0	0	(39,567,915)	0	0	Note 0001
2 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	12/30/2022	04/10/2023	01/26/2023	SALE	0	1,000,000,000	2.91%/ (4.11%)	(700,000)	0	7,900,000	0	7,900,000		423,870	0	0	8,600,000	0	0	Note 0001
2 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	12/30/2022	05/10/2023	01/26/2023	SALE	0	1,000,000,000	2.74%/ (4.24%)	(1,100,000)	0	6,450,000	0	6,450,000		346,150	0	0	7,550,000	0	0	Note 0001
2 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	12/30/2022	06/09/2023	01/26/2023	SALE	0	1,000,000,000	2.58%/ (4.38%)	(1,300,000)	0	5,200,000	0	5,200,000		481,755	0	0	6,500,000	0	0	Note 0001
1 MO OPTION, 20 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	12/04/2023	01/11/2024	12/07/2023	SALE	0	500,000,000	4.1719% / (SOFR)	0	(3,050,000)	(1,775,000)	0	(1,775,000)		0	0	0	1,275,000	0	0	Note 0001
1 MO OPTION, 20 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	12/04/2023	01/16/2024	12/07/2023	SALE	0	500,000,000	4.2713% / (SOFR)	0	(2,110,000)	(1,275,000)	0	(1,275,000)		0	0	0	835,000	0	0	Note 0001
1 MO OPTION, 20 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	12/04/2023	01/19/2024	12/07/2023	SALE	0	500,000,000	4.2696% / (SOFR)	0	(2,405,000)	(1,500,000)	0	(1,500,000)		0	0	0	905,000	0	0	Note 0001
0659999999. Subtotal - Written Options - Hedging Other - Put Options													(23,287,500)	(7,565,000)	(952,064,001)	0	(952,064,001)	XXX	674,228,947	0	0	(921,211,501)	0	0	XXX
0709999999. Subtotal - Written Options - Hedging Other													(23,287,500)	(7,565,000)	(952,064,001)	0	(952,064,001)	XXX	674,228,947	0	0	(921,211,501)	0	0	XXX
0779999999. Subtotal - Written Options - Replications													0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0849999999. Subtotal - Written Options - Income Generation													0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0919999999. Subtotal - Written Options - Other													0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0929999999. Total Written Options - Call Options and Warrants													0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0939999999. Total Written Options - Put Options													(23,287,500)	(7,565,000)	(952,064,001)	0	(952,064,001)	XXX	674,228,947	0	0	(921,211,501)	0	0	XXX
0949999999. Total Written Options - Caps													0	0	0	0	0	XXX	0	0	0	0	0	0	XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0959999999. Total Written Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0969999999. Total Written Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0979999999. Total Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0989999999. Total Written Options												(23,287,500)	(7,565,000)	(952,064,001)	0	(952,064,001)	XXX	674,228,947	0	0	(921,211,501)	0	0	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	HSBC 1IE8VN30JCEQV1H4R804	08/08/2011	08/11/2031	06/21/2023	SALE	0	250,000,000	3.255%/(3ML)	0	0	(7,759,231)	(3,397,304)	(7,759,231)		10,337,407	0	0	(7,759,231)	0	0	Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	HSBC 1IE8VN30JCEQV1H4R804	12/05/2011	12/07/2026	06/21/2023	SALE	0	500,000,000	2.528%/(3ML)	0	0	(13,219,433)	(5,156,402)	(13,219,433)		28,572,298	0	0	(13,219,433)	0	0	Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	HSBC 1IE8VN30JCEQV1H4R804	01/23/2012	01/25/2027	06/21/2023	SALE	0	250,000,000	2.593%/(3ML)	0	0	(13,999,843)	(3,305,390)	(13,999,843)		13,925,799	0	0	(13,999,843)	0	0	Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	HSBC 1IE8VN30JCEQV1H4R804	03/14/2012	03/16/2032	06/21/2023	SALE	0	250,000,000	2.915%/(3ML)	0	0	(14,199,227)	(4,072,448)	(14,199,227)		17,338,680	0	0	(14,199,227)	0	0	Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	HSBC 1IE8VN30JCEQV1H4R804	03/22/2012	03/26/2027	06/26/2023	SALE	0	250,000,000	2.758%/(3ML)	0	0	(29,063,089)	(1,075,940)	(29,063,089)		12,661,819	0	0	(29,063,089)	0	0	Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BARCLAYS CAPITAL G5GSEF7VJP5I70UK5573	08/10/2011	08/12/2026	08/12/2026	SALE	0	250,000,000	2.875%/(SOFR+26.161)	0	0	(10,444,069)	(5,733,881)	(10,444,069)		11,028,042	0	0	(10,444,069)	0	0	Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	GOLDMAN SACHS W22LROWP21HZNBB6K528	08/10/2011	08/12/2026	08/12/2026	SALE	0	250,000,000	2.850%/(SOFR+26.161)	0	0	(10,533,409)	(5,793,256)	(10,533,409)		11,235,366	0	0	(10,533,409)	0	0	Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	CREDIT SUISSE FIRST BOSTON E58DKGMJYYYJLN8C3868	08/31/2011	09/02/2026	09/02/2026	SALE	0	250,000,000	2.836%/(SOFR+26.161)	0	0	(10,735,750)	(5,924,972)	(10,735,750)		11,481,872	0	0	(10,735,750)	0	0	Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	DEUTSCHE BANK SECURITIES 7LTWFZYICNSX8D621K86	08/31/2011	09/02/2026	09/02/2026	SALE	0	250,000,000	2.833%/(SOFR+26.161)	0	0	(10,765,538)	(5,932,691)	(10,765,538)		11,509,212	0	0	(10,765,538)	0	0	Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	DEUTSCHE BANK SECURITIES 7LTWFZYICNSX8D621K86	10/24/2011	10/26/2026	10/26/2026	SALE	0	250,000,000	2.818%/(SOFR+26.161)	0	0	(11,126,917)	(5,842,868)	(11,126,917)		11,733,394	0	0	(11,126,917)	0	0	Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BARCLAYS CAPITAL G5GSEF7VJP5I70UK5573	11/30/2011	12/02/2026	12/02/2026	SALE	0	250,000,000	2.546%/(SOFR+26.161)	0	0	(13,329,649)	(6,614,316)	(13,329,649)		14,411,852	0	0	(13,329,649)	0	0	Note 0001
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												0	0	(145,176,155)	(52,849,468)	(145,176,155)	XXX	154,235,741	0	0	(145,176,155)	0	0	XXX
CROSS CURRENCY SWAP	FA HEDGE	Ex 7	Currency	CREDIT SUISSE E58DKGMJYYYJLN8C3868	07/09/2018	12/18/2023	12/18/2023	MATURITY	0	202,531,645	0.3% CHF RATE/(SOFR+26.161 + .82%)	0	0	0	10,869,942	0		(7,289,667)	(2,748,893)	0	0	0	0	Note 0002
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange												0	0	0	10,869,942	0	XXX	(7,289,667)	(2,748,893)	0	0	0	0	XXX
1169999999. Subtotal - Swaps - Hedging Other												0	0	(145,176,155)	(41,979,526)	(145,176,155)	XXX	146,946,074	(2,748,893)	0	(145,176,155)	0	0	XXX
1229999999. Subtotal - Swaps - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1289999999. Subtotal - Swaps - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1349999999. Subtotal - Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1359999999. Total Swaps - Interest Rate												0	0	(145,176,155)	(52,849,468)	(145,176,155)	XXX	154,235,741	0	0	(145,176,155)	0	0	XXX
1369999999. Total Swaps - Credit Default												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1379999999. Total Swaps - Foreign Exchange												0	0	0	10,869,942	0	XXX	(7,289,667)	(2,748,893)	0	0	0	0	XXX
1389999999. Total Swaps - Total Return												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1399999999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1409999999. Total Swaps												0	0	(145,176,155)	(41,979,526)	(145,176,155)	XXX	146,946,074	(2,748,893)	0	(145,176,155)	0	0	XXX
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/04/2023	04/17/2023	04/17/2023	EXERCISE	0	2,504,695	AUD/0.67767998	0	0	(58,313)	0	(58,313)		0	0	0	(58,313)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	01/05/2023	03/22/2023	03/22/2023	EXERCISE	0	455,114	GBP/1.189172691	0	0	15,376	0	15,376		0	0	0	15,376	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	01/05/2023	01/06/2023	01/06/2023	EXERCISE	0	122,144	GBP/1.189235474	0	0	(2,061)	0	(2,061)		0	0	0	(2,061)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	01/05/2023	01/06/2023	01/06/2023	EXERCISE	0	454,246	GBP/1.18946621	0	0	(7,688)	0	(7,688)		0	0	0	(7,688)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/05/2023	03/28/2023	03/28/2023	EXERCISE	0	3,450,703	GBP/1.189466211	0	0	(72,001)	0	(72,001)		0	0	0	(72,001)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS SA ROMUIISFPU8MPRO8K5P83	01/06/2023	01/09/2023	01/09/2023	EXERCISE	0	2,253,585	GBP/1.189466211	0	0	51,029	0	51,029		0	0	0	51,029	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS SA ROMUIISFPU8MPRO8K5P83	01/06/2023	01/09/2023	01/09/2023	EXERCISE	0	45,962,312	GBP/1.189466211	0	0	1,040,752	0	1,040,752		0	0	0	1,040,752	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS SA ROMUIISFPU8MPRO8K5P83	01/06/2023	01/09/2023	01/09/2023	EXERCISE	0	76,795	GBP/1.189466211	0	0	(1,739)	0	(1,739)		0	0	0	(1,739)	0	0	Note 0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS SA ROMUIISFPU8MPRO8K5P83	01/06/2023	01/09/2023	01/09/2023	EXERCISE	0	1,566,242	GBP/1.189466211	0	0	(35,465)	0	(35,465)		0	0	0	(35,465)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	01/11/2023	01/24/2023	01/24/2023	EXERCISE	0	699,401	GBP/1.189466211	0	0	12,415	0	12,415		0	0	0	12,415	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS SA ROMUIISFPU8MPRO8K5P83	01/12/2023	01/17/2023	01/17/2023	EXERCISE	0	1,943,991	GBP/1.189466211	0	0	(5,391)	0	(5,391)		0	0	0	(5,391)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS SA ROMUIISFPU8MPRO8K5P83	01/12/2023	01/17/2023	01/17/2023	EXERCISE	0	939,596	GBP/1.189466211	0	0	(2,606)	0	(2,606)		0	0	0	(2,606)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS SA ROMUIISFPU8MPRO8K5P83	01/12/2023	01/17/2023	01/17/2023	EXERCISE	0	809,996	GBP/1.189466211	0	0	(2,246)	0	(2,246)		0	0	0	(2,246)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS SA ROMUIISFPU8MPRO8K5P83	01/12/2023	01/17/2023	01/17/2023	EXERCISE	0	6,532,396	GBP/1.189466211	0	0	(8,662)	0	(8,662)		0	0	0	(8,662)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/12/2023	01/17/2023	01/17/2023	EXERCISE	0	6,871,159	GBP/1.189466211	0	0	77,179	0	77,179		0	0	0	77,179	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/12/2023	01/17/2023	01/17/2023	EXERCISE	0	5,059,470	GBP/1.189466211	0	0	(12,185)	0	(12,185)		0	0	0	(12,185)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS SA ROMUIISFPU8MPRO8K5P83	01/12/2023	03/28/2023	03/28/2023	EXERCISE	0	1,953,039	GBP/1.189466211	0	0	2,379	0	2,379		0	0	0	2,379	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS SA ROMUIISFPU8MPRO8K5P83	01/12/2023	03/28/2023	03/28/2023	EXERCISE	0	943,969	GBP/1.189466211	0	0	1,150	0	1,150		0	0	0	1,150	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS SA ROMUIISFPU8MPRO8K5P83	01/12/2023	03/28/2023	03/28/2023	EXERCISE	0	813,766	GBP/1.189466211	0	0	991	0	991		0	0	0	991	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS SA ROMUIISFPU8MPRO8K5P83	01/12/2023	04/17/2023	04/17/2023	EXERCISE	0	6,493,500	GBP/1.189466211	0	0	(53,662)	0	(53,662)		0	0	0	(53,662)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/12/2023	04/17/2023	04/17/2023	EXERCISE	0	6,310,390	GBP/1.189466211	0	0	(116,965)	0	(116,965)		0	0	0	(116,965)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/12/2023	04/17/2023	04/17/2023	EXERCISE	0	4,367,317	GBP/1.189466211	0	0	(31,367)	0	(31,367)		0	0	0	(31,367)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	01/12/2023	01/27/2023	01/27/2023	EXERCISE	0	51,671	GBP/1.189466211	0	0	(242)	0	(242)		0	0	0	(242)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	01/12/2023	01/27/2023	01/27/2023	EXERCISE	0	383,303	GBP/1.189466211	0	0	(7,462)	0	(7,462)		0	0	0	(7,462)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS SA ROMUIISFPU8MPRO8K5P83	01/12/2023	01/27/2023	01/27/2023	EXERCISE	0	478,754	GBP/1.189466211	0	0	(3,253)	0	(3,253)		0	0	0	(3,253)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	01/12/2023	01/20/2023	01/20/2023	EXERCISE	0	25,824	GBP/1.189466211	0	0	(92)	0	(92)		0	0	0	(92)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	01/12/2023	01/20/2023	01/20/2023	EXERCISE	0	191,321	GBP/1.189466211	0	0	(4,219)	0	(4,219)		0	0	0	(4,219)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	01/12/2023	01/20/2023	01/20/2023	EXERCISE	0	239,412	GBP/1.189466211	0	0	(1,215)	0	(1,215)		0	0	0	(1,215)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	01/18/2023	01/19/2023	01/19/2023	EXERCISE	0	413,435	GBP/1.189466211	0	0	(700)	0	(700)		0	0	0	(700)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	01/23/2023	01/24/2023	01/24/2023	EXERCISE	0	23,714,904	GBP/1.189466211	0	0	(20,915)	0	(20,915)		0	0	0	(20,915)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	01/23/2023	04/25/2023	04/25/2023	EXERCISE	0	23,760,947	GBP/1.189466211	0	0	(102,190)	0	(102,190)		0	0	0	(102,190)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	01/24/2023	01/27/2023	01/27/2023	EXERCISE	0	997,148	GBP/1.189466211	0	0	(92)	0	(92)		0	0	0	(92)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	01/26/2023	01/31/2023	01/31/2023	EXERCISE	0	3,537,048	GBP/1.189466211	0	0	(12,748)	0	(12,748)		0	0	0	(12,748)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	01/26/2023	03/28/2023	03/28/2023	EXERCISE	0	3,549,722	GBP/1.189466211	0	0	27,697	0	27,697		0	0	0	27,697	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	01/27/2023	01/31/2023	01/31/2023	EXERCISE	0	6,367,760	GBP/1.189466211	0	0	(12,205)	0	(12,205)		0	0	0	(12,205)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	01/27/2023	01/31/2023	01/31/2023	EXERCISE	0	4,939,171	GBP/1.189466211	0	0	(8,321)	0	(8,321)		0	0	0	(8,321)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	01/27/2023	04/28/2023	04/28/2023	EXERCISE	0	6,379,669	GBP/1.189466211	0	0	(52,620)	0	(52,620)		0	0	0	(52,620)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	01/27/2023	04/28/2023	04/28/2023	EXERCISE	0	4,965,985	GBP/1.189466211	0	0	(42,620)	0	(42,620)		0	0	0	(42,620)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	02/07/2023	03/22/2023	03/22/2023	EXERCISE	0	1,195,409	GBP/1.189466211	0	0	33,254	0	33,254		0	0	0	33,254	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	02/07/2023	02/08/2023	02/08/2023	EXERCISE	0	127,385	GBP/1.189466211	0	0	(1,160)	0	(1,160)		0	0	0	(1,160)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	02/07/2023	02/08/2023	02/08/2023	EXERCISE	0	1,194,445	GBP/1.189466211	0	0	(10,876)	0	(10,876)		0	0	0	(10,876)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	02/09/2023	02/10/2023	02/10/2023	EXERCISE	0	185,175	GBP/1.189466211	0	0	(1,711)	0	(1,711)		0	0	0	(1,711)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	02/22/2023	02/28/2023	02/28/2023	EXERCISE	0	1,577,264	GBP/1.189466211	0	0	(5,411)	0	(5,411)		0	0	0	(5,411)	0	0	Note 0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/22/2023	02/23/2023	02/23/2023	EXERCISE	0	1,576,681	GBP/1.189466211	0	0	7,571	0	7,571		0	0	0	7,571	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	02/22/2023	02/24/2023	02/24/2023	EXERCISE	0	1,577,153	GBP/1.189466211	0	0	17,833	0	17,833		0	0	0	17,833	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	02/23/2023	02/28/2023	02/28/2023	EXERCISE	0	25,417,974	GBP/1.189466211	0	0	48,613	0	48,613		0	0	0	48,613	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	02/23/2023	02/28/2023	02/28/2023	EXERCISE	0	5,628,323	GBP/1.189466211	0	0	2,633	0	2,633		0	0	0	2,633	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 2549000BN8XS34XZDJ223	02/23/2023	02/27/2023	02/27/2023	EXERCISE	0	926,074	GBP/1.189466211	0	0	(2,975)	0	(2,975)		0	0	0	(2,975)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	02/23/2023	02/24/2023	02/24/2023	EXERCISE	0	1,569,363	GBP/1.189466211	0	0	10,044	0	10,044		0	0	0	10,044	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	02/23/2023	05/30/2023	05/30/2023	EXERCISE	0	25,466,143	GBP/1.189466211	0	0	(738,637)	0	(738,637)		0	0	0	(738,637)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	02/23/2023	05/30/2023	05/30/2023	EXERCISE	0	5,657,988	GBP/1.189466211	0	0	(29,858)	0	(29,858)		0	0	0	(29,858)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 2549000BN8XS34XZDJ223	03/07/2023	03/22/2023	03/22/2023	EXERCISE	0	634,059	GBP/1.189466211	0	0	24,346	0	24,346		0	0	0	24,346	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/07/2023	03/08/2023	03/08/2023	EXERCISE	0	138,291	GBP/1.189466211	0	0	399	0	399		0	0	0	399	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 2549000BN8XS34XZDJ223	03/07/2023	03/08/2023	03/08/2023	EXERCISE	0	633,882	GBP/1.189466211	0	0	2,151	0	2,151		0	0	0	2,151	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/02/2023	03/03/2023	03/03/2023	EXERCISE	0	1,559,258	GBP/1.189466211	0	0	12,072	0	12,072		0	0	0	12,072	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	02/27/2023	03/01/2023	03/01/2023	EXERCISE	0	40,242,460	GBP/1.189466211	0	0	23,444	0	23,444		0	0	0	23,444	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	02/27/2023	03/01/2023	03/01/2023	EXERCISE	0	274,770	GBP/1.189466211	0	0	210	0	210		0	0	0	210	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/13/2023	03/22/2023	03/22/2023	EXERCISE	0	4,917,891	GBP/1.189466211	0	0	60,049	0	60,049		0	0	0	60,049	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 2549000BN8XS34XZDJ223	03/13/2023	06/22/2023	06/22/2023	EXERCISE	0	874,581	GBP/1.189466211	0	0	(42,565)	0	(42,565)		0	0	0	(42,565)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 2549000BN8XS34XZDJ223	03/13/2023	03/14/2023	03/14/2023	EXERCISE	0	872,850	GBP/1.189466211	0	0	1,912	0	1,912		0	0	0	1,912	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/13/2023	06/22/2023	06/22/2023	EXERCISE	0	776,740	GBP/1.189466211	0	0	(37,303)	0	(37,303)		0	0	0	(37,303)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/13/2023	06/22/2023	06/22/2023	EXERCISE	0	4,928,092	GBP/1.189466211	0	0	(231,716)	0	(231,716)		0	0	0	(231,716)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	03/14/2023	03/22/2023	03/22/2023	EXERCISE	0	240,266	GBP/1.189466211	0	0	2,956	0	2,956		0	0	0	2,956	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/14/2023	03/22/2023	03/22/2023	EXERCISE	0	306,716	GBP/1.189466211	0	0	5,133	0	5,133		0	0	0	5,133	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	03/14/2023	03/22/2023	03/22/2023	EXERCISE	0	10,722,809	GBP/1.189466211	0	0	139,931	0	139,931		0	0	0	139,931	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	03/14/2023	03/22/2023	03/22/2023	EXERCISE	0	9,524,885	GBP/1.189466211	0	0	157,526	0	157,526		0	0	0	157,526	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	03/14/2023	06/22/2023	06/22/2023	EXERCISE	0	10,744,929	GBP/1.189466211	0	0	(470,583)	0	(470,583)		0	0	0	(470,583)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	03/14/2023	06/22/2023	06/22/2023	EXERCISE	0	9,576,975	GBP/1.189466211	0	0	(188,943)	0	(188,943)		0	0	0	(188,943)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	03/15/2023	03/22/2023	03/22/2023	EXERCISE	0	2,053,966	GBP/1.189466211	0	0	(45,511)	0	(45,511)		0	0	0	(45,511)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	03/15/2023	03/22/2023	03/22/2023	EXERCISE	0	3,147,048	GBP/1.189466211	0	0	(69,731)	0	(69,731)		0	0	0	(69,731)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	03/15/2023	03/22/2023	03/22/2023	EXERCISE	0	31,823,133	GBP/1.189466211	0	0	705,127	0	705,127		0	0	0	705,127	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	03/15/2023	06/22/2023	06/22/2023	EXERCISE	0	27,324,066	GBP/1.189466211	0	0	(1,570,759)	0	(1,570,759)		0	0	0	(1,570,759)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	03/20/2023	03/28/2023	03/28/2023	EXERCISE	0	1,930,788	GBP/1.189466211	0	0	19,872	0	19,872		0	0	0	19,872	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	03/20/2023	03/28/2023	03/28/2023	EXERCISE	0	3,486,145	GBP/1.1988497	0	0	35,880	0	35,880		0	0	0	35,880	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/21/2023	04/17/2023	04/17/2023	EXERCISE	0	570,701	GBP/1.345099997	0	0	8,348	0	8,348		0	0	0	8,348	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 2549000BN8XS34XZDJ223	03/21/2023	03/28/2023	03/28/2023	EXERCISE	0	936,903	GBP/1.391215	0	0	5,916	0	5,916		0	0	0	5,916	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	03/21/2023	03/28/2023	03/28/2023	EXERCISE	0	807,750	EUR/1.0796	0	0	5,025	0	5,025		0	0	0	5,025	0	0	Note 0002
USD/AUD	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	03/21/2023	03/23/2023	03/23/2023	EXERCISE	0	358,999	EUR/1.078994748	0	0	(788)	0	(788)		0	0	0	(788)	0	0	Note 0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/21/2023	03/23/2023	03/23/2023	EXERCISE	0	569,880	.GBP/1.213470001	0	0	(3,081)	0	(3,081)		0	0	0	(3,081)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	03/23/2023	03/28/2023	03/28/2023	EXERCISE	0	3,383,922	.EUR/1.067535301	0	0	(16,188)	0	(16,188)		0	0	0	(16,188)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	03/23/2023	06/28/2023	06/28/2023	EXERCISE	0	3,401,345	EUR/1.099349258	0	0	16,208	0	16,208		0	0	0	16,208	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/24/2023	03/29/2023	03/29/2023	EXERCISE	0	259,812	.GBP/1.23911	0	0	1,671	0	1,671		0	0	0	1,671	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	03/27/2023	03/28/2023	03/28/2023	EXERCISE	0	981,522	.GBP/1.239600011	0	0	5,465	0	5,465		0	0	0	5,465	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	03/27/2023	03/30/2023	03/30/2023	EXERCISE	0	40,263,292	EUR/1.080119172	0	0	1,251,816	0	1,251,816		0	0	0	1,251,816	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/04/2023	06/22/2023	06/22/2023	EXERCISE	0	1,486,185	EUR/1.081758722	0	0	26,519	0	26,519		0	0	0	26,519	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	04/04/2023	04/06/2023	04/06/2023	EXERCISE	0	8,209	.GBP/1.212952947	0	0	39	0	39		0	0	0	39	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	04/04/2023	04/06/2023	04/06/2023	EXERCISE	0	147,168	...GBP/1.2337881	0	0	705	0	705		0	0	0	705	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/04/2023	04/06/2023	04/06/2023	EXERCISE	0	1,483,847	.GBP/1.211199999	0	0	3,259	0	3,259		0	0	0	3,259	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/10/2023	04/10/2023	EXERCISE	0	43,771	.....GBP/1.24298	0	0	(28)	0	(28)		0	0	0	(28)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/11/2023	04/17/2023	04/17/2023	EXERCISE	0	8,653,738	.....EUR/1.0874	0	0	16,480	0	16,480		0	0	0	16,480	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/11/2023	04/17/2023	04/17/2023	EXERCISE	0	5,819,473	.EUR/1.079962104	0	0	11,082	0	11,082		0	0	0	11,082	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	04/11/2023	04/17/2023	04/17/2023	EXERCISE	0	6,454,202	EUR/1.082234984	0	0	(26,847)	0	(26,847)		0	0	0	(26,847)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/11/2023	07/17/2023	07/17/2023	EXERCISE	0	5,848,801	..GBP/1.21504603	0	0	(146,468)	0	(146,468)		0	0	0	(146,468)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	04/11/2023	07/17/2023	07/17/2023	EXERCISE	0	6,466,049	.....EUR/1.08623	0	0	(325,588)	0	(325,588)		0	0	0	(325,588)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/11/2023	07/17/2023	07/17/2023	EXERCISE	0	8,697,351	EUR/1.088322502	0	0	(217,802)	0	(217,802)		0	0	0	(217,802)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	04/13/2023	04/17/2023	04/17/2023	EXERCISE	0	2,212,600	.....GBP/1.23647	0	0	(25,000)	0	(25,000)		0	0	0	(25,000)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	04/13/2023	04/17/2023	04/17/2023	EXERCISE	0	552,750	....EUR/1.065966	0	0	(5,850)	0	(5,850)		0	0	0	(5,850)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/18/2023	04/26/2023	04/26/2023	EXERCISE	0	1,650,133	EUR/1.066818998	0	0	13,208	0	13,208		0	0	0	13,208	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	04/21/2023	05/25/2023	05/25/2023	EXERCISE	0	22,375,448	....EUR/1.065462	0	0	191,435	0	191,435		0	0	0	191,435	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/21/2023	07/28/2023	07/28/2023	EXERCISE	0	5,479,386	....GBP/1.238207	0	0	(179,139)	0	(179,139)		0	0	0	(179,139)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	04/21/2023	07/28/2023	07/28/2023	EXERCISE	0	10,008,734	.GBP/1.197397396	0	0	25,001	0	25,001		0	0	0	25,001	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	04/21/2023	04/25/2023	04/25/2023	EXERCISE	0	22,361,636	.EUR/1.077756379	0	0	(19,256)	0	(19,256)		0	0	0	(19,256)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/04/2023	08/09/2023	08/09/2023	EXERCISE	0	7,128,470	.GBP/1.207699003	0	0	(67,369)	0	(67,369)		0	0	0	(67,369)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	05/04/2023	05/09/2023	05/09/2023	EXERCISE	0	2,018,823	.GBP/1.205076648	0	0	(10,283)	0	(10,283)		0	0	0	(10,283)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/04/2023	05/09/2023	05/09/2023	EXERCISE	0	204,899	EUR/1.058199995	0	0	(1,052)	0	(1,052)		0	0	0	(1,052)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	05/04/2023	06/22/2023	06/22/2023	EXERCISE	0	2,020,864	...EUR/1.0586047	0	0	30,415	0	30,415		0	0	0	30,415	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	05/09/2023	05/15/2023	05/15/2023	EXERCISE	0	274,000	...GBP/1.2017017	0	0	(1,875)	0	(1,875)		0	0	0	(1,875)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	05/09/2023	05/15/2023	05/15/2023	EXERCISE	0	898,720	....GBP/1.208145	0	0	(6,150)	0	(6,150)		0	0	0	(6,150)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	05/22/2023	05/25/2023	05/25/2023	EXERCISE	0	4,841,253	.EUR/1.060346099	0	0	50,842	0	50,842		0	0	0	50,842	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	05/22/2023	06/26/2023	06/26/2023	EXERCISE	0	26,852,684	...GBP/1.2386387	0	0	(543,060)	0	(543,060)		0	0	0	(543,060)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	05/22/2023	05/26/2023	05/26/2023	EXERCISE	0	1,576,660	.GBP/1.229240001	0	0	(12,689)	0	(12,689)		0	0	0	(12,689)	0	0	Note 0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	05/22/2023	05/25/2023	05/25/2023	EXERCISE	0	26,835,505	GBP/1.201820004	0	0	(298,703)	0	(298,703)		0	0	0	(298,703)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/25/2023	05/30/2023	05/30/2023	EXERCISE	0	643,750	GBP/1.194353002	0	0	2,028	0	2,028		0	0	0	2,028	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/25/2023	05/30/2023	05/30/2023	EXERCISE	0	13,904,296	GBP/1.185216858	0	0	(61,753)	0	(61,753)		0	0	0	(61,753)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/25/2023	08/30/2023	08/30/2023	EXERCISE	0	6,054,522	GBP/1.185824509	0	0	(49,412)	0	(49,412)		0	0	0	(49,412)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	05/25/2023	08/30/2023	08/30/2023	EXERCISE	0	35,440,079	GBP/1.215038407	0	0	(712,516)	0	(712,516)		0	0	0	(712,516)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6IWBSGQX2D1J8570P30	05/25/2023	05/31/2023	05/31/2023	EXERCISE	0	59,845,487	GBP/1.22217	0	0	(436,121)	0	(436,121)		0	0	0	(436,121)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/25/2023	05/30/2023	05/30/2023	EXERCISE	0	6,023,017	GBP/1.2400902	0	0	(14,009)	0	(14,009)		0	0	0	(14,009)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	05/25/2023	05/30/2023	05/30/2023	EXERCISE	0	35,385,341	GBP/1.240222001	0	0	83,024	0	83,024		0	0	0	83,024	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/01/2023	06/05/2023	06/05/2023	EXERCISE	0	221,955	GBP/1.205	0	0	(376)	0	(376)		0	0	0	(376)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/02/2023	06/22/2023	06/22/2023	EXERCISE	0	7,080,325	EUR/1.0700754	0	0	143,036	0	143,036		0	0	0	143,036	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/05/2023	06/06/2023	06/06/2023	EXERCISE	0	144,534	AUD/0.677446193	0	0	191	0	191		0	0	0	191	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6IWBSGQX2D1J8570P30	06/08/2023	06/22/2023	06/22/2023	EXERCISE	0	1,255,288	GBP/1.2219244	0	0	(17,617)	0	(17,617)		0	0	0	(17,617)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6IWBSGQX2D1J8570P30	06/08/2023	09/21/2023	09/21/2023	EXERCISE	0	1,256,970	GBP/1.203275765	0	0	(27,606)	0	(27,606)		0	0	0	(27,606)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/13/2023	06/15/2023	06/15/2023	EXERCISE	0	409,902	GBP/1.204844097	0	0	(6,139)	0	(6,139)		0	0	0	(6,139)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/13/2023	06/15/2023	06/15/2023	EXERCISE	0	115,142	GBP/1.216841999	0	0	(1,712)	0	(1,712)		0	0	0	(1,712)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/13/2023	09/21/2023	09/21/2023	EXERCISE	0	9,650,029	GBP/1.215833599	0	0	205,703	0	205,703		0	0	0	205,703	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	06/13/2023	09/21/2023	09/21/2023	EXERCISE	0	11,125,442	EUR/1.071960516	0	0	264,466	0	264,466		0	0	0	264,466	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	06/13/2023	06/14/2023	06/14/2023	EXERCISE	0	1,842,093	EUR/1.072168099	0	0	7,610	0	7,610		0	0	0	7,610	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/13/2023	06/22/2023	06/22/2023	EXERCISE	0	409,962	AUD/0.670525	0	0	4,189	0	4,189		0	0	0	4,189	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/13/2023	06/22/2023	06/22/2023	EXERCISE	0	9,602,777	EUR/1.076480008	0	0	163,141	0	163,141		0	0	0	163,141	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	06/13/2023	06/22/2023	06/22/2023	EXERCISE	0	11,112,384	AUD/0.665539998	0	0	147,225	0	147,225		0	0	0	147,225	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	06/15/2023	07/26/2023	07/26/2023	EXERCISE	0	25,967,072	EUR/1.085021801	0	0	(538,500)	0	(538,500)		0	0	0	(538,500)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	NATIXI KX1WK48MPD4Y2NCUIZ63	06/15/2023	06/22/2023	06/22/2023	EXERCISE	0	597,737	EUR/1.061549999	0	0	(3,769)	0	(3,769)		0	0	0	(3,769)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	NATIXI KX1WK48MPD4Y2NCUIZ63	06/15/2023	09/21/2023	09/21/2023	EXERCISE	0	25,054,434	EUR/1.0922222	0	0	760,098	0	760,098		0	0	0	760,098	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	NATIXI KX1WK48MPD4Y2NCUIZ63	06/15/2023	06/22/2023	06/22/2023	EXERCISE	0	26,262,165	EUR/1.07266	0	0	165,600	0	165,600		0	0	0	165,600	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	06/15/2023	06/26/2023	06/26/2023	EXERCISE	0	25,955,684	EUR/1.08628235	0	0	57,265	0	57,265		0	0	0	57,265	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/15/2023	06/26/2023	06/26/2023	EXERCISE	0	1,155,757	EUR/1.077	0	0	2,740	0	2,740		0	0	0	2,740	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/16/2023	09/28/2023	09/28/2023	EXERCISE	0	2,426,365	EUR/1.077699997	0	0	95,802	0	95,802		0	0	0	95,802	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/16/2023	06/28/2023	06/28/2023	EXERCISE	0	2,415,017	EUR/1.076277999	0	0	(14,598)	0	(14,598)		0	0	0	(14,598)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/16/2023	06/28/2023	06/28/2023	EXERCISE	0	883,820	GBP/1.22332	0	0	(5,028)	0	(5,028)		0	0	0	(5,028)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	06/26/2023	06/29/2023	06/29/2023	EXERCISE	0	2,137,900	GBP/1.202222	0	0	(10,181)	0	(10,181)		0	0	0	(10,181)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6IWBSGQX2D1J8570P30	06/23/2023	09/21/2023	09/21/2023	EXERCISE	0	30,695,027	GBP/1.247440004	0	0	(3,786,449)	0	(3,786,449)		0	0	0	(3,786,449)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6IWBSGQX2D1J8570P30	06/23/2023	09/21/2023	09/21/2023	EXERCISE	0	35,683,078	GBP/1.250689952	0	0	1,201,602	0	1,201,602		0	0	0	1,201,602	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6IWBSGQX2D1J8570P30	06/23/2023	09/21/2023	09/21/2023	EXERCISE	0	30,695,027	EUR/1.089193023	0	0	3,786,449	0	3,786,449		0	0	0	3,786,449	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6IWBSGQX2D1J8570P30	07/12/2023	07/17/2023	07/17/2023	EXERCISE	0	9,753,943	GBP/1.216059999	0	0	(73,349)	0	(73,349)		0	0	0	(73,349)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	07/12/2023	10/17/2023	10/17/2023	EXERCISE	0	14,334,599	EUR/1.1933	0	0	894,039	0	894,039		0	0	0	894,039	0	0	Note 0002

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	07/12/2023	10/17/2023	10/17/2023	EXERCISE	0	9,504,492	EUR/1.081121998	0	0	478,420	0	478,420		0	0	0	478,420	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	07/12/2023	07/17/2023	07/17/2023	EXERCISE	0	3,737,959	EUR/1.079709639	0	0	(50,015)	0	(50,015)		0	0	0	(50,015)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	07/12/2023	07/17/2023	07/17/2023	EXERCISE	0	14,333,550	EUR/1.078030995	0	0	112,540	0	112,540		0	0	0	112,540	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	07/12/2023	07/17/2023	07/17/2023	EXERCISE	0	9,461,739	GBP/1.243773701	0	0	137,905	0	137,905		0	0	0	137,905	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/13/2023	10/17/2023	10/17/2023	EXERCISE	0	7,884,063	EUR/1.091721	0	0	461,850	0	461,850		0	0	0	461,850	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	NATIXI KX1WK48MPD4Y2NCUIZ63	07/13/2023	07/25/2023	07/25/2023	EXERCISE	0	1,050,218	EUR/1.1055	0	0	(17,624)	0	(17,624)		0	0	0	(17,624)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/13/2023	07/17/2023	07/17/2023	EXERCISE	0	7,848,974	EUR/1.1063	0	0	44,891	0	44,891		0	0	0	44,891	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	07/17/2023	07/19/2023	07/19/2023	EXERCISE	0	458,160	GBP/1.2361835	0	0	(789)	0	(789)		0	0	0	(789)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	07/17/2023	07/19/2023	07/19/2023	EXERCISE	0	133,890	GBP/1.24257	0	0	(47)	0	(47)		0	0	0	(47)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	07/17/2023	10/27/2023	10/27/2023	EXERCISE	0	3,790,495	EUR/1.096523201	0	0	235,427	0	235,427		0	0	0	235,427	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	07/17/2023	09/21/2023	09/21/2023	EXERCISE	0	458,251	AUD/0.66315	0	0	(27,731)	0	(27,731)		0	0	0	(27,731)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	07/17/2023	07/28/2023	07/28/2023	EXERCISE	0	3,773,810	GBP/1.238782499	0	0	(66,983)	0	(66,983)		0	0	0	(66,983)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/18/2023	07/20/2023	07/20/2023	EXERCISE	0	1,939,931	EUR/1.0749059	0	0	(29,427)	0	(29,427)		0	0	0	(29,427)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	07/19/2023	07/26/2023	07/26/2023	EXERCISE	0	1,010,142	EUR/1.074276999	0	0	(4,238)	0	(4,238)		0	0	0	(4,238)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/19/2023	08/25/2023	08/25/2023	EXERCISE	0	25,683,422	EUR/1.072854006	0	0	684,402	0	684,402		0	0	0	684,402	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/19/2023	07/26/2023	07/26/2023	EXERCISE	0	25,679,288	EUR/1.092127	0	0	92,877	0	92,877		0	0	0	92,877	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	07/20/2023	10/17/2023	10/17/2023	EXERCISE	0	6,193,875	GBP/1.242319	0	0	348,739	0	348,739		0	0	0	348,739	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/20/2023	10/17/2023	10/17/2023	EXERCISE	0	3,216,665	EUR/1.099036608	0	0	177,185	0	177,185		0	0	0	177,185	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	07/20/2023	07/28/2023	07/28/2023	EXERCISE	0	6,169,457	GBP/1.256500002	0	0	(80,566)	0	(80,566)		0	0	0	(80,566)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/21/2023	07/31/2023	07/31/2023	EXERCISE	0	2,041,798	GBP/1.256450013	0	0	(18,368)	0	(18,368)		0	0	0	(18,368)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	07/25/2023	07/28/2023	07/28/2023	EXERCISE	0	5,644,162	EUR/1.19425	0	0	14,363	0	14,363		0	0	0	14,363	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/27/2023	07/28/2023	07/28/2023	EXERCISE	0	1,737,468	EUR/1.096	0	0	(5,316)	0	(5,316)		0	0	0	(5,316)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	08/07/2023	11/09/2023	11/09/2023	EXERCISE	0	6,177,447	GBP/1.41472	0	0	268,451	0	268,451		0	0	0	268,451	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	08/07/2023	08/09/2023	08/09/2023	EXERCISE	0	346,330	GBP/1.215727443	0	0	1,335	0	1,335		0	0	0	1,335	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	08/07/2023	08/09/2023	08/09/2023	EXERCISE	0	125,350	GBP/1.229754278	0	0	487	0	487		0	0	0	487	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	08/07/2023	08/09/2023	08/09/2023	EXERCISE	0	6,175,266	GBP/1.413867663	0	0	(26,932)	0	(26,932)		0	0	0	(26,932)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/07/2023	08/09/2023	08/09/2023	EXERCISE	0	947,040	GBP/1.229451137	0	0	(4,134)	0	(4,134)		0	0	0	(4,134)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	08/07/2023	09/21/2023	09/21/2023	EXERCISE	0	346,425	GBP/1.2433375	0	0	(13,204)	0	(13,204)		0	0	0	(13,204)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	08/09/2023	09/21/2023	09/21/2023	EXERCISE	0	2,997,379	GBP/1.245782999	0	0	(99,893)	0	(99,893)		0	0	0	(99,893)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	08/09/2023	09/21/2023	09/21/2023	EXERCISE	0	2,245,382	GBP/1.2465755	0	0	(80,072)	0	(80,072)		0	0	0	(80,072)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	08/17/2023	08/25/2023	08/25/2023	EXERCISE	0	844,414	EUR/1.080999999	0	0	(11,457)	0	(11,457)		0	0	0	(11,457)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	08/23/2023	09/25/2023	09/25/2023	EXERCISE	0	25,115,007	GBP/1.203979	0	0	877,208	0	877,208		0	0	0	877,208	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	08/23/2023	08/25/2023	08/25/2023	EXERCISE	0	25,110,917	GBP/1.233422	0	0	(111,897)	0	(111,897)		0	0	0	(111,897)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	08/24/2023	09/21/2023	09/21/2023	EXERCISE	0	29,294,443	EUR/1.064184198	0	0	(831,502)	0	(831,502)		0	0	0	(831,502)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	NATIXI KX1WK48MPD4Y2NCUIZ63	08/25/2023	08/31/2023	08/31/2023	EXERCISE	0	2,466,236	EUR/1.073179998	0	0	26,244	0	26,244		0	0	0	26,244	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	08/29/2023	11/30/2023	11/30/2023	EXERCISE	0	6,088,212	GBP/1.236	0	0	(34,258)	0	(34,258)		0	0	0	(34,258)	0	0	Note 0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	08/29/2023	11/30/2023	11/30/2023	EXERCISE	0	35,983,828	EUR/1.072294	0	0	(188,808)	0	(188,808)		0	0	0	(188,808)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	08/29/2023	08/30/2023	08/30/2023	EXERCISE	0	6,061,032	GBP/1.235	0	0	73,795	0	73,795		0	0	0	73,795	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	08/29/2023	08/30/2023	08/30/2023	EXERCISE	0	35,977,959	EUR/1.073620017	0	0	446,611	0	446,611		0	0	0	446,611	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	NATIXI KX1IIK48MPD4Y2NCUIZ63	09/05/2023	09/07/2023	09/07/2023	EXERCISE	0	1,418,088	EUR/1.067791007	0	0	(9,805)	0	(9,805)		0	0	0	(9,805)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	NATIXI KX1IIK48MPD4Y2NCUIZ63	09/06/2023	09/15/2023	09/15/2023	EXERCISE	0	4,505,196	GBP/1.2587	0	0	(26,059)	0	(26,059)		0	0	0	(26,059)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	NATIXI KX1IIK48MPD4Y2NCUIZ63	09/06/2023	09/15/2023	09/15/2023	EXERCISE	0	5,198,715	GBP/1.258650001	0	0	(30,070)	0	(30,070)		0	0	0	(30,070)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	09/08/2023	09/11/2023	09/11/2023	EXERCISE	0	293,117	GBP/1.258782054	0	0	(564)	0	(564)		0	0	0	(564)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	09/08/2023	09/11/2023	09/11/2023	EXERCISE	0	123,491	GBP/1.217447895	0	0	(155)	0	(155)		0	0	0	(155)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	09/08/2023	09/11/2023	09/11/2023	EXERCISE	0	18,892	GBP/1.218196002	0	0	24	0	24		0	0	0	24	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	09/08/2023	09/21/2023	09/21/2023	EXERCISE	0	293,131	GBP/1.219366	0	0	(4,894)	0	(4,894)		0	0	0	(4,894)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	09/11/2023	09/21/2023	09/21/2023	EXERCISE	0	4,887,763	GBP/1.221986431	0	0	(98,592)	0	(98,592)		0	0	0	(98,592)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CRED AGRICOLE SA .. 254900BN8XS34XZDJ223	09/12/2023	09/21/2023	09/21/2023	EXERCISE	0	6,605,165	GBP/1.207297	0	0	(58,325)	0	(58,325)		0	0	0	(58,325)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	09/12/2023	09/21/2023	09/21/2023	EXERCISE	0	8,797,480	GBP/1.268700003	0	0	(130,917)	0	(130,917)		0	0	0	(130,917)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	NATIXI KX1IIK48MPD4Y2NCUIZ63	09/13/2023	09/25/2023	09/25/2023	EXERCISE	0	490,011	EUR/1.078031599	0	0	(11,305)	0	(11,305)		0	0	0	(11,305)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	NATIXI KX1IIK48MPD4Y2NCUIZ63	09/13/2023	09/25/2023	09/25/2023	EXERCISE	0	277,354	GBP/1.247553017	0	0	(6,399)	0	(6,399)		0	0	0	(6,399)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	NATIXI KX1IIK48MPD4Y2NCUIZ63	09/13/2023	09/21/2023	09/21/2023	EXERCISE	0	23,588,644	GBP/1.25777	0	0	(349,112)	0	(349,112)		0	0	0	(349,112)	0	0	Note 0002
USD/AUD	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/20/2023	09/22/2023	09/22/2023	EXERCISE	0	747,252	GBP/1.2600065	0	0	6,467	0	6,467		0	0	0	6,467	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	09/21/2023	10/25/2023	10/25/2023	EXERCISE	0	24,401,422	GBP/1.2687	0	0	209,335	0	209,335		0	0	0	209,335	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	09/21/2023	09/25/2023	09/25/2023	EXERCISE	0	24,398,391	EUR/1.080936	0	0	(160,592)	0	(160,592)		0	0	0	(160,592)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	09/22/2023	09/29/2023	09/29/2023	EXERCISE	0	2,070,919	GBP/1.2473735	0	0	(14,200)	0	(14,200)		0	0	0	(14,200)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	09/22/2023	09/29/2023	09/29/2023	EXERCISE	0	2,070,919	GBP/1.2697985	0	0	(14,200)	0	(14,200)		0	0	0	(14,200)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CRED AGRICOLE SA .. 254900BN8XS34XZDJ223	09/22/2023	09/28/2023	09/28/2023	EXERCISE	0	2,349,481	GBP/1.269589896	0	0	(18,918)	0	(18,918)		0	0	0	(18,918)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CRED AGRICOLE SA .. 254900BN8XS34XZDJ223	09/22/2023	12/28/2023	12/28/2023	EXERCISE	0	2,358,705	EUR/1.094515498	0	0	(79,836)	0	(79,836)		0	0	0	(79,836)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CRED AGRICOLE SA .. 254900BN8XS34XZDJ223	10/10/2023	10/11/2023	10/11/2023	EXERCISE	0	831,248	EUR/1.095819511	0	0	2,912	0	2,912		0	0	0	2,912	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	NATIXI KX1IIK48MPD4Y2NCUIZ63	10/10/2023	10/16/2023	10/16/2023	EXERCISE	0	795,825	EUR/1.091900002	0	0	(4,575)	0	(4,575)		0	0	0	(4,575)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	NATIXI KX1IIK48MPD4Y2NCUIZ63	10/10/2023	10/16/2023	10/16/2023	EXERCISE	0	2,121,600	GBP/1.2460567	0	0	(11,600)	0	(11,600)		0	0	0	(11,600)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	NATIXI KX1IIK48MPD4Y2NCUIZ63	10/11/2023	10/13/2023	10/13/2023	EXERCISE	0	93,320	EUR/1.097222999	0	0	(1,288)	0	(1,288)		0	0	0	(1,288)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	10/13/2023	10/17/2023	10/17/2023	EXERCISE	0	11,600,250	GBP/1.2990314	0	0	72,076	0	72,076		0	0	0	72,076	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	10/13/2023	10/17/2023	10/17/2023	EXERCISE	0	16,192,412	EUR/1.10985	0	0	114,418	0	114,418		0	0	0	114,418	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CRED AGRICOLE SA .. 254900BN8XS34XZDJ223	10/17/2023	10/19/2023	10/19/2023	EXERCISE	0	13,442,767	GBP/1.298604	0	0	(43,047)	0	(43,047)		0	0	0	(43,047)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CRED AGRICOLE SA .. 254900BN8XS34XZDJ223	10/17/2023	10/31/2023	10/31/2023	EXERCISE	0	3,706,500	EUR/1.108543	0	0	(6,300)	0	(6,300)		0	0	0	(6,300)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	NATIXI KX1IIK48MPD4Y2NCUIZ63	10/17/2023	10/31/2023	10/31/2023	EXERCISE	0	1,588,800	EUR/1.118304	0	0	(3,000)	0	(3,000)		0	0	0	(3,000)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CRED AGRICOLE SA .. 254900BN8XS34XZDJ223	10/17/2023	10/31/2023	10/31/2023	EXERCISE	0	529,500	EUR/1.1964	0	0	(900)	0	(900)		0	0	0	(900)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	10/18/2023	10/25/2023	10/25/2023	EXERCISE	0	466,814	EUR/1.174	0	0	(2,346)	0	(2,346)		0	0	0	(2,346)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	10/18/2023	10/25/2023	10/25/2023	EXERCISE	0	239,392	GBP/1.307454366	0	0	(1,203)	0	(1,203)		0	0	0	(1,203)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	10/23/2023	11/27/2023	11/27/2023	EXERCISE	0	24,271,723	GBP/1.30794	0	0	(832,636)	0	(832,636)		0	0	0	(832,636)	0	0	Note 0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	10/23/2023	10/24/2023	10/24/2023	EXERCISE	0	9,069,523	.GBP/1.311000001	0	0	(20,405)	0	(20,405)		0	0	0	(20,405)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBSGQX2D1J8570P30	10/23/2023	10/25/2023	10/25/2023	EXERCISE	0	24,267,613	...GBP/1.2703556	0	0	(260,365)	0	(260,365)		0	0	0	(260,365)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CRED AGRICOLE SA .. 254900BN8XS34XZDJ223	10/24/2023	10/30/2023	10/30/2023	EXERCISE	0	2,038,903	.GBP/1.291283003	0	0	(3,840)	0	(3,840)		0	0	0	(3,840)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CRED AGRICOLE SA .. 254900BN8XS34XZDJ223	10/24/2023	10/27/2023	10/27/2023	EXERCISE	0	3,571,189	....GBP/1.292027	0	0	(16,121)	0	(16,121)		0	0	0	(16,121)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CRED AGRICOLE SA .. 254900BN8XS34XZDJ223	10/17/2023	10/19/2023	10/19/2023	EXERCISE	0	11,666,807	.GBP/1.244415999	0	0	(7,726)	0	(7,726)		0	0	0	(7,726)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	NATIXI KX1WK48MPD4Y2NCUIZ63	10/26/2023	10/27/2023	10/27/2023	EXERCISE	0	2,633,000	EUR/1.104358601	0	0	8,250	0	8,250		0	0	0	8,250	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	NATIXI KX1WK48MPD4Y2NCUIZ63	10/26/2023	10/27/2023	10/27/2023	EXERCISE	0	3,159,600	....GBP/1.281838	0	0	9,900	0	9,900		0	0	0	9,900	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CRED AGRICOLE SA .. 254900BN8XS34XZDJ223	10/26/2023	10/31/2023	10/31/2023	EXERCISE	0	968,911	.GBP/1.289044003	0	0	(1,305)	0	(1,305)		0	0	0	(1,305)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	10/26/2023	10/31/2023	10/31/2023	EXERCISE	0	114,498	.EUR/1.121506002	0	0	(106)	0	(106)		0	0	0	(106)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CRED AGRICOLE SA .. 254900BN8XS34XZDJ223	11/03/2023	11/06/2023	11/06/2023	EXERCISE	0	1,174,235	.EUR/1.116176001	0	0	1,907	0	1,907		0	0	0	1,907	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	11/06/2023	11/09/2023	11/09/2023	EXERCISE	0	5,991,677	.EUR/1.111600001	0	0	(82,681)	0	(82,681)		0	0	0	(82,681)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	11/08/2023	11/10/2023	11/10/2023	EXERCISE	0	200,681	.GBP/1.260726917	0	0	633	0	633		0	0	0	633	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBSGQX2D1J8570P30	11/08/2023	11/10/2023	11/10/2023	EXERCISE	0	82,627	.GBP/1.277169999	0	0	260	0	260		0	0	0	260	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	11/09/2023	11/10/2023	11/10/2023	EXERCISE	0	140,864	.GBP/1.277174992	0	0	(227)	0	(227)		0	0	0	(227)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	11/14/2023	11/27/2023	11/27/2023	EXERCISE	0	803,253	....GBP/1.292235	0	0	11,547	0	11,547		0	0	0	11,547	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	11/14/2023	11/27/2023	11/27/2023	EXERCISE	0	626,444	.GBP/1.275100003	0	0	9,005	0	9,005		0	0	0	9,005	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	11/15/2023	11/17/2023	11/17/2023	EXERCISE	0	3,527,464	.....GBP/1.26343	0	0	(23,751)	0	(23,751)		0	0	0	(23,751)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBSGQX2D1J8570P30	11/15/2023	11/17/2023	11/17/2023	EXERCISE	0	437,216	....GBP/1.237912	0	0	(1,479)	0	(1,479)		0	0	0	(1,479)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBSGQX2D1J8570P30	11/15/2023	11/17/2023	11/17/2023	EXERCISE	0	6,408,594	....EUR/1.077903	0	0	(21,672)	0	(21,672)		0	0	0	(21,672)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	04/21/2023	04/28/2023	04/28/2023	EXERCISE	0	9,959,839	....EUR/1.079062	0	0	26,612	0	26,612		0	0	0	26,612	0	0	Note 0002
USD/AUD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBSGQX2D1J8570P30	04/25/2023	04/27/2023	04/27/2023	EXERCISE	0	334,255	.....GBP/1.2567	0	0	(25)	0	(25)		0	0	0	(25)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	04/25/2023	04/28/2023	04/28/2023	EXERCISE	0	371,037	EUR/1.080699999	0	0	303	0	303		0	0	0	303	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/21/2023	04/28/2023	04/28/2023	EXERCISE	0	5,470,153	.GBP/1.258299999	0	0	29,418	0	29,418		0	0	0	29,418	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CRED AGRICOLE SA .. 254900BN8XS34XZDJ223	11/20/2023	11/30/2023	11/30/2023	EXERCISE	0	6,137,411	.GBP/1.248995992	0	0	(14,941)	0	(14,941)		0	0	0	(14,941)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBSGQX2D1J8570P30	11/20/2023	12/29/2023	12/29/2023	EXERCISE	0	24,854,897	..GBP/1.24983331	0	0	(448,213)	0	(448,213)		0	0	0	(448,213)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBSGQX2D1J8570P30	11/20/2023	11/27/2023	11/27/2023	EXERCISE	0	24,850,419	.GBP/1.249833452	0	0	253,939	0	253,939		0	0	0	253,939	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	NATIXI KX1WK48MPD4Y2NCUIZ63	11/20/2023	11/30/2023	11/30/2023	EXERCISE	0	35,763,242	.....EUR/1.1989	0	0	409,394	0	409,394		0	0	0	409,394	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CRED AGRICOLE SA .. 254900BN8XS34XZDJ223	11/27/2023	11/29/2023	11/29/2023	EXERCISE	0	1,575,705	.....EUR/1.0719	0	0	3,598	0	3,598		0	0	0	3,598	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CRED AGRICOLE SA .. 254900BN8XS34XZDJ223	12/13/2023	12/21/2023	12/21/2023	EXERCISE	0	1,830,732	....EUR/1.176295	0	0	35,374	0	35,374		0	0	0	35,374	0	0	Note 0002
USD/AUD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBSGQX2D1J8570P30	12/15/2023	12/19/2023	12/19/2023	EXERCISE	0	5,595,335	...GBP/1.2614872	0	0	(59,285)	0	(59,285)		0	0	0	(59,285)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CRED AGRICOLE SA .. 254900BN8XS34XZDJ223	12/20/2023	12/22/2023	12/22/2023	EXERCISE	0	98,925	.....GBP/1.27003	0	0	(229)	0	(229)		0	0	0	(229)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBSGQX2D1J8570P30	12/20/2023	12/22/2023	12/22/2023	EXERCISE	0	118,403	....GBP/1.182165	0	0	(256)	0	(256)		0	0	0	(256)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	12/21/2023	12/28/2023	12/28/2023	EXERCISE	0	727,266	....EUR/1.086255	0	0	4,827	0	4,827		0	0	0	4,827	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBSGQX2D1J8570P30	12/27/2023	12/29/2023	12/29/2023	EXERCISE	0	25,350,612	..GBP/1.17217462	0	0	(47,502)	0	(47,502)		0	0	0	(47,502)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CRED AGRICOLE SA .. 254900BN8XS34XZDJ223	12/27/2023	12/28/2023	12/28/2023	EXERCISE	0	2,440,414	.GBP/1.254009733	0	0	(1,873)	0	(1,873)		0	0	0	(1,873)	0	0	Note 0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS SA ROMUIISFPU8MPR08K5P83 SOCIETE GENERALE SA	07/11/2022	05/16/2023	05/16/2023	EXERCISE	0	578,765	GBP/1.263968124	0	0	(25,796)	0	(25,796)		0	6,044	0	(25,796)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	02RNE8IBXP4ROTD8PU41 MIZUHO CAPITAL	08/02/2022	05/16/2023	05/16/2023	EXERCISE	0	34,795,310	GBP/1.25	0	0	685,203	0	685,203		0	474,020	0	685,203	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MARKETS LLC 0V6WI8S6QX2D1J8570P30 CANADIAN IMPERIAL	08/02/2022	05/16/2023	05/16/2023	EXERCISE	0	54,734,558	EUR/1.099751201	0	0	1,080,126	0	1,080,126		0	743,457	0	1,080,126	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BANK OF COMM 21GI19DL77OXOHC3ZE78	11/29/2022	01/09/2023	01/09/2023	EXERCISE	0	2,193,962	EUR/1.072571	0	0	(32,118)	0	(32,118)		0	18,576	0	(32,118)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS SA ROMUIISFPU8MPR08K5P83 MIZUHO CAPITAL	12/05/2022	03/22/2023	03/22/2023	EXERCISE	0	2,082,814	AUD/0.649723	0	0	16,663	0	16,663		0	18,781	0	16,663	0	0	Note 0002
USD/AUD	INVESTED ASSETS	Sch D / Sch B	Currency	MARKETS LLC 0V6WI8S6QX2D1J8570P30 CREDIT AGRICOLE SA	12/05/2022	03/22/2023	03/22/2023	EXERCISE	0	621,814	GBP/1.2636358	0	0	14,640	0	14,640		0	8,366	0	14,640	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	254900BN8XS34XZDJ223 MIZUHO CAPITAL	12/05/2022	03/22/2023	03/22/2023	EXERCISE	0	32,276,579	GBP/1.248300004	0	0	(251,680)	0	(251,680)		0	(297,473)	0	(251,680)	0	0	Note 0002
USD/AUD	INVESTED ASSETS	Sch D / Sch B	Currency	MARKETS LLC 0V6WI8S6QX2D1J8570P30 CANADIAN IMPERIAL	12/05/2022	03/22/2023	03/22/2023	EXERCISE	0	23,867,865	GBP/1.22758	0	0	688,340	0	688,340		0	189,914	0	688,340	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BANK OF COMM 21GI19DL77OXOHC3ZE78 CREDIT AGRICOLE SA	12/06/2022	03/30/2023	03/30/2023	EXERCISE	0	40,969,879	EUR/1.101074618	0	0	(545,229)	0	(545,229)		0	(408,422)	0	(545,229)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	254900BN8XS34XZDJ223 MIZUHO CAPITAL	12/07/2022	03/22/2023	03/22/2023	EXERCISE	0	853,062	EUR/1.066184802	0	0	6,158	0	6,158		0	8,348	0	6,158	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MARKETS LLC 0V6WI8S6QX2D1J8570P30 CANADIAN IMPERIAL	12/09/2022	02/28/2023	02/28/2023	EXERCISE	0	5,910,284	EUR/1.064599997	0	0	6,946	0	6,946		0	79,254	0	6,946	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BANK OF COMM 21GI19DL77OXOHC3ZE78 MIZUHO CAPITAL	12/12/2022	02/28/2023	02/28/2023	EXERCISE	0	15,711,688	GBP/1.227299995	0	0	364,438	0	364,438		0	(241,945)	0	364,438	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MARKETS LLC 0V6WI8S6QX2D1J8570P30 MIZUHO CAPITAL	12/12/2022	01/17/2023	01/17/2023	EXERCISE	0	2,479,652	GBP/1.231299951	0	0	(43,991)	0	(43,991)		0	31,318	0	(43,991)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MARKETS LLC 0V6WI8S6QX2D1J8570P30 MIZUHO CAPITAL	12/13/2022	03/22/2023	03/22/2023	EXERCISE	0	11,181,615	EUR/1.20015	0	0	75,653	0	75,653		0	(263,147)	0	75,653	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MARKETS LLC 0V6WI8S6QX2D1J8570P30 SOCIETE GENERALE SA	12/13/2022	03/22/2023	03/22/2023	EXERCISE	0	9,812,471	EUR/1.060881818	0	0	(181,789)	0	(181,789)		0	56,206	0	(181,789)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	02RNE8IBXP4ROTD8PU41	12/13/2022	03/22/2023	03/22/2023	EXERCISE	0	5,012,382	EUR/1.17754	0	0	34,442	0	34,442		0	(118,481)	0	34,442	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS SA ROMUIISFPU8MPR08K5P83	12/13/2022	01/17/2023	01/17/2023	EXERCISE	0	7,016,343	EUR/1.113551999	0	0	68,005	0	68,005		0	(168,950)	0	68,005	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS SA ROMUIISFPU8MPR08K5P83	12/13/2022	04/17/2023	04/17/2023	EXERCISE	0	2,511,076	EUR/1.122095649	0	0	(51,932)	0	(51,932)		0	14,623	0	(51,932)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MARKETS LLC 0V6WI8S6QX2D1J8570P30 SOCIETE GENERALE SA	12/13/2022	02/28/2023	02/28/2023	EXERCISE	0	15,831,819	EUR/1.1205937	0	0	442,739	0	442,739		0	(362,076)	0	442,739	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	02RNE8IBXP4ROTD8PU41	12/13/2022	01/31/2023	01/31/2023	EXERCISE	0	2,496,607	EUR/1.05097	0	0	(44,376)	0	(44,376)		0	16,843	0	(44,376)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS SA ROMUIISFPU8MPR08K5P83	12/14/2022	04/28/2023	04/28/2023	EXERCISE	0	2,518,736	EUR/1.05008	0	0	(62,316)	0	(62,316)		0	8,479	0	(62,316)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS SA ROMUIISFPU8MPR08K5P83	12/14/2022	01/17/2023	01/17/2023	EXERCISE	0	2,501,465	GBP/1.298699	0	0	(22,178)	0	(22,178)		0	9,505	0	(22,178)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MARKETS LLC 0V6WI8S6QX2D1J8570P30 MIZUHO CAPITAL	12/14/2022	01/31/2023	01/31/2023	EXERCISE	0	7,011,229	GBP/1.2179	0	0	23,255	0	23,255		0	(161,209)	0	23,255	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223 MIZUHO CAPITAL	12/14/2022	01/24/2023	01/24/2023	EXERCISE	0	24,029,019	EUR/1.057	0	0	198,731	0	198,731		0	(647,001)	0	198,731	0	0	Note 0002
AUD/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MARKETS LLC 0V6WI8S6QX2D1J8570P30	12/15/2022	03/22/2023	03/22/2023	EXERCISE	0	24,239,479	EUR/1.0625907	0	0	89,471	0	89,471		0	(448,481)	0	89,471	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS SA ROMUIISFPU8MPR08K5P83 SOCIETE GENERALE SA	12/15/2022	01/31/2023	01/31/2023	EXERCISE	0	2,499,786	GBP/1.2277325	0	0	(41,196)	0	(41,196)		0	13,663	0	(41,196)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	02RNE8IBXP4ROTD8PU41 MIZUHO CAPITAL	12/15/2022	04/28/2023	04/28/2023	EXERCISE	0	2,517,262	GBP/1.213999999	0	0	(63,789)	0	(63,789)		0	9,952	0	(63,789)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MARKETS LLC 0V6WI8S6QX2D1J8570P30 MIZUHO CAPITAL	12/16/2022	01/17/2023	01/17/2023	EXERCISE	0	6,444,146	GBP/1.221	0	0	(79,588)	0	(79,588)		0	46,828	0	(79,588)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MARKETS LLC 0V6WI8S6QX2D1J8570P30 MIZUHO CAPITAL	12/20/2022	04/28/2023	04/28/2023	EXERCISE	0	361,552	EUR/1.126464401	0	0	(9,654)	0	(9,654)		0	1,911	0	(9,654)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MARKETS LLC 0V6WI8S6QX2D1J8570P30	12/20/2022	01/31/2023	01/31/2023	EXERCISE	0	3,464,390	EUR/1.061290801	0	0	(59,911)	0	(59,911)		0	21,723	0	(59,911)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	12/20/2022	10/31/2023	10/31/2023	EXERCISE	0	1,622,430	EUR/1.0532	0	0	36,630	0	36,630		0	9,069	0	36,630	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	12/20/2022	10/31/2023	10/31/2023	EXERCISE	0	540,810	EUR/1.061799999	0	0	12,210	0	12,210		0	3,023	0	12,210	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	12/20/2022	10/31/2023	10/31/2023	EXERCISE	0	3,785,670	GBP/1.213066502	0	0	85,241	0	85,241		0	21,160	0	85,241	0	0	Note 0002
USD/AUD	INVESTED ASSETS	Sch D / Sch B	Currency	MARKETS LLC 0V6WI8S6QX2D1J8570P30 SOCIETE GENERALE SA	12/30/2022	01/04/2023	01/04/2023	EXERCISE	0	139,971	GBP/1.213571937	0	0	(665)	0	(665)		0	648	0	(665)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	02RNE8IBXP4ROTD8PU41	05/04/2021	01/09/2023	01/09/2023	EXERCISE	0	52,414,160	EUR/1.08162	0	0	6,586,172	0	6,586,172		0	(6,864,969)	0	6,586,172	0	0	Note 0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/18/2021	01/09/2023	01/09/2023	EXERCISE	0	471,770	EUR/1.059	0	0	(45,139)	0	(45,139)		0	47,735	0	(45,139)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/23/2021	01/17/2023	01/17/2023	EXERCISE	0	2,142,684	EUR/1.0592	0	0	204,084	0	204,084		0	(213,819)	0	204,084	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/23/2021	01/17/2023	01/17/2023	EXERCISE	0	1,035,631	GBP/1.231599997	0	0	98,641	0	98,641		0	(103,346)	0	98,641	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/23/2021	01/17/2023	01/17/2023	EXERCISE	0	892,785	GBP/1.277621	0	0	85,035	0	85,035		0	(89,091)	0	85,035	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/23/2021	04/17/2023	04/17/2023	EXERCISE	0	596,650	GBP/1.2392	0	0	49,750	0	49,750		0	(57,711)	0	49,750	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/23/2021	04/17/2023	04/17/2023	EXERCISE	0	2,386,600	GBP/1.226570016	0	0	199,000	0	199,000		0	(230,845)	0	199,000	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/23/2021	05/15/2023	05/15/2023	EXERCISE	0	979,285	GBP/1.226560047	0	0	86,715	0	86,715		0	(94,076)	0	86,715	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/23/2021	05/15/2023	05/15/2023	EXERCISE	0	298,563	EUR/1.070327817	0	0	26,438	0	26,438		0	(28,682)	0	26,438	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/17/2021	05/16/2023	05/16/2023	EXERCISE	0	40,290,237	GBP/1.241999999	0	0	4,640,269	0	4,640,269		0	(5,768,808)	0	4,640,269	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	05/17/2021	05/16/2023	05/16/2023	EXERCISE	0	61,859,578	EUR/1.084200001	0	0	6,463,976	0	6,463,976		0	(8,860,131)	0	6,463,976	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/12/2021	05/16/2023	05/16/2023	EXERCISE	0	64,658	GBP/1.2212068	0	0	8,292	0	8,292		0	(7,932)	0	8,292	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	09/15/2021	05/16/2023	05/16/2023	EXERCISE	0	248,525	GBP/1.245199995	0	0	23,082	0	23,082		0	(30,448)	0	23,082	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/18/2021	05/16/2023	05/16/2023	EXERCISE	0	284,781	GBP/1.2503233	0	0	(19,241)	0	(19,241)		0	27,917	0	(19,241)	0	0	Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	11/18/2021	05/16/2023	05/16/2023	EXERCISE	0	313,093	EUR/1.094999997	0	0	(21,268)	0	(21,268)		0	30,803	0	(21,268)	0	0	Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	12/10/2021	05/16/2023	05/16/2023	EXERCISE	0	514,521	GBP/1.256905	0	0	27,553	0	27,553		0	(43,463)	0	27,553	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/23/2021	07/17/2023	07/17/2023	EXERCISE	0	2,033,880	EUR/1.083901001	0	0	121,890	0	121,890		0	(192,836)	0	121,890	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	10/06/2021	07/17/2023	07/17/2023	EXERCISE	0	1,995,800	GBP/1.2492	0	0	(83,810)	0	(83,810)		0	154,756	0	(83,810)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/23/2021	09/15/2023	09/15/2023	EXERCISE	0	1,198,900	EUR/1.09266	0	0	133,200	0	133,200		0	(113,273)	0	133,200	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/23/2021	09/15/2023	09/15/2023	EXERCISE	0	5,814,665	AUD/0.6701	0	0	646,020	0	646,020		0	(549,375)	0	646,020	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/23/2021	09/15/2023	09/15/2023	EXERCISE	0	5,038,977	EUR/1.079148502	0	0	559,840	0	559,840		0	(476,088)	0	559,840	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/23/2021	09/15/2023	09/15/2023	EXERCISE	0	1,198,900	GBP/1.267170025	0	0	133,200	0	133,200		0	(113,273)	0	133,200	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	10/06/2021	09/15/2023	09/15/2023	EXERCISE	0	1,176,295	GBP/1.267359988	0	0	(110,595)	0	(110,595)		0	90,668	0	(110,595)	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	10/06/2021	09/15/2023	09/15/2023	EXERCISE	0	1,176,295	GBP/1.267170025	0	0	(110,595)	0	(110,595)		0	90,668	0	(110,595)	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/23/2021	10/16/2023	10/16/2023	EXERCISE	0	3,600,450	GBP/1.267359988	0	0	435,450	0	435,450		0	(339,447)	0	435,450	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/23/2021	10/16/2023	10/16/2023	EXERCISE	0	2,400,300	EUR/1.070370602	0	0	290,300	0	290,300		0	(226,298)	0	290,300	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/23/2021	10/16/2023	10/16/2023	EXERCISE	0	3,000,375	GBP/1.265500002	0	0	362,875	0	362,875		0	(282,873)	0	362,875	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/23/2021	10/16/2023	10/16/2023	EXERCISE	0	1,200,150	EUR/1.107449802	0	0	145,150	0	145,150		0	(113,149)	0	145,150	0	0	Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	07/23/2021	10/16/2023	10/16/2023	EXERCISE	0	900,113	GBP/1.2505486	0	0	108,863	0	108,863		0	(84,862)	0	108,863	0	0	Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBSG0X2D1J8570P30	10/06/2021	10/16/2023	10/16/2023	EXERCISE	0	1,177,540	GBP/1.27549	0	0	(122,540)	0	(122,540)		0	90,539	0	(122,540)	0	0	Note 0002
1439999999. Subtotal - Forwards - Hedging Other												0	0	24,786,349	0	24,786,349	XXX	0	(25,657,183)	0	24,786,349	0	0	XXX
1479999999. Subtotal - Forwards												0	0	24,786,349	0	24,786,349	XXX	0	(25,657,183)	0	24,786,349	0	0	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1709999999. Subtotal - Hedging Other												1,380,926,266	2,381,642,501	1,306,813,849	(41,979,526)	1,306,813,849	XXX	1,206,869,983	(28,406,076)	0	(2,455,754,920)	0	0	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1739999999. Subtotal - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1759999999 - Totals												1,380,926,266	2,381,642,501	1,306,813,849	(41,979,526)	1,306,813,849	XXX	1,206,869,983	(28,406,076)	0	(2,455,754,920)	0	0	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Jackson hedges on a macroeconomic basis and, as a result, does not calculate hedge effectiveness at the detailed level. See the Notes to the Financial Statements for additional details.
0002	Jackson hedges it's foreign currency denominated obligations but does not apply hedge accounting and therefore, does not calculate hedge effectiveness. See the Notes to the Financial Statements for additional details.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
ESH4	2,500	603,347,288	S&P 500 - BANK OF AMERICA	VAGLB HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/15/2023	4,826.7783	4,820.0000	0	0	0	0	0	(847,287)	(847,287)	2,950,000	Note 0001	50
USH4	29,000	29,000,000	US TREASURY BOND - BANK OF AMERICA	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	12/20/2023	124.9974	124.9375	0	0	0	0	0	(1,737,820)	(1,737,820)	121,800,000	Note 0001	1,000
WNH4	36,000	36,000,000	ULTRA LONG TERM TREASURY BOND - BANK OF AMERICA	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	12/20/2023	134.1486	133.5938	0	0	0	0	0	(19,973,480)	(19,973,480)	230,400,000	Note 0001	1,000
ESH4	20,000	4,823,510,739	S&P 500 - HSBC	VAGLB HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/15/2023	4,823.5107	4,820.0000	0	0	0	0	0	(3,510,739)	(3,510,739)	23,600,000	Note 0001	50
USH4	46,000	46,000,000	US T-BONDS - WELLS FARGO	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	12/20/2024	121.8520	124.9375	0	0	0	0	0	141,932,020	141,932,020	193,200,000	Note 0001	1,000
WNH4	55,000	55,000,000	ULTRA LONG TERM TREASURY BOND - WELLS FARGO	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	12/20/2024	129.4288	133.5938	0	0	0	0	0	229,071,986	229,071,986	352,000,000	Note 0001	1,000
1539999999. Subtotal - Long Futures - Hedging Other												0	0	0	0	0	344,934,680	344,934,680	923,950,000	XXX	XXX
1579999999. Subtotal - Long Futures												0	0	0	0	0	344,934,680	344,934,680	923,950,000	XXX	XXX
AXRZ8	2,000	447,108,875	S&P TOTAL RETURN 2028 - BANK OF AMERICA	VAGLB HEDGE	Ex 5	Equity/Index	12/15/2028	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	05/18/2023	8,942.1775	10,051.7400	0	0	0	0	0	(55,478,125)	(55,478,125)	2,360,000	Note 0001	25
AXRZ9	500	110,354,750	S&P TOTAL RETURN 2029 - BANK OF AMERICA	VAGLB HEDGE	Ex 5	Equity/Index	12/21/2029	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	05/24/2023	8,828.3800	10,128.4400	0	0	0	0	0	(16,250,750)	(16,250,750)	590,000	Note 0001	25
NQH4	10,500	3,544,615,097	NASDAQ 100 - BANK OF AMERICA	VAGLB HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/15/2023	16,879.1195	17,023.5000	0	0	0	0	0	(30,319,903)	(30,319,903)	185,850,000	Note 0001	20
RTYH4	6,000	615,927,975	RUSSELL 2000 - BANK OF AMERICA	VAGLB HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/15/2023	2,053.0933	2,047.7000	0	0	0	0	0	1,617,975	1,617,975	39,000,000	Note 0001	50
AXRZ6	12,000	2,670,132,500	S&P TOTAL RETURN 2026 - HSBC	VAGLB HEDGE	Ex 5	Equity/Index	12/18/2026	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	08/18/2023	8,900.4417	9,885.9100	0	0	0	0	0	(295,640,500)	(295,640,500)	69,802,817	Note 0001	25
AXRZ7	10,000	2,222,497,500	S&P TOTAL RETURN 2027 - HSBC	VAGLB HEDGE	Ex 5	Equity/Index	12/18/2027	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/12/2022	8,889.9900	9,962.0500	0	0	0	0	0	(268,015,000)	(268,015,000)	58,169,014	Note 0001	25
AXRZ8	12,000	2,571,272,000	S&P TOTAL RETURN 2028 - HSBC	VAGLB HEDGE	Ex 5	Equity/Index	12/15/2028	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/06/2022	8,570.9067	10,051.7400	0	0	0	0	0	(444,250,000)	(444,250,000)	69,802,817	Note 0001	25
AXRZ9	1,500	324,487,500	S&P TOTAL RETURN 2029 - HSBC	VAGLB HEDGE	Ex 5	Equity/Index	12/21/2029	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/21/2023	8,653.0000	10,128.4400	0	0	0	0	0	(55,329,000)	(55,329,000)	8,725,352	Note 0001	25
QARZ7	1,000	143,522,300	NASDAQ TOTAL RETURN 2027 - HSBC	VAGLB HEDGE	Ex 5	Equity/Index	12/17/2027	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	02/22/2023	14,352.2300	19,495.6100	0	0	0	0	0	(51,433,800)	(51,433,800)	17,700,000	Note 0001	10
QARZ8	1,000	144,706,600	NASDAQ TOTAL RETURN 2028 - HSBC	VAGLB HEDGE	Ex 5	Equity/Index	02/15/2028	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	02/21/2023	14,470.6600	19,638.1600	0	0	0	0	0	(51,675,000)	(51,675,000)	17,700,000	Note 0001	10
RARZ7	1,000	99,131,400	RUSSELL 2000 TOTAL RETURN 2027 - HSBC	VAGLB HEDGE	Ex 5	Equity/Index	12/17/2027	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	02/22/2023	9,913.1400	10,328.1100	0	0	0	0	0	(4,149,700)	(4,149,700)	6,500,000	Note 0001	10
RARZ8	1,000	99,344,800	RUSSELL 2000 TOTAL RETURN 2028 - HSBC	VAGLB HEDGE	Ex 5	Equity/Index	02/15/2028	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	02/21/2023	9,934.4800	10,396.3300	0	0	0	0	0	(4,618,500)	(4,618,500)	6,500,000	Note 0001	10
UXYH4	80,000	80,000,000	10 YEAR TREASURY NOTE - HSBC	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	11/27/2023	113.0913	118.0156	0	0	0	0	0	(393,948,000)	(393,948,000)	240,000,000	Note 0001	1,000
MESH4	10,500	532,114,960	MSCI EM - JP MORGAN	VAGLB HEDGE	Ex 5	Equity/Index	03/15/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/15/2023	1,013.5523	1,033.7000	0	0	0	0	0	(10,577,540)	(10,577,540)	21,406,875	Note 0001	50
MFSH4	20,000	2,219,768,700	MSCI EAFE - JP MORGAN	VAGLB HEDGE	Ex 5	Equity/Index	03/15/2024	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/15/2023	2,219.7687	2,252.4000	0	0	0	0	0	(32,631,300)	(32,631,300)	62,358,731	Note 0001	50
RTYH4	22,000	2,205,375,375	RUSSELL 2000 - WELLS FARGO	VAGLB HEDGE	Ex 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/15/2023	2,004.8867	2,047.7000	0	0	0	0	0	(47,094,625)	(47,094,625)	143,000,000	Note 0001	50
UXYH4	25,000	25,000,000	10 YEAR TREASURY NOTE - CITIBANK	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/31/2024	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	11/27/2023	112.7126	118.0156	0	0	0	0	0	(132,576,375)	(132,576,375)	75,000,000	Note 0001	1,000
1609999999. Subtotal - Short Futures - Hedging Other												0	0	0	0	0	(1,892,370,143)	(1,892,370,143)	1,024,465,606	XXX	XXX
1649999999. Subtotal - Short Futures												0	0	0	0	0	(1,892,370,143)	(1,892,370,143)	1,024,465,606	XXX	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
1679999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other												0	0	0	0	0	(1,547,435,463)	(1,547,435,463)	1,948,415,606	XXX	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals												0	0	0	0	0	(1,547,435,463)	(1,547,435,463)	1,948,415,606	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits	0	0	0

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Jackson hedges on a macroeconomic basis, and as a result, does not calculate hedge effectiveness at the detailed level. See the Notes to the Financial Statements for additional details. .....

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
SFRH3	10,000	25,000,000	SOFR Futures Mar 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	07/13/2022	96.5268	02/03/2023	95.1285	SALE	(34,957,575)	(34,957,575)	0	0	Note 0001	2,500
SFRM3	10,000	25,000,000	SOFR Futures Jun 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	07/13/2022	96.7607	02/03/2023	95.0021	SALE	(43,964,963)	(43,964,963)	0	0	Note 0001	2,500
SFRU3	10,000	25,000,000	SOFR Futures Sep 23- CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	09/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	08/24/2022	96.4611	02/03/2023	95.1320	SALE	(33,227,231)	(33,227,231)	0	0	Note 0001	2,500
SFRZ3	2,750	6,875,000	SOFR Futures Dec 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	12/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	11/04/2022	95.2093	02/03/2023	95.4595	SALE	1,720,197	1,720,197	0	0	Note 0001	2,500
SFRZ3	4,000	10,000,000	SOFR Futures Dec 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	12/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	11/07/2022	95.1863	02/03/2023	95.4595	SALE	2,731,650	2,731,650	0	0	Note 0001	2,500
SFRZ3	3,250	8,125,000	SOFR Futures Dec 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	12/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	11/08/2022	95.2169	02/03/2023	95.4595	SALE	1,970,693	1,970,693	0	0	Note 0001	2,500
SFRH3	1,185	2,962,500	SOFR Futures Mar 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	07/14/2022	96.4122	02/06/2023	95.0872	SALE	(3,925,375)	(3,925,375)	0	0	Note 0001	2,500
SFRH3	1,750	4,375,000	SOFR Futures Mar 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	07/15/2022	96.5636	02/06/2023	95.0872	SALE	(6,459,126)	(6,459,126)	0	0	Note 0001	2,500
SFRH3	7,065	17,662,500	SOFR Futures Mar 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	07/18/2022	96.5538	02/06/2023	95.0872	SALE	(25,903,774)	(25,903,774)	0	0	Note 0001	2,500
SFRM3	1,185	2,962,500	SOFR Futures Jun 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	07/14/2022	96.6251	02/06/2023	94.8765	SALE	(5,180,338)	(5,180,338)	0	0	Note 0001	2,500
SFRM3	1,750	4,375,000	SOFR Futures Jun 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	07/15/2022	96.7554	02/06/2023	94.8765	SALE	(8,220,379)	(8,220,379)	0	0	Note 0001	2,500
SFRM3	176	440,000	SOFR Futures Jun 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	07/18/2022	96.7300	02/06/2023	94.8765	SALE	(815,539)	(815,539)	0	0	Note 0001	2,500
SFRM3	6,889	17,222,500	SOFR Futures Jun 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	07/18/2022	96.7332	02/06/2023	94.8765	SALE	(31,976,608)	(31,976,608)	0	0	Note 0001	2,500
SFRU3	10,000	25,000,000	SOFR Futures Sep 23- CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	09/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	08/24/2022	96.4611	02/06/2023	94.9714	SALE	(37,241,706)	(37,241,706)	0	0	Note 0001	2,500
SFRZ3	5,000	12,500,000	SOFR Futures Dec 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	12/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	11/08/2022	95.2169	02/06/2023	95.2913	SALE	929,685	929,685	0	0	Note 0001	2,500
SFRZ3	5,000	12,500,000	SOFR Futures Dec 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	12/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	11/08/2022	95.2229	02/06/2023	95.2913	SALE	854,720	854,720	0	0	Note 0001	2,500
SFRH3	176	440,000	SOFR Futures Mar 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	07/18/2022	96.5600	02/08/2023	95.0797	SALE	(651,334)	(651,334)	0	0	Note 0001	2,500
SFRH3	9,824	24,560,000	SOFR Futures Mar 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	07/19/2022	96.5415	02/08/2023	95.0797	SALE	(35,902,439)	(35,902,439)	0	0	Note 0001	2,500
SFRM3	176	440,000	SOFR Futures Jun 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	07/18/2022	96.7332	02/08/2023	94.8313	SALE	(836,829)	(836,829)	0	0	Note 0001	2,500
SFRM3	9,824	24,560,000	SOFR Futures Jun 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	07/19/2022	96.6998	02/08/2023	94.8313	SALE	(45,890,281)	(45,890,281)	0	0	Note 0001	2,500
SFRU3	10,000	25,000,000	SOFR Futures Sep 23- CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	09/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	08/25/2022	96.4883	02/08/2023	94.9141	SALE	(39,355,600)	(39,355,600)	0	0	Note 0001	2,500
SFRZ3	3,160	7,900,000	SOFR Futures Dec 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	12/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	11/08/2022	95.2229	02/08/2023	95.2224	SALE	(3,705)	(3,705)	0	0	Note 0001	2,500
SFRZ3	6,840	17,100,000	SOFR Futures Dec 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	12/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	11/09/2022	95.2577	02/08/2023	95.2224	SALE	(603,293)	(603,293)	0	0	Note 0001	2,500
SFRH3	859	2,147,500	SOFR Futures Mar 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	07/20/2022	96.4879	02/09/2023	95.0838	SALE	(3,015,268)	(3,015,268)	0	0	Note 0001	2,500
SFRH3	3,000	7,500,000	SOFR Futures Mar 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	08/02/2022	96.6759	02/09/2023	95.0838	SALE	(11,940,319)	(11,940,319)	0	0	Note 0001	2,500
SFRH3	3,000	7,500,000	SOFR Futures Mar 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	08/03/2022	96.5577	02/09/2023	95.0838	SALE	(11,054,106)	(11,054,106)	0	0	Note 0001	2,500
SFRH3	3,141	7,852,500	SOFR Futures Mar 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	08/03/2022	96.4350	02/09/2023	95.0838	SALE	(10,609,707)	(10,609,707)	0	0	Note 0001	2,500
SFRM3	859	2,147,500	SOFR Futures Jun 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	07/20/2022	96.6381	02/09/2023	94.8617	SALE	(3,814,862)	(3,814,862)	0	0	Note 0001	2,500
SFRM3	3,000	7,500,000	SOFR Futures Jun 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	08/02/2022	96.8500	02/09/2023	94.8617	SALE	(14,912,276)	(14,912,276)	0	0	Note 0001	2,500

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
SFRM3	3,000	7,500,000	SOFR Futures Jun 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	08/03/2022	96.7181	02/09/2023	94.8617	SALE	(13,923,351)	(13,923,351)	0	0	Note 0001	2,500
SFRM3	3,141	7,852,500	SOFR Futures Jun 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	08/03/2022	96.6177	02/09/2023	94.8617	SALE	(13,789,273)	(13,789,273)	0	0	Note 0001	2,500
SFRU3	10,000	25,000,000	SOFR Futures Sep 23- CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	09/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	08/25/2022	96.4883	02/09/2023	94.9362	SALE	(38,803,113)	(38,803,113)	0	0	Note 0001	2,500
SFRZ3	4,160	10,400,000	SOFR Futures Dec 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	12/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	11/09/2022	95.2577	02/09/2023	95.2313	SALE	(274,537)	(274,537)	0	0	Note 0001	2,500
SFRZ3	5,840	14,600,000	SOFR Futures Dec 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	12/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	11/10/2022	95.6038	02/09/2023	95.2313	SALE	(5,438,241)	(5,438,241)	0	0	Note 0001	2,500
SFRH3	5,000	12,500,000	SOFR Futures Mar 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/01/2022	96.0760	02/10/2023	95.0735	SALE	(12,531,213)	(12,531,213)	0	0	Note 0001	2,500
SFRM3	5,000	12,500,000	SOFR Futures Jun 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/01/2022	96.1194	02/10/2023	94.8240	SALE	(16,192,737)	(16,192,737)	0	0	Note 0001	2,500
SFRU3	5,000	12,500,000	SOFR Futures Sep 23- CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	09/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/01/2022	96.2755	02/10/2023	94.8797	SALE	(17,447,263)	(17,447,263)	0	0	Note 0001	2,500
SFRZ3	5,000	12,500,000	SOFR Futures Dec 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	12/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	11/10/2022	95.6038	02/10/2023	95.1531	SALE	(5,634,103)	(5,634,103)	0	0	Note 0001	2,500
SFRH3	5,000	12,500,000	SOFR Futures Mar 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/02/2022	96.1805	02/10/2023	95.0722	SALE	(13,853,150)	(13,853,150)	0	0	Note 0001	2,500
SFRM3	5,000	12,500,000	SOFR Futures Jun 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/02/2022	96.2402	02/10/2023	94.8218	SALE	(17,730,281)	(17,730,281)	0	0	Note 0001	2,500
SFRU3	5,000	12,500,000	SOFR Futures Sep 23- CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	09/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/02/2022	96.3932	02/10/2023	94.8711	SALE	(19,026,538)	(19,026,538)	0	0	Note 0001	2,500
SFRZ3	4,655	11,637,500	SOFR Futures Dec 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	12/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	11/10/2022	95.6038	02/10/2023	95.1402	SALE	(5,395,683)	(5,395,683)	0	0	Note 0001	2,500
SFRZ3	345	862,500	SOFR Futures Dec 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	12/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	11/11/2022	95.6433	02/10/2023	95.1402	SALE	(433,924)	(433,924)	0	0	Note 0001	2,500
SFRH3	5,000	12,500,000	SOFR Futures Mar 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/02/2022	96.1805	02/13/2023	95.0636	SALE	(13,960,700)	(13,960,700)	0	0	Note 0001	2,500
SFRM3	5,000	12,500,000	SOFR Futures Jun 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/02/2022	96.2402	02/13/2023	94.7905	SALE	(18,121,781)	(18,121,781)	0	0	Note 0001	2,500
SFRU3	5,000	12,500,000	SOFR Futures Sep 23- CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	09/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/02/2022	96.3932	02/13/2023	94.8345	SALE	(19,483,475)	(19,483,475)	0	0	Note 0001	2,500
SFRZ3	5,000	12,500,000	SOFR Futures Dec 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	12/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	11/11/2022	95.6433	02/13/2023	95.1059	SALE	(6,717,693)	(6,717,693)	0	0	Note 0001	2,500
SFRH3	2,750	6,875,000	SOFR Futures Mar 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	11/04/2022	94.9443	02/14/2023	95.0609	SALE	801,264	801,264	0	0	Note 0001	2,500
SFRH3	2,250	5,625,000	SOFR Futures Mar 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	11/07/2022	94.9342	02/14/2023	95.0609	SALE	712,261	712,261	0	0	Note 0001	2,500
SFRM3	2,750	6,875,000	SOFR Futures Jun 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	11/04/2022	94.9069	02/14/2023	94.7407	SALE	(1,142,905)	(1,142,905)	0	0	Note 0001	2,500
SFRM3	2,250	5,625,000	SOFR Futures Jun 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	11/07/2022	94.8969	02/14/2023	94.7407	SALE	(878,740)	(878,740)	0	0	Note 0001	2,500
SFRU3	2,750	6,875,000	SOFR Futures Sep 23- CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	09/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	11/04/2022	95.0178	02/14/2023	94.7566	SALE	(1,795,635)	(1,795,635)	0	0	Note 0001	2,500
SFRU3	2,250	5,625,000	SOFR Futures Sep 23- CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	09/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	11/07/2022	95.0025	02/14/2023	94.7566	SALE	(1,383,242)	(1,383,242)	0	0	Note 0001	2,500
SFRZ3	5,000	12,500,000	SOFR Futures Dec 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	12/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	11/11/2022	95.6433	02/14/2023	94.9882	SALE	(8,188,281)	(8,188,281)	0	0	Note 0001	2,500
SFRH3	1,750	4,375,000	SOFR Futures Mar 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	11/07/2022	94.9342	02/15/2023	95.0597	SALE	549,125	549,125	0	0	Note 0001	2,500
SFRH3	3,250	8,125,000	SOFR Futures Mar 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	11/08/2022	94.9579	02/15/2023	95.0597	SALE	827,494	827,494	0	0	Note 0001	2,500
SFRM3	1,750	4,375,000	SOFR Futures Jun 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	11/07/2022	94.8969	02/15/2023	94.7552	SALE	(619,948)	(619,948)	0	0	Note 0001	2,500
SFRM3	3,250	8,125,000	SOFR Futures Jun 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	11/08/2023	94.9234	02/15/2023	94.7552	SALE	(1,366,578)	(1,366,578)	0	0	Note 0001	2,500

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
SFRU3	1,750	4,375,000	SOFR Futures Sep 23- CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	09/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	11/07/2022	95.0025	02/15/2023	94.7643	SALE	(1,042,185)	(1,042,185)	0	0	Note 0001	2,500
SFRU3	3,250	8,125,000	SOFR Futures Sep 23- CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	09/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	11/08/2022	95.0321	02/15/2023	94.7643	SALE	(2,175,801)	(2,175,801)	0	0	Note 0001	2,500
SFRZ3	4,313	10,782,500	SOFR Futures Dec 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	12/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	11/11/2022	95.6433	02/15/2023	94.9665	SALE	(7,297,148)	(7,297,148)	0	0	Note 0001	2,500
SFRZ3	687	1,717,500	SOFR Futures Dec 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	12/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	11/14/2022	95.5841	02/15/2023	94.9665	SALE	(1,060,707)	(1,060,707)	0	0	Note 0001	2,500
SFRH3	5,000	12,500,000	SOFR Futures Mar 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	11/08/2022	94.9579	02/16/2023	95.0493	SALE	1,143,068	1,143,068	0	0	Note 0001	2,500
SFRM3	5,000	12,500,000	SOFR Futures Jun 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	11/08/2022	94.9234	02/16/2023	94.7596	SALE	(2,047,153)	(2,047,153)	0	0	Note 0001	2,500
SFRU3	5,000	12,500,000	SOFR Futures Sep 23- CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	09/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	11/08/2022	95.0321	02/16/2023	94.7838	SALE	(3,103,324)	(3,103,324)	0	0	Note 0001	2,500
SFRZ3	5,000	12,500,000	SOFR Futures Dec 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	12/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	11/14/2022	95.5841	02/16/2023	94.9931	SALE	(7,387,984)	(7,387,984)	0	0	Note 0001	2,500
SFRU3	5,000	12,500,000	SOFR Futures Sep 23- CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	09/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/10/2023	94.8494	04/03/2023	95.3683	SALE	6,485,912	6,485,912	0	0	Note 0001	2,500
SFRM3	5,000	12,500,000	SOFR Futures Jun 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/10/2023	94.7031	04/03/2023	95.0688	SALE	4,570,963	4,570,963	0	0	Note 0001	2,500
SFRZ3	5,000	12,500,000	SOFR Futures Dec 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	12/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/10/2023	95.1286	04/03/2023	95.7256	SALE	7,462,262	7,462,262	0	0	Note 0001	2,500
SFRH4	5,000	12,500,000	SOFR Futures Mar 24 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/10/2023	95.5139	04/03/2023	96.1699	SALE	8,200,950	8,200,950	0	0	Note 0001	2,500
SFRU3	5,000	12,500,000	SOFR Futures Sep 23- CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	09/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/13/2023	95.6613	04/04/2023	95.5447	SALE	(1,458,088)	(1,458,088)	0	0	Note 0001	2,500
SFRM3	5,000	12,500,000	SOFR Futures Jun 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/13/2023	95.3653	04/04/2023	95.1949	SALE	(2,130,075)	(2,130,075)	0	0	Note 0001	2,500
SFRH4	5,000	12,500,000	SOFR Futures Mar 24 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/13/2023	96.2012	04/04/2023	96.3556	SALE	1,930,350	1,930,350	0	0	Note 0001	2,500
SFRZ3	5,000	12,500,000	SOFR Futures Dec 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	12/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/13/2023	95.8925	04/04/2023	95.9150	SALE	280,700	280,700	0	0	Note 0001	2,500
SFRM3	5,000	12,500,000	SOFR Futures Jun 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/13/2023	95.4465	04/18/2023	94.9111	SALE	(6,693,275)	(6,693,275)	0	0	Note 0001	2,500
SFRU3	5,000	12,500,000	SOFR Futures Sep 23- CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	09/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/13/2023	95.7650	04/18/2023	95.1498	SALE	(7,689,475)	(7,689,475)	0	0	Note 0001	2,500
SFRZ3	5,000	12,500,000	SOFR Futures Dec 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	12/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/13/2023	95.9650	04/18/2023	95.5143	SALE	(5,633,012)	(5,633,012)	0	0	Note 0001	2,500
SFRH4	5,000	12,500,000	SOFR Futures Mar 24 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/13/2023	96.2031	04/18/2023	95.9614	SALE	(3,021,063)	(3,021,063)	0	0	Note 0001	2,500
SFRM3	5,000	12,500,000	SOFR Futures Jun 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/14/2023	95.2931	05/01/2023	94.8748	SALE	(5,229,113)	(5,229,113)	0	0	Note 0001	2,500
SFRU3	5,000	12,500,000	SOFR Futures Sep 23- CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	09/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/14/2023	95.5496	05/01/2023	95.0932	SALE	(5,704,575)	(5,704,575)	0	0	Note 0001	2,500
SFRZ3	5,000	12,500,000	SOFR Futures Dec 23 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	12/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/14/2023	95.7472	05/01/2023	95.4639	SALE	(3,541,163)	(3,541,163)	0	0	Note 0001	2,500
SFRH4	5,000	12,500,000	SOFR Futures Mar 24 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/14/2023	96.0132	05/01/2023	95.9532	SALE	(750,750)	(750,750)	0	0	Note 0001	2,500
WNM3	1,500	1,500,000	ULTRA LONG TERM TREASURY BOND JUN 2023 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2023	CHICAGO BOARD OF TRADE 549300EX04Q20BFQTQ27	05/04/2023	141.3981	05/25/2023	133.3705	SALE	(12,041,310)	(12,041,310)	0	0	Note 0001	1,000
SFRH3	5,000	12,500,000	SOFR Futures Mar 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/06/2022	96.1314	02/16/2023	95.0524	SALE	(13,487,400)	(13,487,400)	0	0	Note 0001	2,500
SFRM3	5,000	12,500,000	SOFR Futures Jun 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/06/2022	96.1894	02/16/2023	94.7625	SALE	(17,836,362)	(17,836,362)	0	0	Note 0001	2,500
SFRU3	5,000	12,500,000	SOFR Futures Sep 23- HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	09/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/06/2022	96.3227	02/16/2023	94.7857	SALE	(19,212,925)	(19,212,925)	0	0	Note 0001	2,500
SFRZ3	5,000	12,500,000	SOFR Futures Dec 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	12/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	11/14/2022	95.5786	02/16/2023	95.0033	SALE	(7,191,491)	(7,191,491)	0	0	Note 0001	2,500

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
SFRH3	5,000	12,500,000	SOFR Futures Mar 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	09/16/2022	95.6558	02/22/2023	94.9922	SALE	(8,294,929)	(8,294,929)	0	0	Note 0001	2,500
SFRH3	10,000	25,000,000	SOFR Futures Mar 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	10/26/2022	95.1684	02/22/2023	94.9922	SALE	(4,405,471)	(4,405,471)	0	0	Note 0001	2,500
SFRH3	1,090	2,725,000	SOFR Futures Mar 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	10/27/2022	95.1938	02/22/2023	94.9922	SALE	(549,432)	(549,432)	0	0	Note 0001	2,500
SFRH3	3,910	9,775,000	SOFR Futures Mar 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	10/27/2022	95.1938	02/23/2023	94.9896	SALE	(1,996,371)	(1,996,371)	0	0	Note 0001	2,500
SFRH3	5,000	12,500,000	SOFR Futures Mar 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	10/27/2022	95.2380	02/23/2023	94.9896	SALE	(3,105,366)	(3,105,366)	0	0	Note 0001	2,500
ESH3	2,000	100,000	S&P 500 Emini (ES) MAR 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	03/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	02/17/2023	4,087.5953	03/10/2023	3,858.6286	SALE	(22,896,663)	(22,896,663)	0	0	Note 0001	50
ESH3	1,000	50,000	S&P 500 Emini (ES) MAR 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	03/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	02/17/2023	4,087.5953	03/13/2023	3,851.4500	SALE	(11,807,263)	(11,807,263)	0	0	Note 0001	50
ESH3	1,000	50,000	S&P 500 Emini (ES) MAR 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	03/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	02/21/2023	4,010.1490	03/13/2023	3,851.4500	SALE	(7,934,950)	(7,934,950)	0	0	Note 0001	50
ESH3	2,000	100,000	S&P 500 Emini (ES) MAR 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	03/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	02/21/2023	4,011.8640	03/13/2023	3,818.8788	SALE	(19,298,525)	(19,298,525)	0	0	Note 0001	50
ESH3	1,000	50,000	S&P 500 Emini (ES) MAR 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	03/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	02/21/2023	4,025.2815	03/13/2023	3,862.7500	SALE	(8,126,575)	(8,126,575)	0	0	Note 0001	50
ESH3	1,500	75,000	S&P 500 Emini (ES) MAR 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	03/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	02/22/2023	3,992.9740	03/13/2023	3,862.7500	SALE	(9,766,800)	(9,766,800)	0	0	Note 0001	50
ESH3	2,000	100,000	S&P 500 Emini (ES) MAR 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	03/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	02/22/2023	3,998.2351	03/13/2023	3,862.7500	SALE	(13,548,513)	(13,548,513)	0	0	Note 0001	50
ESH3	2,500	125,000	S&P 500 Emini (ES) MAR 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	03/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	02/22/2023	3,998.4534	03/13/2023	3,862.7500	SALE	(16,962,925)	(16,962,925)	0	0	Note 0001	50
ESH3	1,000	50,000	S&P 500 Emini (ES) MAR 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	03/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	02/22/2023	4,005.5145	03/13/2023	3,862.7500	SALE	(7,138,225)	(7,138,225)	0	0	Note 0001	50
ESH3	1,000	50,000	S&P 500 Emini (ES) MAR 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	03/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	02/24/2023	3,975.9258	03/13/2023	3,862.7500	SALE	(5,658,787)	(5,658,787)	0	0	Note 0001	50
ESH3	1,000	50,000	S&P 500 Emini (ES) MAR 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	03/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	02/27/2023	3,996.9463	03/13/2023	3,862.7500	SALE	(6,709,813)	(6,709,813)	0	0	Note 0001	50
ESH3	1,500	75,000	S&P 500 Emini (ES) MAR 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	03/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	03/01/2023	3,956.4782	03/13/2023	3,862.7500	SALE	(7,029,613)	(7,029,613)	0	0	Note 0001	50
ESH3	1,500	75,000	S&P 500 Emini (ES) MAR 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	03/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	03/02/2023	3,945.9508	03/13/2023	3,862.7500	SALE	(6,240,062)	(6,240,062)	0	0	Note 0001	50
ESH3	2,000	100,000	S&P 500 Emini (ES) MAR 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	03/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	03/02/2023	3,984.3373	03/13/2023	3,862.7500	SALE	(12,158,725)	(12,158,725)	0	0	Note 0001	50
ESH3	2,000	100,000	S&P 500 Emini (ES) MAR 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	03/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	03/03/2023	4,017.5668	03/13/2023	3,862.7500	SALE	(15,481,675)	(15,481,675)	0	0	Note 0001	50
ESM3	1,000	50,000	S&P 500 Emini JUN 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	03/13/2023	3,895.5453	03/13/2023	3,889.0635	SALE	(324,090)	(324,090)	0	0	Note 0001	50
ESM3	1,500	75,000	S&P 500 Emini JUN 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	03/13/2023	3,895.5453	03/22/2023	3,969.4542	SALE	5,543,165	5,543,165	0	0	Note 0001	50
ESM3	1,000	50,000	S&P 500 Emini JUN 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	03/13/2023	3,895.5453	03/23/2023	3,975.8355	SALE	4,014,510	4,014,510	0	0	Note 0001	50
ESM3	10,000	500,000	S&P 500 Emini JUN 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	03/13/2023	3,895.5453	03/31/2023	4,135.7181	SALE	120,086,403	120,086,403	0	0	Note 0001	50
ESM3	1,000	50,000	S&P 500 Emini JUN 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	03/13/2023	3,895.5453	04/05/2023	4,114.5365	SALE	10,949,560	10,949,560	0	0	Note 0001	50
ESM3	1,000	50,000	S&P 500 Emini JUN 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	03/13/2023	3,895.5453	04/05/2023	4,106.0468	SALE	10,525,073	10,525,073	0	0	Note 0001	50
WNM3	2,500	2,500,000	ULTRA LONG TERM TREASURY BOND JUN 2023 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	03/29/2023	139.3764	04/11/2023	142.6413	SALE	8,162,200	8,162,200	0	0	Note 0001	1,000
WNM3	2,500	2,500,000	ULTRA LONG TERM TREASURY BOND JUN 2023 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	03/31/2023	140.4430	04/14/2023	140.5177	SALE	186,950	186,950	0	0	Note 0001	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
SFRM3	5,000	12,500,000	SOFR Futures Jun 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/16/2022	95.7433	04/14/2023	94.9585	SALE	(9,809,112)	(9,809,112)	0	0	Note 0001	2,500
SFRU3	5,000	12,500,000	SOFR Futures Sep 23- HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	09/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/16/2022	95.9097	04/14/2023	95.2219	SALE	(8,596,925)	(8,596,925)	0	0	Note 0001	2,500
SFRZ3	5,000	12,500,000	SOFR Futures Dec 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	12/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	11/14/2022	95.5786	04/14/2023	95.5821	SALE	43,309	43,309	0	0	Note 0001	2,500
SFRH4	5,000	12,500,000	SOFR Futures Mar 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	02/22/2023	95.2700	04/14/2023	96.0371	SALE	9,589,237	9,589,237	0	0	Note 0001	2,500
WNM3	2,500	2,500,000	ULTRA LONG TERM TREASURY BOND JUN 2023 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	03/31/2023	140.4430	04/17/2023	138.7451	SALE	(4,244,575)	(4,244,575)	0	0	Note 0001	1,000
SFRM3	5,000	12,500,000	SOFR Futures Jun 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/26/2022	95.2298	04/17/2023	94.9063	SALE	(4,042,813)	(4,042,813)	0	0	Note 0001	2,500
SFRU3	5,000	12,500,000	SOFR Futures Sep 23- HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	09/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/26/2022	95.3705	04/17/2023	95.1417	SALE	(2,859,300)	(2,859,300)	0	0	Note 0001	2,500
SFRZ3	5,000	12,500,000	SOFR Futures Dec 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	12/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	11/14/2022	95.5786	04/17/2023	95.4903	SALE	(1,103,404)	(1,103,404)	0	0	Note 0001	2,500
SFRH4	5,000	12,500,000	SOFR Futures Mar 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	02/22/2023	95.2700	04/17/2023	95.9287	SALE	8,234,237	8,234,237	0	0	Note 0001	2,500
ESM3	1,500	75,000	S&P 500 Emini JUN 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/13/2023	3,895.5453	04/28/2023	4,188.4728	SALE	21,969,559	21,969,559	0	0	Note 0001	50
ESM3	1,500	75,000	S&P 500 Emini JUN 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/21/2023	4,036.9492	04/28/2023	4,188.4728	SALE	11,364,269	11,364,269	0	0	Note 0001	50
SFRM3	5,000	12,500,000	SOFR Futures Jun 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/26/2022	95.2298	05/02/2023	94.8712	SALE	(4,482,400)	(4,482,400)	0	0	Note 0001	2,500
SFRU3	5,000	12,500,000	SOFR Futures Sep 23- HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	09/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/26/2022	95.3705	05/02/2023	95.0990	SALE	(3,394,038)	(3,394,038)	0	0	Note 0001	2,500
SFRZ3	4,665	11,662,500	SOFR Futures Dec 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	12/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	11/14/2022	95.5786	05/02/2023	95.4859	SALE	(1,081,432)	(1,081,432)	0	0	Note 0001	2,500
SFRZ3	335	837,500	SOFR Futures Dec 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	12/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	11/17/2022	95.5354	05/02/2023	95.4859	SALE	(41,490)	(41,490)	0	0	Note 0001	2,500
SFRH4	5,000	12,500,000	SOFR Futures Mar 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	02/22/2023	95.2700	05/02/2023	95.9882	SALE	8,977,699	8,977,699	0	0	Note 0001	2,500
WNM3	2,500	2,500,000	ULTRA LONG TERM TREASURY BOND JUN 2023 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	04/04/2023	143.4831	05/18/2023	135.7098	SALE	(19,433,300)	(19,433,300)	0	0	Note 0001	1,000
WNM3	2,500	2,500,000	ULTRA LONG TERM TREASURY BOND JUN 2023 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	04/25/2023	142.2144	05/18/2023	135.7617	SALE	(16,131,675)	(16,131,675)	0	0	Note 0001	1,000
WNM3	2,500	2,500,000	ULTRA LONG TERM TREASURY BOND JUN 2023 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	04/25/2023	142.2814	05/18/2023	135.6966	SALE	(16,462,125)	(16,462,125)	0	0	Note 0001	1,000
SFRM3	2,500	6,250,000	SOFR Futures Jun 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/27/2022	95.2702	05/19/2023	94.8226	SALE	(2,797,450)	(2,797,450)	0	0	Note 0001	2,500
SFRU3	2,500	6,250,000	SOFR Futures Sep 23- HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	09/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/27/2022	95.4226	05/19/2023	95.0092	SALE	(2,583,488)	(2,583,488)	0	0	Note 0001	2,500
SFRZ3	2,500	6,250,000	SOFR Futures Dec 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	12/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	11/17/2022	95.5354	05/19/2023	95.3648	SALE	(1,066,531)	(1,066,531)	0	0	Note 0001	2,500
SFRH4	1,090	2,725,000	SOFR Futures Mar 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	02/22/2023	95.2700	05/19/2023	95.8255	SALE	1,513,805	1,513,805	0	0	Note 0001	2,500
SFRH4	1,410	3,525,000	SOFR Futures Mar 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	02/23/2023	95.2534	05/19/2023	95.8255	SALE	2,016,645	2,016,645	0	0	Note 0001	2,500
WNM3	2,500	2,500,000	ULTRA LONG TERM TREASURY BOND JUN 2023 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	04/26/2023	142.2530	05/19/2023	134.7062	SALE	(18,867,150)	(18,867,150)	0	0	Note 0001	1,000
WNM3	1,000	1,000,000	ULTRA LONG TERM TREASURY BOND JUN 2023 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/03/2023	141.6667	05/25/2023	133.3520	SALE	(8,314,750)	(8,314,750)	0	0	Note 0001	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESM3	1,000	50,000	S&P 500 Emini JUN 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/29/2023	4,057.9743	05/30/2023	4,214.1928	SALE	7,810,925	7,810,925	0	0	Note 0001	50
ESM3	1,000	50,000	S&P 500 Emini JUN 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	04/11/2023	4,137.1200	05/31/2023	4,178.8688	SALE	2,087,437	2,087,437	0	0	Note 0001	50
SFRM3	2,500	6,250,000	SOFR Futures Jun 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/27/2022	95.2702	06/01/2023	94.7486	SALE	(3,259,882)	(3,259,882)	0	0	Note 0001	2,500
SFRM3	500	1,250,000	SOFR Futures Jun 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/27/2022	95.3273	06/01/2023	94.7486	SALE	(723,418)	(723,418)	0	0	Note 0001	2,500
SFRM3	4,500	11,250,000	SOFR Futures Jun 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/27/2022	95.3273	06/02/2023	94.7141	SALE	(6,898,601)	(6,898,601)	0	0	Note 0001	2,500
SFRM3	500	1,250,000	SOFR Futures Jun 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	02/24/2023	94.6284	06/02/2023	94.7141	SALE	107,189	107,189	0	0	Note 0001	2,500
SFRU3	2,500	6,250,000	SOFR Futures Sep 23- HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	09/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/27/2022	95.4226	06/02/2023	94.7721	SALE	(4,065,606)	(4,065,606)	0	0	Note 0001	2,500
SFRU3	2,500	6,250,000	SOFR Futures Sep 23- HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	09/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/27/2022	95.4904	06/02/2023	94.7721	SALE	(4,489,294)	(4,489,294)	0	0	Note 0001	2,500
SFRZ3	5,000	12,500,000	SOFR Futures Dec 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	12/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	11/17/2022	95.5354	06/02/2023	95.0575	SALE	(5,973,662)	(5,973,662)	0	0	Note 0001	2,500
SFRH4	5,000	12,500,000	SOFR Futures Mar 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	02/23/2023	95.2534	06/02/2023	95.5123	SALE	3,235,910	3,235,910	0	0	Note 0001	2,500
SFRM3	4,500	11,250,000	SOFR Futures Jun 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	02/24/2023	94.6284	06/02/2023	94.7250	SALE	1,086,813	1,086,813	0	0	Note 0001	2,500
SFRM3	7,500	18,750,000	SOFR Futures Jun 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/10/2023	94.7056	06/02/2023	94.7250	SALE	363,087	363,087	0	0	Note 0001	2,500
SFRM3	2,500	6,250,000	SOFR Futures Jun 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/10/2023	94.7056	06/02/2023	94.7201	SALE	90,338	90,338	0	0	Note 0001	2,500
SFRU3	2,500	6,250,000	SOFR Futures Sep 23- HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	09/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/27/2022	95.4904	06/02/2023	94.7706	SALE	(4,498,688)	(4,498,688)	0	0	Note 0001	2,500
SFRZ3	2,500	6,250,000	SOFR Futures Dec 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	12/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	11/17/2022	95.5354	06/02/2023	95.0429	SALE	(3,078,156)	(3,078,156)	0	0	Note 0001	2,500
SFRH4	2,500	6,250,000	SOFR Futures Mar 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	02/23/2023	95.2534	06/02/2023	95.4831	SALE	1,435,374	1,435,374	0	0	Note 0001	2,500
ESM3	1,000	50,000	S&P 500 Emini JUN 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	04/12/2023	4,119.7575	06/02/2023	4,287.7158	SALE	8,397,913	8,397,913	0	0	Note 0001	50
ESM3	1,000	50,000	S&P 500 Emini JUN 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	04/12/2023	4,155.4888	06/02/2023	4,287.7158	SALE	6,611,350	6,611,350	0	0	Note 0001	50
SFRM3	1,000	2,500,000	SOFR Futures Jun 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/10/2023	94.6177	06/02/2023	94.7300	SALE	280,827	280,827	0	0	Note 0001	2,500
SFRU3	1,000	2,500,000	SOFR Futures Sep 23- HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	09/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	02/24/2023	94.6173	06/02/2023	94.7792	SALE	404,753	404,753	0	0	Note 0001	2,500
SFRZ3	1,000	2,500,000	SOFR Futures Dec 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	12/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	02/24/2023	94.7913	06/02/2023	95.0474	SALE	640,415	640,415	0	0	Note 0001	2,500
SFRH4	1,000	2,500,000	SOFR Futures Mar 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	02/24/2023	95.1424	06/02/2023	95.4834	SALE	852,278	852,278	0	0	Note 0001	2,500
SFRM3	1,500	3,750,000	SOFR Futures Jun 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/10/2023	94.6177	06/05/2023	94.7337	SALE	435,179	435,179	0	0	Note 0001	2,500
SFRU3	1,500	3,750,000	SOFR Futures Sep 23- HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	09/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	02/24/2023	94.6173	06/05/2023	94.7852	SALE	629,573	629,573	0	0	Note 0001	2,500
SFRZ3	1,500	3,750,000	SOFR Futures Dec 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	12/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	02/24/2023	94.7913	06/05/2023	95.0740	SALE	1,060,104	1,060,104	0	0	Note 0001	2,500
SFRH4	1,500	3,750,000	SOFR Futures Mar 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	02/24/2023	95.1424	06/05/2023	95.5206	SALE	1,418,054	1,418,054	0	0	Note 0001	2,500
SFRM3	2,500	6,250,000	SOFR Futures Jun 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/10/2023	94.6177	06/05/2023	94.7288	SALE	694,422	694,422	0	0	Note 0001	2,500
SFRM3	2,500	6,250,000	SOFR Futures Jun 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	04/26/2023	94.9968	06/05/2023	94.7288	SALE	(1,675,290)	(1,675,290)	0	0	Note 0001	2,500
SFRM3	1,500	3,750,000	SOFR Futures Jun 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	04/26/2023	94.9879	06/05/2023	94.7288	SALE	(971,638)	(971,638)	0	0	Note 0001	2,500

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
SFRM3	2,500	6,250,000	SOFR Futures Jun 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	04/26/2023	94.9968	06/05/2023	94.7341	SALE	(1,642,044)	(1,642,044)	0	0	Note 0001	2,500
SFRU3	2,500	6,250,000	SOFR Futures Sep 23- HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	09/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	02/24/2023	94.6173	06/05/2023	94.7834	SALE	1,037,875	1,037,875	0	0	Note 0001	2,500
SFRZ3	2,500	6,250,000	SOFR Futures Dec 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	12/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	02/24/2023	94.7913	06/05/2023	95.0693	SALE	1,737,694	1,737,694	0	0	Note 0001	2,500
SFRH4	2,500	6,250,000	SOFR Futures Mar 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	02/24/2023	95.1424	06/05/2023	95.5179	SALE	2,346,694	2,346,694	0	0	Note 0001	2,500
SFRM3	1,000	2,500,000	SOFR Futures Jun 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	04/26/2023	94.9879	06/06/2023	94.7425	SALE	(613,388)	(613,388)	0	0	Note 0001	2,500
SFRM3	500	1,250,000	SOFR Futures Jun 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	05/03/2023	94.9733	06/06/2023	94.7425	SALE	(288,412)	(288,412)	0	0	Note 0001	2,500
SFRM3	500	1,250,000	SOFR Futures Jun 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	05/03/2023	94.9733	06/07/2023	94.7356	SALE	(297,081)	(297,081)	0	0	Note 0001	2,500
SFRM3	1,000	2,500,000	SOFR Futures Jun 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	05/04/2023	95.0662	06/07/2023	94.7356	SALE	(826,603)	(826,603)	0	0	Note 0001	2,500
SFRM3	3,000	7,500,000	SOFR Futures Jun 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	05/04/2023	95.0662	06/08/2023	94.7492	SALE	(2,377,691)	(2,377,691)	0	0	Note 0001	2,500
SFRU3	2,500	6,250,000	SOFR Futures Sep 2023- HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	09/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/10/2023	94.7781	06/12/2023	94.7490	SALE	(181,678)	(181,678)	0	0	Note 0001	2,500
SFRZ3	2,500	6,250,000	SOFR Futures Dec 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	12/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/10/2023	95.0412	06/12/2023	94.9623	SALE	(493,259)	(493,259)	0	0	Note 0001	2,500
SFRH4	2,500	6,250,000	SOFR Futures Mar 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/10/2023	95.4495	06/12/2023	95.3226	SALE	(793,331)	(793,331)	0	0	Note 0001	2,500
SFRM4	2,500	6,250,000	SOFR Futures Jun 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/01/2023	96.1350	06/12/2023	95.7451	SALE	(2,436,815)	(2,436,815)	0	0	Note 0001	2,500
ESM3	1,000	50,000	S&P 500 Emini JUN 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	04/13/2023	4,172.9198	06/12/2023	4,342.9877	SALE	8,503,396	8,503,396	0	0	Note 0001	50
ESM3	500	25,000	S&P 500 Emini JUN 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	04/14/2023	4,163.8889	06/12/2023	4,342.9877	SALE	4,477,470	4,477,470	0	0	Note 0001	50
SFRU3	1,000	2,500,000	SOFR Futures Sep 23- HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	09/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/10/2023	94.7781	06/12/2023	94.7392	SALE	(97,174)	(97,174)	0	0	Note 0001	2,500
SFRZ3	1,000	2,500,000	SOFR Futures Dec 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	12/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/10/2023	95.0412	06/12/2023	94.9593	SALE	(204,659)	(204,659)	0	0	Note 0001	2,500
SFRH4	1,000	2,500,000	SOFR Futures Mar 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/10/2023	95.4495	06/12/2023	95.3324	SALE	(292,817)	(292,817)	0	0	Note 0001	2,500
SFRM4	500	1,250,000	SOFR Futures Jun 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/01/2023	96.1350	06/12/2023	95.7693	SALE	(457,092)	(457,092)	0	0	Note 0001	2,500
SFRM4	500	1,250,000	SOFR Futures Jun 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/02/2023	96.0479	06/12/2023	95.7693	SALE	(348,212)	(348,212)	0	0	Note 0001	2,500
ESM3	1,500	75,000	S&P 500 Emini JUN 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	04/14/2023	4,163.8889	06/12/2023	4,304.7500	SALE	10,564,584	10,564,584	0	0	Note 0001	50
ESM3	1,000	50,000	S&P 500 Emini JUN 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	04/17/2023	4,176.8445	06/12/2023	4,304.7500	SALE	6,395,275	6,395,275	0	0	Note 0001	50
ESM3	1,500	75,000	S&P 500 Emini JUN 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	04/19/2023	4,178.6747	06/12/2023	4,304.7500	SALE	9,455,650	9,455,650	0	0	Note 0001	50
ESM3	1,000	50,000	S&P 500 Emini JUN 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	05/01/2023	4,185.4128	06/12/2023	4,304.7500	SALE	5,966,862	5,966,862	0	0	Note 0001	50
ESM3	1,000	50,000	S&P 500 Emini JUN 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	05/23/2023	4,158.2753	06/12/2023	4,304.7500	SALE	7,323,738	7,323,738	0	0	Note 0001	50
ESM3	2,335	116,750	S&P 500 Emini JUN 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	05/24/2023	4,126.3672	06/12/2023	4,304.7500	SALE	20,826,192	20,826,192	0	0	Note 0001	50
ESM3	165	8,250	S&P 500 Emini JUN 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	05/24/2023	4,126.3672	06/13/2023	4,342.7500	SALE	1,785,158	1,785,158	0	0	Note 0001	50
ESM3	1,500	75,000	S&P 500 Emini JUN 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	05/25/2023	4,159.8958	06/13/2023	4,342.7500	SALE	13,714,063	13,714,063	0	0	Note 0001	50
ESM3	1,500	75,000	S&P 500 Emini JUN 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	05/25/2023	4,161.4350	06/13/2023	4,342.7500	SALE	13,598,625	13,598,625	0	0	Note 0001	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESM3	1,000	50,000	S&P 500 Emini JUN 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/05/2023	4,280.6815	06/13/2023	4,342.7500	SALE	3,103,425	3,103,425	0	0	Note 0001	50
ESM3	1,500	75,000	S&P 500 Emini JUN 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/09/2023	4,305.0263	06/13/2023	4,342.7500	SALE	2,829,275	2,829,275	0	0	Note 0001	50
SFRU3	1,500	3,750,000	SOFR Futures Sep 23- HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	09/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/10/2023	94.7781	06/13/2023	94.7465	SALE	(118,317)	(118,317)	0	0	Note 0001	2,500
SFRZ3	1,500	3,750,000	SOFR Futures Dec 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	12/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/10/2023	95.0412	06/13/2023	94.9110	SALE	(488,051)	(488,051)	0	0	Note 0001	2,500
SFRH4	1,500	3,750,000	SOFR Futures Mar 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/10/2023	95.4495	06/13/2023	95.2544	SALE	(731,964)	(731,964)	0	0	Note 0001	2,500
SFRM4	1,500	3,750,000	SOFR Futures Jun 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/02/2023	96.0479	06/13/2023	95.6862	SALE	(1,356,380)	(1,356,380)	0	0	Note 0001	2,500
ESU3	1,500	75,000	S&P 500 Emini SEP 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	09/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/12/2023	4,349.0820	06/15/2023	4,472.1923	SALE	9,233,275	9,233,275	0	0	Note 0001	50
ESU3	1,000	50,000	S&P 500 Emini SEP 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	09/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/12/2023	4,349.0820	06/27/2023	4,418.0400	SALE	3,447,900	3,447,900	0	0	Note 0001	50
ESU3	2,000	100,000	S&P 500 Emini SEP 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	09/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/12/2023	4,349.0820	06/30/2023	4,482.9111	SALE	13,382,912	13,382,912	0	0	Note 0001	50
SFRU3	2,500	6,250,000	SOFR Futures Sep 23- HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	09/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/10/2023	94.7781	07/12/2023	94.6146	SALE	(1,021,416)	(1,021,416)	0	0	Note 0001	2,500
SFRZ3	2,500	6,250,000	SOFR Futures Dec 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	12/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/10/2023	95.0412	07/12/2023	94.6791	SALE	(2,263,197)	(2,263,197)	0	0	Note 0001	2,500
SFRH4	2,500	6,250,000	SOFR Futures Mar 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/10/2023	95.4495	07/12/2023	94.9924	SALE	(2,857,131)	(2,857,131)	0	0	Note 0001	2,500
SFRM4	2,500	6,250,000	SOFR Futures Jun 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/02/2023	96.0479	07/12/2023	95.4227	SALE	(3,907,217)	(3,907,217)	0	0	Note 0001	2,500
SFRU3	2,500	6,250,000	SOFR Futures Sep 23- HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	09/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/10/2023	94.7781	07/12/2023	94.6147	SALE	(1,021,278)	(1,021,278)	0	0	Note 0001	2,500
SFRZ3	2,500	6,250,000	SOFR Futures Dec 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	12/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/10/2023	95.0412	07/12/2023	94.6811	SALE	(2,250,447)	(2,250,447)	0	0	Note 0001	2,500
SFRH4	2,500	6,250,000	SOFR Futures Mar 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/10/2023	95.4495	07/12/2023	94.9909	SALE	(2,866,331)	(2,866,331)	0	0	Note 0001	2,500
SFRM4	2,500	6,250,000	SOFR Futures Jun 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/02/2023	96.0479	07/12/2023	95.4107	SALE	(3,982,455)	(3,982,455)	0	0	Note 0001	2,500
ESU3	1,500	75,000	S&P 500 Emini SEP 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	09/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/12/2023	4,349.0820	07/13/2023	4,543.0088	SALE	14,544,512	14,544,512	0	0	Note 0001	50
ESU3	1,500	75,000	S&P 500 Emini SEP 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	09/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/12/2023	4,349.0820	08/30/2023	4,524.0933	SALE	13,125,850	13,125,850	0	0	Note 0001	50
ESU3	835	41,750	S&P 500 Emini SEP 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	09/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/12/2023	4,349.0820	08/31/2023	4,523.2515	SALE	7,271,576	7,271,576	0	0	Note 0001	50
ESU3	165	8,250	S&P 500 Emini SEP 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	09/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/13/2023	4,388.3265	08/31/2023	4,523.2515	SALE	1,113,131	1,113,131	0	0	Note 0001	50
ESU3	5,500	275,000	S&P 500 Emini SEP 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	09/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/13/2023	4,388.3265	09/08/2023	4,456.2500	SALE	18,678,956	18,678,956	0	0	Note 0001	50
ESU3	4,000	200,000	S&P 500 Emini SEP 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	09/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/23/2023	4,389.0568	09/08/2023	4,456.2500	SALE	13,438,650	13,438,650	0	0	Note 0001	50
ESU3	1,500	75,000	S&P 500 Emini SEP 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	09/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/26/2023	4,370.8365	09/08/2023	4,456.2500	SALE	6,406,012	6,406,012	0	0	Note 0001	50
ESU3	2,000	100,000	S&P 500 Emini SEP 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	09/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/28/2023	4,419.3963	09/08/2023	4,456.2500	SALE	3,685,375	3,685,375	0	0	Note 0001	50
ESU3	1,000	50,000	S&P 500 Emini SEP 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	09/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/29/2023	4,436.1268	09/08/2023	4,456.2500	SALE	1,006,162	1,006,162	0	0	Note 0001	50
ESU3	1,000	50,000	S&P 500 Emini SEP 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	09/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	07/05/2023	4,487.3505	09/08/2023	4,456.2500	SALE	(1,555,025)	(1,555,025)	0	0	Note 0001	50
ESU3	1,500	75,000	S&P 500 Emini SEP 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	09/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	07/07/2023	4,434.4017	09/08/2023	4,456.2500	SALE	1,638,625	1,638,625	0	0	Note 0001	50
ESU3	1,500	75,000	S&P 500 Emini SEP 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	09/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	07/10/2023	4,445.4402	09/08/2023	4,456.2500	SALE	810,737	810,737	0	0	Note 0001	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESU3	500	25,000	S&P 500 Emini SEP 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	09/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	07/31/2023	4,615.2465	09/08/2023	4,456.2500	SALE	(3,974,913)	(3,974,913)	0	0	Note 0001	50
ESU3	2,000	100,000	S&P 500 Emini SEP 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	09/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	08/03/2023	4,520.6729	09/08/2023	4,456.2500	SALE	(6,442,288)	(6,442,288)	0	0	Note 0001	50
ESU3	2,000	100,000	S&P 500 Emini SEP 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	09/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	08/04/2023	4,499.0031	09/08/2023	4,456.2500	SALE	(4,275,313)	(4,275,313)	0	0	Note 0001	50
ESU3	2,000	100,000	S&P 500 Emini SEP 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	09/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	08/07/2023	4,538.1208	09/08/2023	4,456.2500	SALE	(8,187,080)	(8,187,080)	0	0	Note 0001	50
ESU3	500	25,000	S&P 500 Emini SEP 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	09/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	08/07/2023	4,538.1208	09/11/2023	4,461.7500	SALE	(1,909,270)	(1,909,270)	0	0	Note 0001	50
ESU3	2,500	125,000	S&P 500 Emini SEP 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	09/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	08/11/2023	4,480.9854	09/11/2023	4,461.7500	SALE	(2,404,425)	(2,404,425)	0	0	Note 0001	50
ESU3	2,500	125,000	S&P 500 Emini SEP 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	09/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	08/14/2023	4,506.0171	09/11/2023	4,461.7500	SALE	(5,533,388)	(5,533,388)	0	0	Note 0001	50
ESU3	2,500	125,000	S&P 500 Emini SEP 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	09/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	08/16/2023	4,420.0174	09/11/2023	4,461.7500	SALE	5,216,575	5,216,575	0	0	Note 0001	50
ESU3	5,000	250,000	S&P 500 Emini SEP 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	09/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	08/18/2023	4,383.2253	09/11/2023	4,461.7500	SALE	19,631,175	19,631,175	0	0	Note 0001	50
ESU3	3,000	150,000	S&P 500 Emini SEP 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	09/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	08/21/2023	4,387.4001	09/11/2023	4,461.7500	SALE	11,152,488	11,152,488	0	0	Note 0001	50
ESU3	4,000	200,000	S&P 500 Emini SEP 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	09/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	08/21/2023	4,412.7134	09/11/2023	4,461.7500	SALE	9,807,325	9,807,325	0	0	Note 0001	50
ESU3	1,500	75,000	S&P 500 Emini SEP 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	09/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	08/23/2023	4,447.9817	09/11/2023	4,461.7500	SALE	1,032,625	1,032,625	0	0	Note 0001	50
ESU3	1,500	75,000	S&P 500 Emini SEP 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	09/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/01/2023	4,521.2622	09/11/2023	4,461.7500	SALE	(4,463,413)	(4,463,413)	0	0	Note 0001	50
SFRU3	4,000	10,000,000	SOFR Futures Sep 23- HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	09/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/10/2023	94.7008	09/12/2023	94.5842	SALE	(1,166,226)	(1,166,226)	0	0	Note 0001	2,500
SFRU3	1,000	2,500,000	SOFR Futures Sep 23- HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	09/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/10/2023	94.7008	09/13/2023	94.5878	SALE	(282,639)	(282,639)	0	0	Note 0001	2,500
SFRU3	1,500	3,750,000	SOFR Futures Sep 23- HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	09/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	04/26/2023	95.2992	09/13/2023	94.5878	SALE	(2,667,805)	(2,667,805)	0	0	Note 0001	2,500
SFRU3	5,000	12,500,000	SOFR Futures Sep 23- HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	09/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	04/26/2023	95.3055	09/13/2023	94.5878	SALE	(8,971,321)	(8,971,321)	0	0	Note 0001	2,500
SFRU3	1,000	2,500,000	SOFR Futures Sep 23- HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	09/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	04/26/2023	95.2992	09/14/2023	94.5973	SALE	(1,754,706)	(1,754,706)	0	0	Note 0001	2,500
SFRU3	1,000	2,500,000	SOFR Futures Sep 23- HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	09/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	05/03/2023	95.3192	09/14/2023	94.5973	SALE	(1,804,828)	(1,804,828)	0	0	Note 0001	2,500
SFRU3	4,000	10,000,000	SOFR Futures Sep 23- HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	09/30/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	05/04/2023	95.5064	09/14/2023	94.5973	SALE	(9,091,325)	(9,091,325)	0	0	Note 0001	2,500
ESZ3	2,000	100,000	S&P 500 Emini DEC 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/08/2023	4,505.4806	10/20/2023	4,250.0831	SALE	(25,539,749)	(25,539,749)	0	0	Note 0001	50
ESZ3	1,500	75,000	S&P 500 Emini DEC 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/08/2023	4,505.4806	11/02/2023	4,336.3597	SALE	(12,684,071)	(12,684,071)	0	0	Note 0001	50
ESZ3	3,000	150,000	S&P 500 Emini DEC 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/08/2023	4,505.4806	11/03/2023	4,381.9350	SALE	(18,531,842)	(18,531,842)	0	0	Note 0001	50
ESZ3	1,000	50,000	S&P 500 Emini DEC 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/08/2023	4,505.4806	11/06/2023	4,376.0203	SALE	(6,473,018)	(6,473,018)	0	0	Note 0001	50
ESZ3	1,000	50,000	S&P 500 Emini DEC 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/08/2023	4,505.4806	11/07/2023	4,396.6115	SALE	(5,443,456)	(5,443,456)	0	0	Note 0001	50
ESZ3	1,500	75,000	S&P 500 Emini DEC 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/08/2023	4,505.4806	11/08/2023	4,393.3183	SALE	(8,412,171)	(8,412,171)	0	0	Note 0001	50
ESZ3	1,500	75,000	S&P 500 Emini DEC 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/08/2023	4,505.4806	11/08/2023	4,400.3288	SALE	(7,886,383)	(7,886,383)	0	0	Note 0001	50
SFRZ3	5,000	12,500,000	SOFR Futures Dec 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	12/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/10/2023	94.9682	11/10/2023	94.5883	SALE	(4,749,212)	(4,749,212)	0	0	Note 0001	2,500
SFRH4	5,000	12,500,000	SOFR Futures Mar 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/10/2023	95.3816	11/10/2023	94.6583	SALE	(9,041,313)	(9,041,313)	0	0	Note 0001	2,500

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
SFRM4	5,000	12,500,000	SOFR Futures Jun 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/02/2023	96.0479	11/10/2023	94.8772	SALE	(14,633,022)	(14,633,022)	0	0	Note 0001	2,500
SFRU4	4,000	10,000,000	SOFR Futures Sep 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	09/30/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/12/2023	95.2524	11/10/2023	95.1572	SALE	(951,376)	(951,376)	0	0	Note 0001	2,500
SFRU4	1,000	2,500,000	SOFR Futures Sep 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	09/30/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/13/2023	95.2594	11/10/2023	95.1572	SALE	(255,356)	(255,356)	0	0	Note 0001	2,500
ESZ3	1,500	75,000	S&P 500 Emini DEC 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/08/2023	4,505.4806	11/13/2023	4,420.1492	SALE	(6,399,858)	(6,399,858)	0	0	Note 0001	50
ESZ3	500	25,000	S&P 500 Emini DEC 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/08/2023	4,505.4806	11/13/2023	4,428.0000	SALE	(1,937,015)	(1,937,015)	0	0	Note 0001	50
SFRZ3	5,000	12,500,000	SOFR Futures Dec 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	12/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	04/26/2023	95.7411	11/13/2023	94.5914	SALE	(14,371,500)	(14,371,500)	0	0	Note 0001	2,500
SFRH4	5,000	12,500,000	SOFR Futures Mar 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	04/26/2023	96.2543	11/13/2023	94.6564	SALE	(19,973,425)	(19,973,425)	0	0	Note 0001	2,500
SFRM4	5,000	12,500,000	SOFR Futures Jun 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/05/2023	95.9475	11/13/2023	94.8606	SALE	(13,587,061)	(13,587,061)	0	0	Note 0001	2,500
SFRU4	5,000	12,500,000	SOFR Futures Sep 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	09/30/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/13/2023	95.2594	11/13/2023	95.1256	SALE	(1,672,329)	(1,672,329)	0	0	Note 0001	2,500
ESZ3	4,000	200,000	S&P 500 Emini DEC 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/08/2023	4,505.4806	11/14/2023	4,510.9413	SALE	1,092,140	1,092,140	0	0	Note 0001	50
SFRU4	1,500	3,750,000	SOFR Futures Sep 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	09/30/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/13/2023	95.2594	11/15/2023	95.2897	SALE	113,931	113,931	0	0	Note 0001	2,500
SFRU4	6,000	15,000,000	SOFR Futures Sep 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	09/30/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/14/2023	95.2492	11/15/2023	95.2897	SALE	607,899	607,899	0	0	Note 0001	2,500
SFRU4	5,000	12,500,000	SOFR Futures Sep 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	09/30/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/27/2023	95.0066	11/15/2023	95.2897	SALE	3,539,525	3,539,525	0	0	Note 0001	2,500
SFRU4	2,500	6,250,000	SOFR Futures Sep 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	09/30/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/29/2023	95.0816	11/15/2023	95.2897	SALE	1,300,919	1,300,919	0	0	Note 0001	2,500
SFRU4	2,500	6,250,000	SOFR Futures Sep 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	09/30/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/02/2023	95.0409	11/15/2023	95.2897	SALE	1,555,169	1,555,169	0	0	Note 0001	2,500
SFRU4	2,500	6,250,000	SOFR Futures Sep 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	09/30/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/03/2023	95.0092	11/15/2023	95.2897	SALE	1,753,731	1,753,731	0	0	Note 0001	2,500
SFRZ3	2,500	6,250,000	SOFR Futures Dec 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	12/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	04/26/2023	95.7359	11/15/2023	94.6253	SALE	(6,941,662)	(6,941,662)	0	0	Note 0001	2,500
SFRZ3	1,000	2,500,000	SOFR Futures Dec 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	12/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	05/03/2023	95.7842	11/15/2023	94.6253	SALE	(2,897,387)	(2,897,387)	0	0	Note 0001	2,500
SFRZ3	4,000	10,000,000	SOFR Futures Dec 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	12/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	05/04/2023	96.0158	11/15/2023	94.6253	SALE	(13,905,125)	(13,905,125)	0	0	Note 0001	2,500
SFRZ3	5,000	12,500,000	SOFR Futures Dec 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	12/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/27/2023	94.4985	11/15/2023	94.6253	SALE	1,584,188	1,584,188	0	0	Note 0001	2,500
SFRZ3	2,500	6,250,000	SOFR Futures Dec 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	12/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/29/2023	94.5537	11/15/2023	94.6253	SALE	447,375	447,375	0	0	Note 0001	2,500
SFRZ3	2,500	6,250,000	SOFR Futures Dec 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	12/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/02/2023	94.5047	11/15/2023	94.6253	SALE	753,750	753,750	0	0	Note 0001	2,500
SFRZ3	2,500	6,250,000	SOFR Futures Dec 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	12/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/03/2023	94.5142	11/15/2023	94.6253	SALE	694,563	694,563	0	0	Note 0001	2,500
SFRZ3	5,000	12,500,000	SOFR Futures Dec 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	12/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/04/2023	94.5845	11/16/2023	94.6314	SALE	585,275	585,275	0	0	Note 0001	2,500
SFRZ3	5,000	12,500,000	SOFR Futures Dec 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	12/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/05/2023	94.5772	11/16/2023	94.6314	SALE	677,062	677,062	0	0	Note 0001	2,500
SFRU4	5,000	12,500,000	SOFR Futures Sep 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	09/30/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/04/2023	95.0795	11/16/2023	95.3709	SALE	3,641,587	3,641,587	0	0	Note 0001	2,500
SFRU4	5,000	12,500,000	SOFR Futures Sep 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	09/30/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/05/2023	95.1422	11/16/2023	95.3709	SALE	2,858,375	2,858,375	0	0	Note 0001	2,500
SFRZ3	5,000	12,500,000	SOFR Futures Dec 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	12/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/06/2023	94.5055	11/16/2023	94.6277	SALE	1,526,850	1,526,850	0	0	Note 0001	2,500
ESZ3	2,000	100,000	S&P 500 Emini DEC 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/08/2023	4,505.4806	11/16/2023	4,519.7250	SALE	1,424,439	1,424,439	0	0	Note 0001	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
SFRU4	5,000	12,500,000	SOFR Futures Sep 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	09/30/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	10/06/2023	95.0926	11/16/2023	95.3448	SALE	3,152,625	3,152,625	0	0	Note 0001	2,500
ESZ3	2,000	100,000	S&P 500 Emini DEC 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	09/08/2023	4,505.4806	11/17/2023	4,526.2724	SALE	2,079,176	2,079,176	0	0	Note 0001	50
SFRU4	2,500	6,250,000	SOFR Futures Sep 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	09/30/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	10/23/2023	95.1080	11/20/2023	95.2794	SALE	1,071,556	1,071,556	0	0	Note 0001	2,500
SFRU4	2,500	6,250,000	SOFR Futures Sep 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	09/30/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	10/24/2023	95.1352	11/20/2023	95.2794	SALE	901,556	901,556	0	0	Note 0001	2,500
SFRZ3	2,500	6,250,000	SOFR Futures Dec 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	12/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	10/23/2023	94.5680	11/20/2023	94.6153	SALE	295,625	295,625	0	0	Note 0001	2,500
SFRZ3	2,500	6,250,000	SOFR Futures Dec 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	12/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	10/24/2023	94.5534	11/20/2023	94.6153	SALE	387,163	387,163	0	0	Note 0001	2,500
SFRZ3	5,000	12,500,000	SOFR Futures Dec 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	12/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	10/26/2023	94.6094	11/20/2023	94.6150	SALE	69,712	69,712	0	0	Note 0001	2,500
SFRU4	5,000	12,500,000	SOFR Futures Sep 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	09/30/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	10/26/2023	95.1167	11/20/2023	95.2689	SALE	1,902,113	1,902,113	0	0	Note 0001	2,500
SFRZ3	5,000	12,500,000	SOFR Futures Dec 23 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	12/31/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	10/27/2023	94.5815	11/21/2023	94.6155	SALE	424,750	424,750	0	0	Note 0001	2,500
SFRU4	5,000	12,500,000	SOFR Futures Sep 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	09/30/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	10/27/2023	95.1565	11/21/2023	95.3037	SALE	1,838,875	1,838,875	0	0	Note 0001	2,500
ESZ3	2,000	100,000	S&P 500 Emini DEC 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	09/08/2023	4,505.4806	11/27/2023	4,563.8386	SALE	5,835,801	5,835,801	0	0	Note 0001	50
SFRM4	1,500	3,750,000	SOFR Futures Jun 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	06/05/2023	95.9475	11/27/2023	94.9458	SALE	(3,756,382)	(3,756,382)	0	0	Note 0001	2,500
SFRM4	1,500	3,750,000	SOFR Futures Jun 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	06/06/2023	95.9414	11/27/2023	94.9458	SALE	(3,733,255)	(3,733,255)	0	0	Note 0001	2,500
SFRM4	1,500	3,750,000	SOFR Futures Jun 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	06/07/2023	95.8156	11/27/2023	94.9458	SALE	(3,261,755)	(3,261,755)	0	0	Note 0001	2,500
SFRM4	3,000	7,500,000	SOFR Futures Jun 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	06/08/2023	95.8794	11/27/2023	94.9458	SALE	(7,001,316)	(7,001,316)	0	0	Note 0001	2,500
SFRM4	5,000	12,500,000	SOFR Futures Jun 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	09/27/2023	94.7466	11/27/2023	94.9458	SALE	2,490,713	2,490,713	0	0	Note 0001	2,500
SFRM4	2,500	6,250,000	SOFR Futures Jun 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	09/29/2023	94.8166	11/27/2023	94.9458	SALE	807,763	807,763	0	0	Note 0001	2,500
SFRM4	2,500	6,250,000	SOFR Futures Jun 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	10/02/2023	94.7659	11/27/2023	94.9458	SALE	1,124,513	1,124,513	0	0	Note 0001	2,500
SFRM4	2,500	6,250,000	SOFR Futures Jun 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	10/03/2023	94.7566	11/27/2023	94.9458	SALE	1,182,525	1,182,525	0	0	Note 0001	2,500
ESZ3	1,000	50,000	S&P 500 Emini DEC 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	09/08/2023	4,505.4806	11/27/2023	4,560.5925	SALE	2,755,594	2,755,594	0	0	Note 0001	50
ESZ3	1,000	50,000	S&P 500 Emini DEC 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	09/11/2023	4,511.2761	11/27/2023	4,560.5925	SALE	2,465,821	2,465,821	0	0	Note 0001	50
ESZ3	2,000	100,000	S&P 500 Emini DEC 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	09/11/2023	4,511.2761	11/28/2023	4,551.2751	SALE	3,999,904	3,999,904	0	0	Note 0001	50
SFRM4	5,000	12,500,000	SOFR Futures Jun 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	10/04/2023	94.8319	11/28/2023	94.9804	SALE	1,856,812	1,856,812	0	0	Note 0001	2,500
SFRM4	5,000	12,500,000	SOFR Futures Jun 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	10/05/2023	94.8846	11/28/2023	94.9804	SALE	1,197,725	1,197,725	0	0	Note 0001	2,500
SFRM4	5,000	12,500,000	SOFR Futures Jun 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	10/06/2023	94.8326	11/28/2023	94.9804	SALE	1,847,750	1,847,750	0	0	Note 0001	2,500
SFRM4	2,500	6,250,000	SOFR Futures Jun 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	10/23/2023	94.8653	11/28/2023	94.9804	SALE	719,850	719,850	0	0	Note 0001	2,500
SFRM4	2,500	6,250,000	SOFR Futures Jun 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	10/24/2023	94.8602	11/28/2023	94.9804	SALE	751,475	751,475	0	0	Note 0001	2,500
SFRM4	5,000	12,500,000	SOFR Futures Jun 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	10/26/2023	94.8717	11/28/2023	94.9804	SALE	1,359,112	1,359,112	0	0	Note 0001	2,500
SFRM4	5,000	12,500,000	SOFR Futures Jun 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	06/30/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	10/27/2023	94.8882	11/28/2023	94.9804	SALE	1,152,962	1,152,962	0	0	Note 0001	2,500

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESZ3	1,000	50,000	S&P 500 Emini DEC 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/11/2023	4,511.2761	12/01/2023	4,598.0525	SALE	4,338,821	4,338,821	0	0	Note 0001	50
SFRH4	2,500	6,250,000	SOFR Futures Mar 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	04/26/2023	96.2373	12/01/2023	94.9101	SALE	(8,295,275)	(8,295,275)	0	0	Note 0001	2,500
SFRH4	1,000	2,500,000	SOFR Futures Mar 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	05/03/2023	96.3324	12/01/2023	94.9101	SALE	(3,555,913)	(3,555,913)	0	0	Note 0001	2,500
SFRH4	4,000	10,000,000	SOFR Futures Mar 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	05/04/2023	96.5702	12/01/2023	94.9101	SALE	(16,601,725)	(16,601,725)	0	0	Note 0001	2,500
SFRH4	5,000	12,500,000	SOFR Futures Mar 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/27/2023	94.5685	12/01/2023	94.9101	SALE	4,268,938	4,268,938	0	0	Note 0001	2,500
SFRH4	2,500	6,250,000	SOFR Futures Mar 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/29/2023	94.6287	12/01/2023	94.9101	SALE	1,758,500	1,758,500	0	0	Note 0001	2,500
SFRH4	2,500	6,250,000	SOFR Futures Mar 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/02/2023	94.5797	12/01/2023	94.9101	SALE	2,064,875	2,064,875	0	0	Note 0001	2,500
SFRH4	2,500	6,250,000	SOFR Futures Mar 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/03/2023	94.5816	12/01/2023	94.9101	SALE	2,052,638	2,052,638	0	0	Note 0001	2,500
SFRH4	5,000	12,500,000	SOFR Futures Mar 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/04/2023	94.6569	12/01/2023	94.9101	SALE	3,164,613	3,164,613	0	0	Note 0001	2,500
SFRH4	5,000	12,500,000	SOFR Futures Mar 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/05/2023	94.6896	12/01/2023	94.9101	SALE	2,755,525	2,755,525	0	0	Note 0001	2,500
SFRH4	5,000	12,500,000	SOFR Futures Mar 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/06/2023	94.6255	12/01/2023	94.9101	SALE	3,556,850	3,556,850	0	0	Note 0001	2,500
SFRH4	2,500	6,250,000	SOFR Futures Mar 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/23/2023	94.6553	12/01/2023	94.9101	SALE	1,592,500	1,592,500	0	0	Note 0001	2,500
SFRH4	2,500	6,250,000	SOFR Futures Mar 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/24/2023	94.6384	12/01/2023	94.9101	SALE	1,698,162	1,698,162	0	0	Note 0001	2,500
SFRH4	5,000	12,500,000	SOFR Futures Mar 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/26/2023	94.6744	12/01/2023	94.9101	SALE	2,945,462	2,945,462	0	0	Note 0001	2,500
SFRH4	5,000	12,500,000	SOFR Futures Mar 24 - HSBC	INSURANCE LIABILITY HEDGE	EX 5	Duration	03/31/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/27/2023	94.6732	12/01/2023	94.9101	SALE	2,960,763	2,960,763	0	0	Note 0001	2,500
ESZ3	1,000	50,000	S&P 500 Emini DEC 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/11/2023	4,511.2761	12/04/2023	4,577.0193	SALE	3,287,158	3,287,158	0	0	Note 0001	50
ESZ3	1,000	50,000	S&P 500 Emini DEC 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/11/2023	4,511.2761	12/05/2023	4,581.4785	SALE	3,510,121	3,510,121	0	0	Note 0001	50
ESZ3	1,000	50,000	S&P 500 Emini DEC 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/11/2023	4,511.2761	12/05/2023	4,569.6460	SALE	2,918,496	2,918,496	0	0	Note 0001	50
ESZ3	2,000	100,000	S&P 500 Emini DEC 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/11/2023	4,511.2761	12/05/2023	4,572.3053	SALE	6,102,916	6,102,916	0	0	Note 0001	50
ESZ3	2,000	100,000	S&P 500 Emini DEC 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/11/2023	4,511.2761	12/06/2023	4,559.1453	SALE	4,786,916	4,786,916	0	0	Note 0001	50
ESZ3	1,000	50,000	S&P 500 Emini DEC 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/11/2023	4,511.2761	12/06/2023	4,552.6588	SALE	2,069,133	2,069,133	0	0	Note 0001	50
ESZ3	11,000	550,000	S&P 500 Emini DEC 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/11/2023	4,511.2761	12/11/2023	4,607.5000	SALE	52,923,152	52,923,152	0	0	Note 0001	50
ESZ3	2,000	100,000	S&P 500 Emini DEC 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/11/2023	4,539.6651	12/11/2023	4,607.5000	SALE	6,783,487	6,783,487	0	0	Note 0001	50
ESZ3	500	25,000	S&P 500 Emini DEC 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/20/2023	4,447.8735	12/11/2023	4,607.5000	SALE	3,990,663	3,990,663	0	0	Note 0001	50
ESZ3	1,000	50,000	S&P 500 Emini DEC 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/22/2023	4,360.8305	12/11/2023	4,607.5000	SALE	12,333,475	12,333,475	0	0	Note 0001	50
ESZ3	1,000	50,000	S&P 500 Emini DEC 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/09/2023	4,367.3370	12/11/2023	4,607.5000	SALE	12,008,150	12,008,150	0	0	Note 0001	50
ESZ3	1,500	75,000	S&P 500 Emini DEC 2023 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/31/2023	4,209.5298	12/11/2023	4,607.5000	SALE	29,847,763	29,847,763	0	0	Note 0001	50
ESH4	2,000	100,000	S&P 500 Emini (ES) MAR 2024 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/11/2023	4,659.9536	12/13/2023	4,759.3124	SALE	9,935,881	9,935,881	0	0	Note 0001	50
ESH4	1,000	50,000	S&P 500 Emini (ES) MAR 2024 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/11/2023	4,659.9536	12/15/2023	4,758.5553	SALE	4,930,084	4,930,084	0	0	Note 0001	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESH4	2,000	100,000	S&P 500 Emini (ES) MAR 2024 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	12/11/2023	4,659.9536	12/15/2023	4,765.0046	SALE	10,505,106	10,505,106	0	0	Note 0001	50
ESH4	1,000	50,000	S&P 500 Emini (ES) MAR 2024 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	12/11/2023	4,659.9536	12/15/2023	4,774.3318	SALE	5,718,909	5,718,909	0	0	Note 0001	50
ESH4	2,000	100,000	S&P 500 Emini (ES) MAR 2024 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	12/11/2023	4,659.9536	12/18/2023	4,794.8799	SALE	13,492,631	13,492,631	0	0	Note 0001	50
ESH4	1,500	75,000	S&P 500 Emini (ES) MAR 2024 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	12/11/2023	4,659.9536	12/18/2023	4,794.5612	SALE	10,095,570	10,095,570	0	0	Note 0001	50
ESH4	1,500	75,000	S&P 500 Emini (ES) MAR 2024 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	12/11/2023	4,659.9536	12/19/2023	4,806.0667	SALE	10,958,482	10,958,482	0	0	Note 0001	50
ESH4	1,500	75,000	S&P 500 Emini (ES) MAR 2024 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	12/11/2023	4,659.9536	12/19/2023	4,814.5047	SALE	11,591,332	11,591,332	0	0	Note 0001	50
ESH4	1,500	75,000	S&P 500 Emini (ES) MAR 2024 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	12/11/2023	4,659.9536	12/20/2023	4,827.8603	SALE	12,593,007	12,593,007	0	0	Note 0001	50
ESH4	1,000	50,000	S&P 500 Emini (ES) MAR 2024 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	12/11/2023	4,659.9536	12/20/2023	4,779.1493	SALE	5,959,784	5,959,784	0	0	Note 0001	50
ESH4	1,000	50,000	S&P 500 Emini (ES) MAR 2024 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	12/11/2023	4,659.9536	12/20/2023	4,771.5203	SALE	5,578,334	5,578,334	0	0	Note 0001	50
ESH4	500	25,000	S&P 500 Emini (ES) MAR 2024 - HSBC	VAGLB HEDGE	EX 5	Equity/Index	03/15/2024	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	12/11/2023	4,659.9536	12/21/2023	4,764.2035	SALE	2,606,248	2,606,248	0	0	Note 0001	50
WNZ3	2,000	2,000,000	ULTRA LONG TERM TREASURY BOND DEC 2023 - WELLS FARGO	INSURANCE LIABILITY HEDGE	EX 5	Duration	12/15/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	11/20/2023	120.9095	11/27/2023	120.8888	SALE	(41,440)	(41,440)	0	0	Note 0001	1,000
1539999999. Subtotal - Long Futures - Hedging Other														(578,149,773)	(578,149,773)	0	0	XXX	XXX
1579999999. Subtotal - Long Futures														(578,149,773)	(578,149,773)	0	0	XXX	XXX
RTYH3	1,000	50,000	RUSSELL 2000 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	12/09/2022	1,834.0031	01/11/2023	1,850.9412	SALE	(846,904)	(846,904)	0	0	Note 0001	50
ESH3	1,000	50,000	S&P 500 Emini (ES) MAR 2023 - BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	12/09/2022	3,997.6868	01/11/2023	3,987.2913	SALE	519,778	519,778	0	0	Note 0001	50
NQH3	1,000	20,000	NASDAQ 100 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	12/09/2022	11,759.9885	01/12/2023	11,555.4118	SALE	4,091,535	4,091,535	0	0	Note 0001	20
RTYH3	1,000	50,000	RUSSELL 2000 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	12/09/2022	1,834.0031	01/12/2023	1,868.0547	SALE	(1,702,579)	(1,702,579)	0	0	Note 0001	50
RTYH3	1,500	75,000	RUSSELL 2000 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	12/09/2022	1,834.0031	01/12/2023	1,862.3786	SALE	(2,128,161)	(2,128,161)	0	0	Note 0001	50
NQH3	1,000	20,000	NASDAQ 100 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	12/09/2022	11,759.9885	01/12/2023	11,522.7843	SALE	4,744,085	4,744,085	0	0	Note 0001	20
RTYH3	1,500	75,000	RUSSELL 2000 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	12/09/2022	1,834.0031	01/12/2023	1,880.8349	SALE	(3,512,381)	(3,512,381)	0	0	Note 0001	50
RTYH3	1,000	50,000	RUSSELL 2000 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	12/09/2022	1,834.0031	01/13/2023	1,889.0107	SALE	(2,750,379)	(2,750,379)	0	0	Note 0001	50
NQH3	1,000	20,000	NASDAQ 100 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	12/09/2022	11,759.9885	01/13/2023	11,533.4368	SALE	4,531,035	4,531,035	0	0	Note 0001	20
RTYH3	2,000	100,000	RUSSELL 2000 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	12/09/2022	1,834.0031	01/13/2023	1,896.6348	SALE	(6,263,168)	(6,263,168)	0	0	Note 0001	50
NQH3	1,000	20,000	NASDAQ 100 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	12/09/2022	11,759.9885	01/13/2023	11,599.4833	SALE	3,210,105	3,210,105	0	0	Note 0001	20
NQH3	500	10,000	NASDAQ 100 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	12/09/2022	11,759.9885	01/17/2023	11,596.4710	SALE	1,635,175	1,635,175	0	0	Note 0001	20
NQH3	500	10,000	NASDAQ 100 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	12/12/2022	11,686.9226	01/17/2023	11,596.4710	SALE	904,515	904,515	0	0	Note 0001	20
NQH3	1,000	20,000	NASDAQ 100 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	12/12/2022	11,686.9226	01/17/2023	11,669.9868	SALE	338,716	338,716	0	0	Note 0001	20
RTYH3	1,000	50,000	RUSSELL 2000 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	12/12/2022	1,811.7110	01/17/2023	1,895.8092	SALE	(4,204,912)	(4,204,912)	0	0	Note 0001	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
RTYH3	2,000	100,000	RUSSELL 2000 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/12/2022	1,811.7110	01/17/2023	1,899.9941	SALE	(8,828,313)	(8,828,313)	0	0	Note 0001	50
RTYH3	2,000	100,000	RUSSELL 2000 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/12/2022	1,811.7110	01/17/2023	1,892.7871	SALE	(8,107,613)	(8,107,613)	0	0	Note 0001	50
RTYH3	2,000	100,000	RUSSELL 2000 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/12/2022	1,811.7110	01/17/2023	1,894.3915	SALE	(8,268,048)	(8,268,048)	0	0	Note 0001	50
ESH3	1,000	50,000	S&P 500 Emini (ES) MAR 2023 - BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/09/2022	3,997.6868	01/18/2023	4,020.4810	SALE	(1,139,709)	(1,139,709)	0	0	Note 0001	50
ESH3	2,000	100,000	S&P 500 Emini (ES) MAR 2023 - BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/09/2022	3,997.6868	01/20/2023	3,987.7098	SALE	997,707	997,707	0	0	Note 0001	50
NQH3	1,000	20,000	NASDAQ 100 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/12/2022	11,686.9226	01/23/2023	11,834.9268	SALE	(2,960,084)	(2,960,084)	0	0	Note 0001	20
NQH3	1,000	20,000	NASDAQ 100 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/12/2022	11,686.9226	01/23/2023	11,928.0590	SALE	(4,822,729)	(4,822,729)	0	0	Note 0001	20
NQH3	1,000	20,000	NASDAQ 100 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/12/2022	11,686.9226	01/23/2023	11,948.1428	SALE	(5,224,404)	(5,224,404)	0	0	Note 0001	20
RTYH3	2,000	100,000	RUSSELL 2000 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/12/2022	1,811.7110	01/23/2023	1,888.2972	SALE	(7,658,623)	(7,658,623)	0	0	Note 0001	50
RTYH3	2,000	100,000	RUSSELL 2000 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/12/2022	1,811.7110	01/23/2023	1,897.5403	SALE	(8,582,928)	(8,582,928)	0	0	Note 0001	50
RTYH3	1,500	75,000	RUSSELL 2000 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/12/2022	1,811.7110	01/23/2023	1,893.8539	SALE	(6,160,722)	(6,160,722)	0	0	Note 0001	50
NQH3	1,000	20,000	NASDAQ 100 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/12/2022	11,686.9226	01/27/2023	12,169.1135	SALE	(9,643,819)	(9,643,819)	0	0	Note 0001	20
NQH3	1,000	20,000	NASDAQ 100 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/12/2022	11,686.9226	01/27/2023	12,293.7688	SALE	(12,136,924)	(12,136,924)	0	0	Note 0001	20
RTYH3	1,500	75,000	RUSSELL 2000 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/12/2022	1,811.7110	01/27/2023	1,915.5269	SALE	(7,786,197)	(7,786,197)	0	0	Note 0001	50
RTYH3	1,000	50,000	RUSSELL 2000 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/12/2022	1,811.7110	01/27/2023	1,924.8745	SALE	(5,658,177)	(5,658,177)	0	0	Note 0001	50
NQH3	1,000	20,000	NASDAQ 100 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/12/2022	11,686.9226	02/02/2023	12,789.8753	SALE	(22,059,054)	(22,059,054)	0	0	Note 0001	20
NQH3	1,000	20,000	NASDAQ 100 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/13/2022	11,830.7724	02/02/2023	12,917.3053	SALE	(21,730,656)	(21,730,656)	0	0	Note 0001	20
RTYH3	500	25,000	RUSSELL 2000 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/12/2022	1,811.7110	02/02/2023	1,993.6326	SALE	(4,548,041)	(4,548,041)	0	0	Note 0001	50
RTYH3	500	25,000	RUSSELL 2000 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/13/2022	1,833.8429	02/02/2023	1,993.6326	SALE	(3,994,743)	(3,994,743)	0	0	Note 0001	50
RTYH3	1,000	50,000	RUSSELL 2000 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/13/2022	1,833.8429	02/02/2023	1,990.9673	SALE	(7,856,221)	(7,856,221)	0	0	Note 0001	50
RTYH3	1,000	50,000	RUSSELL 2000 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/13/2022	1,833.8429	02/02/2023	2,014.2079	SALE	(9,018,251)	(9,018,251)	0	0	Note 0001	50
RTYH3	1,000	50,000	RUSSELL 2000 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/13/2022	1,833.8429	02/03/2023	2,009.5493	SALE	(8,785,321)	(8,785,321)	0	0	Note 0001	50
NQH3	1,000	20,000	NASDAQ 100 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/13/2022	11,830.7724	02/03/2023	12,837.9823	SALE	(20,144,196)	(20,144,196)	0	0	Note 0001	20
RTYH3	1,000	50,000	RUSSELL 2000 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/13/2022	1,833.8429	02/06/2023	1,980.8472	SALE	(7,350,216)	(7,350,216)	0	0	Note 0001	50
RTYH3	1,000	50,000	RUSSELL 2000 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/13/2022	1,833.8429	02/13/2023	1,938.4020	SALE	(5,227,956)	(5,227,956)	0	0	Note 0001	50
NQH3	500	10,000	NASDAQ 100 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/13/2022	11,830.7724	02/13/2023	12,539.3585	SALE	(7,085,861)	(7,085,861)	0	0	Note 0001	20
NQH3	500	10,000	NASDAQ 100 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/13/2022	11,830.7724	02/16/2023	12,620.4480	SALE	(7,896,756)	(7,896,756)	0	0	Note 0001	20

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
NQH3	500	10,000	NASDAQ 100 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/13/2022	11,830.7724	03/03/2023	12,264.9605	SALE	(4,341,881)	(4,341,881)	0	0	Note 0001	20
RTYH3	1,000	50,000	RUSSELL 2000 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/13/2022	1,833.8429	03/03/2023	1,927.1963	SALE	(4,667,671)	(4,667,671)	0	0	Note 0001	50
RTYH3	1,000	50,000	RUSSELL 2000 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/13/2022	1,833.8429	03/03/2023	1,930.8282	SALE	(4,849,266)	(4,849,266)	0	0	Note 0001	50
NQH3	500	10,000	NASDAQ 100 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/13/2022	11,830.7724	03/03/2023	12,311.7815	SALE	(4,810,091)	(4,810,091)	0	0	Note 0001	20
NQH3	500	10,000	NASDAQ 100 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/16/2022	11,302.4955	03/06/2023	12,323.1440	SALE	(10,206,485)	(10,206,485)	0	0	Note 0001	20
RTYH3	1,000	50,000	RUSSELL 2000 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/13/2022	1,833.8429	03/06/2023	1,901.9954	SALE	(3,407,626)	(3,407,626)	0	0	Note 0001	50
RTYH3	2,000	100,000	RUSSELL 2000 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/15/2022	1,786.1464	03/13/2023	1,772.7000	SALE	1,344,640	1,344,640	0	0	Note 0001	50
RTYH3	2,000	100,000	RUSSELL 2000 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/28/2022	1,733.9154	03/13/2023	1,772.7000	SALE	(3,878,465)	(3,878,465)	0	0	Note 0001	50
RTYH3	2,000	100,000	RUSSELL 2000 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	01/19/2023	1,842.1585	03/13/2023	1,772.7000	SALE	6,945,845	6,945,845	0	0	Note 0001	50
RTYH3	1,000	50,000	RUSSELL 2000 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	02/17/2023	1,950.5545	03/13/2023	1,772.7000	SALE	8,892,725	8,892,725	0	0	Note 0001	50
RTYH3	1,000	50,000	RUSSELL 2000 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	02/21/2023	1,897.1939	03/13/2023	1,772.7000	SALE	6,224,695	6,224,695	0	0	Note 0001	50
RTYH3	1,000	50,000	RUSSELL 2000 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	02/22/2023	1,893.5877	03/13/2023	1,772.7000	SALE	6,044,385	6,044,385	0	0	Note 0001	50
RTYH3	2,000	100,000	RUSSELL 2000 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	02/22/2023	1,894.3064	03/13/2023	1,772.7000	SALE	12,160,640	12,160,640	0	0	Note 0001	50
RTYH3	1,000	50,000	RUSSELL 2000 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	02/24/2023	1,877.6425	03/13/2023	1,772.7000	SALE	5,247,125	5,247,125	0	0	Note 0001	50
RTYH3	2,000	100,000	RUSSELL 2000 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/09/2023	1,832.8606	03/13/2023	1,772.7000	SALE	6,016,055	6,016,055	0	0	Note 0001	50
RTYH3	1,500	75,000	RUSSELL 2000 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/10/2023	1,764.2447	03/13/2023	1,772.7000	SALE	(634,145)	(634,145)	0	0	Note 0001	50
RTYH3	2,500	125,000	RUSSELL 2000 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/10/2023	1,765.7750	03/13/2023	1,772.7000	SALE	(865,625)	(865,625)	0	0	Note 0001	50
RTYH3	2,000	100,000	RUSSELL 2000 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/10/2023	1,770.3051	03/13/2023	1,772.7000	SALE	(239,495)	(239,495)	0	0	Note 0001	50
RTYH3	2,000	100,000	RUSSELL 2000 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/10/2023	1,791.1099	03/13/2023	1,772.7000	SALE	1,840,990	1,840,990	0	0	Note 0001	50
RTYH3	2,000	100,000	RUSSELL 2000 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/10/2023	1,818.5487	03/13/2023	1,772.7000	SALE	4,584,865	4,584,865	0	0	Note 0001	50
NQH3	500	10,000	NASDAQ 100 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/16/2022	11,302.4955	03/13/2023	11,840.2500	SALE	(5,377,545)	(5,377,545)	0	0	Note 0001	20
NQH3	1,000	20,000	NASDAQ 100 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/28/2022	10,773.7873	03/13/2023	11,840.2500	SALE	(21,329,255)	(21,329,255)	0	0	Note 0001	20
NQH3	1,000	20,000	NASDAQ 100 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	01/19/2023	11,354.3818	03/13/2023	11,840.2500	SALE	(9,717,365)	(9,717,365)	0	0	Note 0001	20
NQH3	500	10,000	NASDAQ 100 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	02/17/2023	12,390.2920	03/13/2023	11,840.2500	SALE	5,500,420	5,500,420	0	0	Note 0001	20
NQH3	500	10,000	NASDAQ 100 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	02/21/2023	12,109.7220	03/13/2023	11,840.2500	SALE	2,694,720	2,694,720	0	0	Note 0001	20
NQH3	1,000	20,000	NASDAQ 100 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	02/22/2023	12,053.4325	03/13/2023	11,840.2500	SALE	4,263,650	4,263,650	0	0	Note 0001	20
NQH3	500	10,000	NASDAQ 100 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	02/22/2023	12,082.3380	03/13/2023	11,840.2500	SALE	2,420,880	2,420,880	0	0	Note 0001	20

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
NQH3	500	10,000	NASDAQ 100 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	02/24/2023	11,961.8735	03/13/2023	11,840.2500	SALE	1,216,235	1,216,235	0	0	Note 0001	20
NQH3	1,000	20,000	NASDAQ 100 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/09/2023	12,000.9960	03/13/2023	11,840.2500	SALE	3,214,920	3,214,920	0	0	Note 0001	20
NQH3	500	10,000	NASDAQ 100 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/09/2023	12,007.5425	03/13/2023	11,840.2500	SALE	1,672,925	1,672,925	0	0	Note 0001	20
NQH3	1,000	20,000	NASDAQ 100 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/10/2023	11,808.0708	03/13/2023	11,840.2500	SALE	(643,585)	(643,585)	0	0	Note 0001	20
NQH3	1,000	20,000	NASDAQ 100 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/10/2023	11,811.8460	03/13/2023	11,840.2500	SALE	(568,080)	(568,080)	0	0	Note 0001	20
NQH3	1,000	20,000	NASDAQ 100 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/10/2023	11,848.8340	03/13/2023	11,840.2500	SALE	171,680	171,680	0	0	Note 0001	20
NQH3	1,000	20,000	NASDAQ 100 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/10/2023	11,887.8788	03/13/2023	11,840.2500	SALE	952,575	952,575	0	0	Note 0001	20
NQH3	1,000	20,000	NASDAQ 100 Emini MAR 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/10/2023	12,025.3528	03/13/2023	11,840.2500	SALE	3,702,055	3,702,055	0	0	Note 0001	20
NQM3	1,000	20,000	NASDAQ 100 Emini JUN 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/13/2023	11,845.2280	03/21/2023	12,866.6100	SALE	(20,427,640)	(20,427,640)	0	0	Note 0001	20
RTYM3	1,000	50,000	RUSSELL 2000 Emini JUN 2023 - BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/13/2023	1,739.1933	03/21/2023	1,793.1590	SALE	(2,698,285)	(2,698,285)	0	0	Note 0001	50
RTYM3	1,000	50,000	RUSSELL 2000 Emini JUN 2023 - BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/13/2023	1,739.1933	03/22/2023	1,789.3164	SALE	(2,506,155)	(2,506,155)	0	0	Note 0001	50
NQM3	500	10,000	NASDAQ 100 Emini JUN 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/13/2023	11,954.5652	03/27/2023	12,787.4880	SALE	(8,329,228)	(8,329,228)	0	0	Note 0001	20
NQM3	500	10,000	NASDAQ 100 Emini JUN 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/13/2023	11,954.5652	03/28/2023	12,732.3915	SALE	(7,778,263)	(7,778,263)	0	0	Note 0001	20
NQM3	500	10,000	NASDAQ 100 Emini JUN 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/13/2023	11,954.5652	03/29/2023	12,964.8890	SALE	(10,103,238)	(10,103,238)	0	0	Note 0001	20
NQM3	1,000	20,000	NASDAQ 100 Emini JUN 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/13/2023	11,966.5016	03/30/2023	13,062.0970	SALE	(21,911,908)	(21,911,908)	0	0	Note 0001	20
NQM3	1,000	20,000	NASDAQ 100 Emini JUN 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/13/2023	11,966.5016	03/30/2023	13,087.2703	SALE	(22,415,373)	(22,415,373)	0	0	Note 0001	20
RTYM3	1,000	50,000	RUSSELL 2000 Emini JUN 2023 - BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/13/2023	1,750.0082	03/30/2023	1,794.6637	SALE	(2,232,775)	(2,232,775)	0	0	Note 0001	50
NQM3	500	10,000	NASDAQ 100 Emini JUN 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/13/2023	11,966.5016	03/30/2023	13,081.9015	SALE	(11,153,999)	(11,153,999)	0	0	Note 0001	20
RTYM3	1,000	50,000	RUSSELL 2000 Emini JUN 2023 - BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/13/2023	1,750.0082	03/31/2023	1,794.1155	SALE	(2,205,367)	(2,205,367)	0	0	Note 0001	50
RTYM3	500	25,000	RUSSELL 2000 Emini JUN 2023 - BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/13/2023	1,758.7111	03/31/2023	1,794.1155	SALE	(885,110)	(885,110)	0	0	Note 0001	50
NQM3	1,000	20,000	NASDAQ 100 Emini JUN 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/13/2023	11,966.5016	03/31/2023	13,145.8118	SALE	(23,586,203)	(23,586,203)	0	0	Note 0001	20
RTYM3	1,000	50,000	RUSSELL 2000 Emini JUN 2023 - BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/13/2023	1,758.7111	03/31/2023	1,805.8455	SALE	(2,356,720)	(2,356,720)	0	0	Note 0001	50
RTYM3	500	25,000	RUSSELL 2000 Emini JUN 2023 - BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/13/2023	1,769.7717	03/31/2023	1,805.8455	SALE	(901,846)	(901,846)	0	0	Note 0001	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
NQM3	1,000	20,000	NASDAQ 100 Emini JUN 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/13/2023	11,966.5016	03/31/2023	13,195.3033	SALE	(24,576,033)	(24,576,033)	0	0	Note 0001	20
RTYM3	1,500	75,000	RUSSELL 2000 Emini JUN 2023 - BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/13/2023	1,769.7717	03/31/2023	1,808.0408	SALE	(2,870,183)	(2,870,183)	0	0	Note 0001	50
NQM3	1,000	20,000	NASDAQ 100 Emini JUN 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/13/2023	11,966.5016	04/03/2023	13,215.1025	SALE	(24,972,018)	(24,972,018)	0	0	Note 0001	20
RTYM3	2,500	125,000	RUSSELL 2000 Emini JUN 2023 - BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/13/2023	1,786.2798	04/03/2023	1,821.1384	SALE	(4,357,327)	(4,357,327)	0	0	Note 0001	50
NQM3	1,000	20,000	NASDAQ 100 Emini JUN 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/13/2023	11,966.5016	04/03/2023	13,244.9685	SALE	(25,569,338)	(25,569,338)	0	0	Note 0001	20
NQM3	500	10,000	NASDAQ 100 Emini JUN 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/13/2023	11,966.5016	04/03/2023	13,270.0475	SALE	(13,035,459)	(13,035,459)	0	0	Note 0001	20
RTYM3	1,500	75,000	RUSSELL 2000 Emini JUN 2023 - BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/13/2023	1,786.2798	04/03/2023	1,814.1882	SALE	(2,093,128)	(2,093,128)	0	0	Note 0001	50
RTYM3	2,500	125,000	RUSSELL 2000 Emini JUN 2023 - BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/13/2023	1,786.2798	04/03/2023	1,822.5984	SALE	(4,539,817)	(4,539,817)	0	0	Note 0001	50
RTYM3	1,000	50,000	RUSSELL 2000 Emini JUN 2023 - BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/13/2023	1,786.2798	04/13/2023	1,808.3797	SALE	(1,104,994)	(1,104,994)	0	0	Note 0001	50
RTYM3	1,500	75,000	RUSSELL 2000 Emini JUN 2023 - BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/13/2023	1,786.2798	04/14/2023	1,798.8927	SALE	(945,963)	(945,963)	0	0	Note 0001	50
NQM3	1,000	20,000	NASDAQ 100 Emini JUN 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/13/2023	11,966.5016	04/14/2023	13,139.5240	SALE	(23,460,448)	(23,460,448)	0	0	Note 0001	20
RTYM3	2,000	100,000	RUSSELL 2000 Emini JUN 2023 - BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/13/2023	1,786.2798	04/14/2023	1,790.9852	SALE	(470,532)	(470,532)	0	0	Note 0001	50
NQM3	1,000	20,000	NASDAQ 100 Emini JUN 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/13/2023	11,966.5016	04/14/2023	13,179.6735	SALE	(24,263,438)	(24,263,438)	0	0	Note 0001	20
RTYM3	1,000	50,000	RUSSELL 2000 Emini JUN 2023 - BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/13/2023	1,786.2798	04/17/2023	1,803.6629	SALE	(869,154)	(869,154)	0	0	Note 0001	50
NQM3	500	10,000	NASDAQ 100 Emini JUN 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/13/2023	11,966.5016	04/17/2023	13,169.3410	SALE	(12,028,394)	(12,028,394)	0	0	Note 0001	20
RTYM3	1,000	50,000	RUSSELL 2000 Emini JUN 2023 - BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/13/2023	1,786.2798	04/17/2023	1,813.5615	SALE	(1,364,084)	(1,364,084)	0	0	Note 0001	50
RTYM3	1,000	50,000	RUSSELL 2000 Emini JUN 2023 - BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/13/2023	1,786.2798	04/19/2023	1,809.5047	SALE	(1,161,244)	(1,161,244)	0	0	Note 0001	50
RTYM3	1,000	50,000	RUSSELL 2000 Emini JUN 2023 - BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/13/2023	1,786.2798	04/27/2023	1,759.3014	SALE	1,348,921	1,348,921	0	0	Note 0001	50
NQM3	1,000	20,000	NASDAQ 100 Emini JUN 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/13/2023	11,966.5016	04/27/2023	13,229.6705	SALE	(25,263,378)	(25,263,378)	0	0	Note 0001	20
NQM3	500	10,000	NASDAQ 100 Emini JUN 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/13/2023	11,966.5016	04/28/2023	13,319.9370	SALE	(13,534,354)	(13,534,354)	0	0	Note 0001	20
NQM3	1,000	20,000	NASDAQ 100 Emini JUN 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/13/2023	11,966.5016	05/01/2023	13,312.7075	SALE	(26,924,118)	(26,924,118)	0	0	Note 0001	20

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
RTYM3	2,000	100,000	RUSSELL 2000 Emini JUN 2023 - BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/13/2023	1,786.2798	05/01/2023	1,777.3815	SALE	889,833	889,833	0	0	Note 0001	50
NQM3	500	10,000	NASDAQ 100 Emini JUN 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/13/2023	12,053.8380	05/09/2023	13,265.4915	SALE	(12,116,535)	(12,116,535)	0	0	Note 0001	20
RTYM3	1,000	50,000	RUSSELL 2000 Emini JUN 2023 - BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/13/2023	1,786.2798	05/18/2023	1,775.2579	SALE	551,096	551,096	0	0	Note 0001	50
RTYM3	1,000	50,000	RUSSELL 2000 Emini JUN 2023 - BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/13/2023	1,786.2798	05/18/2023	1,784.4625	SALE	90,866	90,866	0	0	Note 0001	50
NQM3	500	10,000	NASDAQ 100 Emini JUN 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/13/2023	12,053.8380	05/18/2023	13,893.2685	SALE	(18,394,305)	(18,394,305)	0	0	Note 0001	20
NQM3	1,000	20,000	NASDAQ 100 Emini JUN 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/13/2023	12,077.6928	05/18/2023	13,893.2685	SALE	(36,311,515)	(36,311,515)	0	0	Note 0001	20
NQM3	500	10,000	NASDAQ 100 Emini JUN 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/13/2023	13,183.4435	05/18/2023	13,893.2685	SALE	(7,098,250)	(7,098,250)	0	0	Note 0001	20
RTYM3	3,000	150,000	RUSSELL 2000 Emini JUN 2023 - BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/13/2023	1,786.2798	05/18/2023	1,792.5439	SALE	(939,606)	(939,606)	0	0	Note 0001	50
NQM3	500	10,000	NASDAQ 100 Emini JUN 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	04/05/2023	13,183.4435	05/19/2023	13,857.9510	SALE	(6,745,075)	(6,745,075)	0	0	Note 0001	20
NQM3	1,000	20,000	NASDAQ 100 Emini JUN 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	04/25/2023	12,813.1278	05/19/2023	13,913.3818	SALE	(22,005,080)	(22,005,080)	0	0	Note 0001	20
NQM3	500	10,000	NASDAQ 100 Emini JUN 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	04/25/2023	12,876.5285	05/19/2023	13,913.4690	SALE	(10,369,405)	(10,369,405)	0	0	Note 0001	20
NQM3	500	10,000	NASDAQ 100 Emini JUN 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	04/25/2023	12,951.0110	05/19/2023	13,913.4690	SALE	(9,624,580)	(9,624,580)	0	0	Note 0001	20
RTYM3	1,500	75,000	RUSSELL 2000 Emini JUN 2023 - BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/13/2023	1,786.2798	05/19/2023	1,802.3335	SALE	(1,204,023)	(1,204,023)	0	0	Note 0001	50
RTYM3	500	25,000	RUSSELL 2000 Emini JUN 2023 - BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/13/2023	1,786.2798	05/19/2023	1,785.2265	SALE	26,332	26,332	0	0	Note 0001	50
RTYM3	1,000	50,000	RUSSELL 2000 Emini JUN 2023 - BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/15/2023	1,735.4865	05/19/2023	1,785.2265	SALE	(2,487,003)	(2,487,003)	0	0	Note 0001	50
RTYM3	500	25,000	RUSSELL 2000 Emini JUN 2023 - BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/15/2023	1,735.4865	05/19/2023	1,779.4032	SALE	(1,097,918)	(1,097,918)	0	0	Note 0001	50
RTYM3	500	25,000	RUSSELL 2000 Emini JUN 2023 - BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/17/2023	1,738.3702	05/19/2023	1,779.4032	SALE	(1,025,825)	(1,025,825)	0	0	Note 0001	50
NQM3	500	10,000	NASDAQ 100 Emini JUN 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	04/26/2023	12,886.9570	05/22/2023	13,902.6450	SALE	(10,156,880)	(10,156,880)	0	0	Note 0001	20
RTYM3	1,000	50,000	RUSSELL 2000 Emini JUN 2023 - BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	03/17/2023	1,738.3702	05/22/2023	1,800.8447	SALE	(3,123,723)	(3,123,723)	0	0	Note 0001	50
RTYM3	500	25,000	RUSSELL 2000 Emini JUN 2023 - BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	04/05/2023	1,755.1184	05/22/2023	1,800.8447	SALE	(1,143,157)	(1,143,157)	0	0	Note 0001	50
RTYM3	500	25,000	RUSSELL 2000 Emini JUN 2023 - BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	04/05/2023	1,755.1184	05/23/2023	1,802.6575	SALE	(1,188,478)	(1,188,478)	0	0	Note 0001	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
RTYM3	500	25,000	RUSSELL 2000 Emini JUN 2023 - BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	04/05/2023	1,762.2970	05/23/2023	1,802.6575	SALE	(1,009,013)	(1,009,013)	0	0	Note 0001	50
NQM3	500	10,000	NASDAQ 100 Emini JUN 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	04/26/2023	12,913.3440	05/23/2023	13,866.3220	SALE	(9,529,780)	(9,529,780)	0	0	Note 0001	20
NQM3	500	10,000	NASDAQ 100 Emini JUN 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	04/26/2023	12,913.3440	05/23/2023	13,867.8070	SALE	(9,544,630)	(9,544,630)	0	0	Note 0001	20
RTYM3	500	25,000	RUSSELL 2000 Emini JUN 2023 - BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	04/05/2023	1,762.2970	05/23/2023	1,821.9014	SALE	(1,490,110)	(1,490,110)	0	0	Note 0001	50
RTYM3	500	25,000	RUSSELL 2000 Emini JUN 2023 - BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	04/25/2023	1,755.0162	05/23/2023	1,821.9014	SALE	(1,672,130)	(1,672,130)	0	0	Note 0001	50
RTYM3	1,000	50,000	RUSSELL 2000 Emini JUN 2023 - BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	04/25/2023	1,755.0162	05/23/2023	1,793.2249	SALE	(1,910,435)	(1,910,435)	0	0	Note 0001	50
RTYM3	1,000	50,000	RUSSELL 2000 Emini JUN 2023 - BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	04/25/2023	1,774.2266	05/25/2023	1,758.0732	SALE	807,670	807,670	0	0	Note 0001	50
NQM3	1,000	20,000	NASDAQ 100 Emini JUN 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	04/26/2023	12,936.5125	05/25/2023	13,976.3460	SALE	(20,796,670)	(20,796,670)	0	0	Note 0001	20
RTYM3	1,500	75,000	RUSSELL 2000 Emini JUN 2023 - BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	04/26/2023	1,735.7715	05/25/2023	1,758.6540	SALE	(1,716,185)	(1,716,185)	0	0	Note 0001	50
RTYM3	1,000	50,000	RUSSELL 2000 Emini JUN 2023 - BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	04/26/2023	1,745.0467	05/26/2023	1,761.4391	SALE	(819,623)	(819,623)	0	0	Note 0001	50
RTYM3	1,000	50,000	RUSSELL 2000 Emini JUN 2023 - BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	04/26/2023	1,745.0467	05/26/2023	1,770.8078	SALE	(1,288,058)	(1,288,058)	0	0	Note 0001	50
NQM3	500	10,000	NASDAQ 100 Emini JUN 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	05/02/2023	13,186.7748	05/26/2023	14,324.9030	SALE	(11,381,283)	(11,381,283)	0	0	Note 0001	20
RTYM3	1,000	50,000	RUSSELL 2000 Emini JUN 2023 - BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	04/26/2023	1,751.3662	05/26/2023	1,777.2824	SALE	(1,295,810)	(1,295,810)	0	0	Note 0001	50
NQM3	500	10,000	NASDAQ 100 Emini JUN 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	05/02/2023	13,186.7748	05/26/2023	14,332.6690	SALE	(11,458,943)	(11,458,943)	0	0	Note 0001	20
NQM3	1,000	20,000	NASDAQ 100 Emini JUN 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	05/03/2023	13,100.4968	06/02/2023	14,578.3673	SALE	(29,557,410)	(29,557,410)	0	0	Note 0001	20
NQM3	500	10,000	NASDAQ 100 Emini JUN 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	05/03/2023	13,197.0235	06/02/2023	14,578.3673	SALE	(13,813,438)	(13,813,438)	0	0	Note 0001	20
NQM3	500	10,000	NASDAQ 100 Emini JUN 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	05/04/2023	13,052.2900	06/02/2023	14,578.3673	SALE	(15,260,773)	(15,260,773)	0	0	Note 0001	20
RTYM3	1,000	50,000	RUSSELL 2000 Emini JUN 2023 - BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	04/26/2023	1,751.3662	06/02/2023	1,835.0916	SALE	(4,186,269)	(4,186,269)	0	0	Note 0001	50
RTYM3	1,500	75,000	RUSSELL 2000 Emini JUN 2023 - BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	05/02/2023	1,738.6743	06/02/2023	1,835.0916	SALE	(7,231,293)	(7,231,293)	0	0	Note 0001	50
RTYM3	1,000	50,000	RUSSELL 2000 Emini JUN 2023 - BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	05/03/2023	1,744.7753	06/02/2023	1,835.0916	SALE	(4,515,814)	(4,515,814)	0	0	Note 0001	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
RTYM3	1,000	50,000	RUSSELL 2000 Emini JUN 2023 - BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	05/03/2023	1,753.2249	06/02/2023	1,835.0916	SALE	(4,093,334)	(4,093,334)	0	0	Note 0001	50
RTYM3	1,000	50,000	RUSSELL 2000 Emini JUN 2023 - BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	05/03/2023	1,754.6205	06/07/2023	1,892.4868	SALE	(6,893,315)	(6,893,315)	0	0	Note 0001	50
NQM3	500	10,000	NASDAQ 100 Emini JUN 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	05/04/2023	13,067.8518	06/09/2023	14,557.0100	SALE	(14,891,583)	(14,891,583)	0	0	Note 0001	20
NQM3	500	10,000	NASDAQ 100 Emini JUN 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	05/04/2023	13,067.8518	06/12/2023	14,799.8105	SALE	(17,319,588)	(17,319,588)	0	0	Note 0001	20
NQM3	500	10,000	NASDAQ 100 Emini JUN 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	05/31/2023	14,299.2740	06/13/2023	14,800.5000	SALE	(5,012,260)	(5,012,260)	0	0	Note 0001	20
NQU3	500	10,000	NASDAQ 100 Emini SEP 2023 - BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	09/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/13/2023	14,985.4355	06/15/2023	15,377.7470	SALE	(3,923,115)	(3,923,115)	0	0	Note 0001	20
NQZ3	500	10,000	NASDAQ 100 Emini DEC 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/04/2023	15,855.8900	12/11/2023	16,098.2500	SALE	(2,423,600)	(2,423,600)	0	0	Note 0001	20
NQZ3	500	10,000	NASDAQ 100 Emini DEC 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/06/2023	15,835.7540	12/11/2023	16,098.2500	SALE	(2,624,960)	(2,624,960)	0	0	Note 0001	20
NQZ3	500	10,000	NASDAQ 100 Emini DEC 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/06/2023	15,874.0800	12/11/2023	16,098.2500	SALE	(2,241,700)	(2,241,700)	0	0	Note 0001	20
NQZ3	500	10,000	NASDAQ 100 Emini DEC 2023 -BANK OF AMERICA	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/06/2023	15,918.0150	12/11/2023	16,098.2500	SALE	(1,802,350)	(1,802,350)	0	0	Note 0001	20
UXYH3	24,454	24,454,000	10-YEAR TREASURY NOTE MAR 2023 - CITIBANKBANK	INSURANCE LIABILITY HEDGE	EX 5	DURATION	02/23/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	11/21/2022	118.5699	03/31/2023	117.4801	SALE	26,649,725	26,649,725	0	0	Note 0001	1,000
UXYH3	30,546	30,546,000	10-YEAR TREASURY NOTE MAR 2023 - CITIBANK ..	INSURANCE LIABILITY HEDGE	EX 5	DURATION	02/23/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	11/21/2022	118.8224	03/31/2023	117.4801	SALE	41,001,285	41,001,285	0	0	Note 0001	1,000
UXYH3	5,000	5,000,000	10-YEAR TREASURY NOTE MAR 2023 - CITIBANK ..	INSURANCE LIABILITY HEDGE	EX 5	DURATION	02/23/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/09/2023	120.4318	03/31/2023	117.4801	SALE	14,758,750	14,758,750	0	0	Note 0001	1,000
UXYH3	5,000	5,000,000	10-YEAR TREASURY NOTE MAR 2023 - CITIBANK ..	INSURANCE LIABILITY HEDGE	EX 5	DURATION	02/23/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/13/2023	119.0799	03/31/2023	117.4801	SALE	7,998,950	7,998,950	0	0	Note 0001	1,000
UXYH3	5,000	5,000,000	10-YEAR TREASURY NOTE MAR 2023 - CITIBANK ..	INSURANCE LIABILITY HEDGE	EX 5	DURATION	02/23/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/13/2023	119.1477	03/31/2023	117.4801	SALE	8,337,800	8,337,800	0	0	Note 0001	1,000
UXYH3	5,000	5,000,000	10-YEAR TREASURY NOTE MAR 2023 - CITIBANK ..	INSURANCE LIABILITY HEDGE	EX 5	DURATION	02/23/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/14/2023	118.9137	03/31/2023	117.4801	SALE	7,168,200	7,168,200	0	0	Note 0001	1,000
UXYM3	10,000	10,000,000	10-YEAR TREASURY NOTE JUNE 2023 - CITIBANK .	INSURANCE LIABILITY HEDGE	EX 5	DURATION	03/10/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/23/2023	117.4476	06/30/2023	119.4304	SALE	(19,827,400)	(19,827,400)	0	0	Note 0001	1,000
UXYM3	10,000	10,000,000	10-YEAR TREASURY NOTE JUNE 2023 - CITIBANK .	INSURANCE LIABILITY HEDGE	EX 5	DURATION	03/10/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/23/2023	117.4476	06/30/2023	119.3133	SALE	(18,656,600)	(18,656,600)	0	0	Note 0001	1,000
UXYM3	10,000	10,000,000	10-YEAR TREASURY NOTE JUNE 2023 - CITIBANK .	INSURANCE LIABILITY HEDGE	EX 5	DURATION	03/13/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/23/2023	117.4476	06/30/2023	121.5964	SALE	(41,487,100)	(41,487,100)	0	0	Note 0001	1,000
UXYM3	10,000	10,000,000	10-YEAR TREASURY NOTE JUNE 2023 - CITIBANK .	INSURANCE LIABILITY HEDGE	EX 5	DURATION	03/13/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/23/2023	117.4476	06/30/2023	121.6849	SALE	(42,372,500)	(42,372,500)	0	0	Note 0001	1,000
UXYM3	10,000	10,000,000	10-YEAR TREASURY NOTE JUNE 2023 - CITIBANK .	INSURANCE LIABILITY HEDGE	EX 5	DURATION	03/13/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/23/2023	117.4476	06/30/2023	121.2168	SALE	(37,691,400)	(37,691,400)	0	0	Note 0001	1,000
UXYM3	5,000	5,000,000	10-YEAR TREASURY NOTE JUNE 2023 - CITIBANK .	INSURANCE LIABILITY HEDGE	EX 5	DURATION	03/13/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/23/2023	117.4476	06/30/2023	120.7059	SALE	(16,291,050)	(16,291,050)	0	0	Note 0001	1,000
UXYM3	5,000	5,000,000	10-YEAR TREASURY NOTE JUNE 2023 - CITIBANK .	INSURANCE LIABILITY HEDGE	EX 5	DURATION	04/25/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/23/2023	117.4476	06/30/2023	121.7969	SALE	(21,746,300)	(21,746,300)	0	0	Note 0001	1,000
UXYM3	5,000	5,000,000	10-YEAR TREASURY NOTE JUNE 2023 - CITIBANK .	INSURANCE LIABILITY HEDGE	EX 5	DURATION	04/25/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/23/2023	117.4476	06/30/2023	122.1087	SALE	(23,305,400)	(23,305,400)	0	0	Note 0001	1,000
UXYM3	5,000	5,000,000	10-YEAR TREASURY NOTE JUNE 2023 - CITIBANK .	INSURANCE LIABILITY HEDGE	EX 5	DURATION	04/26/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/23/2023	117.4476	06/30/2023	122.0483	SALE	(23,003,200)	(23,003,200)	0	0	Note 0001	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
UXYM3	5,000	5,000,000	10-YEAR TREASURY NOTE JUNE 2023 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	DURATION	05/04/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/23/2023	117.4476	06/30/2023	123.0001	SALE	(27,762,250)	(27,762,250)	0	0	Note 0001	1,000
UXYM3	2,500	2,500,000	10-YEAR TREASURY NOTE JUNE 2023 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	DURATION	05/04/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/23/2023	120.7245	06/30/2023	123.0001	SALE	(5,688,925)	(5,688,925)	0	0	Note 0001	1,000
UXYM3	7,500	7,500,000	10-YEAR TREASURY NOTE JUNE 2023 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	DURATION	05/23/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	03/31/2023	120.7245	06/30/2023	118.8337	SALE	14,181,225	14,181,225	0	0	Note 0001	1,000
UXYM3	10,000	10,000,000	10-YEAR TREASURY NOTE JUNE 2023 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	DURATION	05/23/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	03/31/2023	120.8954	06/30/2023	118.8337	SALE	20,616,700	20,616,700	0	0	Note 0001	1,000
UXYM3	5,000	5,000,000	10-YEAR TREASURY NOTE JUNE 2023 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	DURATION	05/23/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	03/31/2023	121.2647	06/30/2023	118.8337	SALE	12,155,000	12,155,000	0	0	Note 0001	1,000
UXYM3	4,616	4,616,000	10-YEAR TREASURY NOTE JUNE 2023 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	DURATION	05/23/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	04/12/2023	121.8137	06/30/2023	118.8337	SALE	13,755,772	13,755,772	0	0	Note 0001	1,000
UXYM3	384	384,000	10-YEAR TREASURY NOTE JUNE 2023 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	DURATION	05/24/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	04/12/2023	121.8137	06/30/2023	118.7740	SALE	1,167,233	1,167,233	0	0	Note 0001	1,000
UXYM3	7,500	7,500,000	10-YEAR TREASURY NOTE JUNE 2023 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	DURATION	05/24/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	04/13/2023	121.5337	06/30/2023	118.7740	SALE	20,697,075	20,697,075	0	0	Note 0001	1,000
UXYM3	2,500	2,500,000	10-YEAR TREASURY NOTE JUNE 2023 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	DURATION	05/24/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	04/14/2023	120.8056	06/30/2023	118.7740	SALE	5,078,775	5,078,775	0	0	Note 0001	1,000
UXYM3	5,000	5,000,000	10-YEAR TREASURY NOTE JUNE 2023 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	DURATION	05/24/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	04/17/2023	120.1255	06/30/2023	118.7740	SALE	6,757,200	6,757,200	0	0	Note 0001	1,000
UXYM3	10,000	10,000,000	10-YEAR TREASURY NOTE JUNE 2023 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	DURATION	05/24/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	04/27/2023	120.7126	06/30/2023	118.7740	SALE	19,386,000	19,386,000	0	0	Note 0001	1,000
UXYM3	5,000	5,000,000	10-YEAR TREASURY NOTE JUNE 2023 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	DURATION	05/24/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/02/2023	120.5310	06/30/2023	118.7740	SALE	8,784,750	8,784,750	0	0	Note 0001	1,000
UXYM3	5,000	5,000,000	10-YEAR TREASURY NOTE JUNE 2023 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	DURATION	05/24/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/22/2023	118.6809	06/30/2023	118.7740	SALE	(465,655)	(465,655)	0	0	Note 0001	1,000
UXYU3	2,500	2,500,000	10-YEAR TREASURY NOTE SEPT 2023 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	DURATION	06/21/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/23/2023	119.7479	09/30/2023	119.4772	SALE	676,705	676,705	0	0	Note 0001	1,000
UXYU3	2,500	2,500,000	10-YEAR TREASURY NOTE SEPT 2023 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	DURATION	06/23/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/23/2023	119.7479	09/30/2023	119.2646	SALE	1,208,280	1,208,280	0	0	Note 0001	1,000
UXYU3	5,000	5,000,000	10-YEAR TREASURY NOTE SEPT 2023 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	DURATION	06/28/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/23/2023	119.7479	09/30/2023	119.0948	SALE	3,265,561	3,265,561	0	0	Note 0001	1,000
UXYU3	5,000	5,000,000	10-YEAR TREASURY NOTE SEPT 2023 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	DURATION	07/26/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/23/2023	119.7479	09/30/2023	117.7666	SALE	9,906,398	9,906,398	0	0	Note 0001	1,000
UXYU3	17,116	17,116,000	10-YEAR TREASURY NOTE SEPT 2023 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	DURATION	08/24/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/23/2023	119.7479	09/30/2023	114.3086	SALE	93,099,651	93,099,651	0	0	Note 0001	1,000
UXYU3	35,384	35,384,000	10-YEAR TREASURY NOTE SEPT 2023 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	DURATION	08/24/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/24/2023	119.7463	09/30/2023	114.3086	SALE	192,407,665	192,407,665	0	0	Note 0001	1,000
UXYU3	5,000	5,000,000	10-YEAR TREASURY NOTE SEPT 2023 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	DURATION	08/24/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	06/02/2023	119.9096	09/30/2023	114.3086	SALE	28,005,390	28,005,390	0	0	Note 0001	1,000
UXYU3	2,500	2,500,000	10-YEAR TREASURY NOTE SEPT 2023 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	DURATION	08/24/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	06/02/2023	119.9096	09/30/2023	114.3086	SALE	14,002,695	14,002,695	0	0	Note 0001	1,000
UXYU3	2,500	2,500,000	10-YEAR TREASURY NOTE SEPT 2023 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	DURATION	08/24/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	06/12/2023	119.3655	09/30/2023	114.3086	SALE	12,642,309	12,642,309	0	0	Note 0001	1,000
UXYZ3	10,000	10,000,000	10-YEAR TREASURY NOTE DEC 2023 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	DURATION	09/27/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/24/2023	114.8900	09/30/2023	111.7221	SALE	31,678,600	31,678,600	0	0	Note 0001	1,000
UXYZ3	5,000	5,000,000	10-YEAR TREASURY NOTE DEC 2023 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	DURATION	09/29/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/24/2023	114.8900	12/31/2023	111.4311	SALE	17,294,300	17,294,300	0	0	Note 0001	1,000
UXYZ3	10,000	10,000,000	10-YEAR TREASURY NOTE DEC 2023 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	DURATION	10/25/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/24/2023	114.8900	12/31/2023	108.5551	SALE	63,348,500	63,348,500	0	0	Note 0001	1,000
UXYZ3	5,000	5,000,000	10-YEAR TREASURY NOTE DEC 2023 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	DURATION	10/27/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/24/2023	114.8900	12/31/2023	108.9854	SALE	29,523,100	29,523,100	0	0	Note 0001	1,000
UXYZ3	2,500	2,500,000	10-YEAR TREASURY NOTE DEC 2023 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	DURATION	10/27/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/24/2023	114.8900	12/31/2023	109.2037	SALE	14,215,825	14,215,825	0	0	Note 0001	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
UXYZ3	2,500	2,500,000	10-YEAR TREASURY NOTE DEC 2023 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	DURATION	11/07/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/24/2023	114.8900	12/31/2023	111.4848	SALE	8,513,000	8,513,000	0	0	Note 0001	1,000
UXYZ3	2,500	2,500,000	10-YEAR TREASURY NOTE DEC 2023 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	DURATION	11/20/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/24/2023	114.8900	12/31/2023	112.1703	SALE	6,799,225	6,799,225	0	0	Note 0001	1,000
UXYZ3	25,000	25,000,000	10-YEAR TREASURY NOTE DEC 2023 - CITIBANK	INSURANCE LIABILITY HEDGE	EX 5	DURATION	11/27/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/24/2023	114.8900	12/31/2023	112.4245	SALE	61,638,500	61,638,500	0	0	Note 0001	1,000
UXYH3	30,000	30,000,000	10-YEAR TREASURY NOTE MAR 2023 - HSBC SECURITIES USA	INSURANCE LIABILITY HEDGE	EX 5	DURATION	03/31/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	11/22/2022	118.9892	02/22/2023	117.2616	SALE	51,827,400	51,827,400	0	0	Note 0001	1,000
UXYH3	4,240	4,240,000	10-YEAR TREASURY NOTE MAR 2023 - HSBC SECURITIES USA	INSURANCE LIABILITY HEDGE	EX 5	DURATION	03/31/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	01/13/2023	121.5316	02/22/2023	117.2616	SALE	18,105,054	18,105,054	0	0	Note 0001	1,000
UXYH3	760	760,000	10-YEAR TREASURY NOTE MAR 2023 - HSBC SECURITIES USA	INSURANCE LIABILITY HEDGE	EX 5	DURATION	03/31/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	01/13/2023	121.5316	02/23/2023	116.8656	SALE	3,546,213	3,546,213	0	0	Note 0001	1,000
UXYH3	10,000	10,000,000	10-YEAR TREASURY NOTE MAR 2023 - HSBC SECURITIES USA	INSURANCE LIABILITY HEDGE	EX 5	DURATION	03/31/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	01/17/2023	121.2057	02/23/2023	116.8656	SALE	43,401,600	43,401,600	0	0	Note 0001	1,000
UXYH3	10,000	10,000,000	10-YEAR TREASURY NOTE MAR 2023 - HSBC SECURITIES USA	INSURANCE LIABILITY HEDGE	EX 5	DURATION	03/31/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	01/17/2023	121.2945	02/23/2023	116.8656	SALE	44,289,400	44,289,400	0	0	Note 0001	1,000
UXYM3	10,000	10,000,000	10-YEAR TREASURY NOTE JUNE 2023 - HSBC SECURITIES USA	INSURANCE LIABILITY HEDGE	EX 5	DURATION	06/30/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/22/2023	117.2231	03/10/2023	118.9925	SALE	(17,693,700)	(17,693,700)	0	0	Note 0001	1,000
UXYM3	5,000	5,000,000	10-YEAR TREASURY NOTE JUNE 2023 - HSBC SECURITIES USA	INSURANCE LIABILITY HEDGE	EX 5	DURATION	06/30/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/22/2023	117.2231	03/15/2023	122.2539	SALE	(25,153,775)	(25,153,775)	0	0	Note 0001	1,000
UXYM3	10,000	10,000,000	10-YEAR TREASURY NOTE JUNE 2023 - HSBC SECURITIES USA	INSURANCE LIABILITY HEDGE	EX 5	DURATION	06/30/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/22/2023	117.2231	03/23/2023	122.1467	SALE	(49,236,100)	(49,236,100)	0	0	Note 0001	1,000
UXYM3	5,000	5,000,000	10-YEAR TREASURY NOTE JUNE 2023 - HSBC SECURITIES USA	INSURANCE LIABILITY HEDGE	EX 5	DURATION	06/30/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/22/2023	117.2231	03/23/2023	122.2342	SALE	(25,055,300)	(25,055,300)	0	0	Note 0001	1,000
UXYM3	10,000	10,000,000	10-YEAR TREASURY NOTE JUNE 2023 - HSBC SECURITIES USA	INSURANCE LIABILITY HEDGE	EX 5	DURATION	06/30/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/22/2023	116.8265	03/24/2023	122.4925	SALE	(56,659,800)	(56,659,800)	0	0	Note 0001	1,000
UXYM3	4,240	4,240,000	10-YEAR TREASURY NOTE JUNE 2023 - HSBC SECURITIES USA	INSURANCE LIABILITY HEDGE	EX 5	DURATION	06/30/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/22/2023	117.2231	03/24/2023	122.9136	SALE	(24,127,423)	(24,127,423)	0	0	Note 0001	1,000
UXYM3	5,760	5,760,000	10-YEAR TREASURY NOTE JUNE 2023 - HSBC SECURITIES USA	INSURANCE LIABILITY HEDGE	EX 5	DURATION	06/30/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/22/2023	116.8265	03/24/2023	122.9136	SALE	(35,061,235)	(35,061,235)	0	0	Note 0001	1,000
UXYM3	5,000	5,000,000	10-YEAR TREASURY NOTE JUNE 2023 - HSBC SECURITIES USA	INSURANCE LIABILITY HEDGE	EX 5	DURATION	06/30/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	02/23/2023	116.8265	04/04/2023	122.6211	SALE	(28,972,800)	(28,972,800)	0	0	Note 0001	1,000
UXYM3	5,000	5,000,000	10-YEAR TREASURY NOTE JUNE 2023 - HSBC SECURITIES USA	INSURANCE LIABILITY HEDGE	EX 5	DURATION	06/30/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	03/16/2023	120.4230	04/05/2023	122.9583	SALE	(12,676,500)	(12,676,500)	0	0	Note 0001	1,000
UXYM3	5,000	5,000,000	10-YEAR TREASURY NOTE JUNE 2023 - HSBC SECURITIES USA	INSURANCE LIABILITY HEDGE	EX 5	DURATION	06/30/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	03/16/2023	120.4230	04/05/2023	123.2056	SALE	(13,912,600)	(13,912,600)	0	0	Note 0001	1,000
UXYM3	5,000	5,000,000	10-YEAR TREASURY NOTE JUNE 2023 - HSBC SECURITIES USA	INSURANCE LIABILITY HEDGE	EX 5	DURATION	06/30/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	03/21/2023	120.0397	04/05/2023	123.2875	SALE	(16,239,300)	(16,239,300)	0	0	Note 0001	1,000
UXYM3	5,000	5,000,000	10-YEAR TREASURY NOTE JUNE 2023 - HSBC SECURITIES USA	INSURANCE LIABILITY HEDGE	EX 5	DURATION	06/30/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	03/16/2023	120.0718	04/05/2023	123.2875	SALE	(16,078,550)	(16,078,550)	0	0	Note 0001	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
UXYM3	5,000	5,000,000	10-YEAR TREASURY NOTE JUNE 2023 - HSBC SECURITIES USA	INSURANCE LIABILITY HEDGE	EX 5	DURATION	06/30/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	03/21/2023	120.0718	05/03/2023	122.3921	SALE	(11,601,300)	(11,601,300)	0	0	Note 0001	1,000
UXYM3	2,500	2,500,000	10-YEAR TREASURY NOTE JUNE 2023 - HSBC SECURITIES USA	INSURANCE LIABILITY HEDGE	EX 5	DURATION	06/30/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	03/21/2023	120.2288	05/03/2023	122.3921	SALE	(5,408,350)	(5,408,350)	0	0	Note 0001	1,000
UXYM3	7,500	7,500,000	10-YEAR TREASURY NOTE JUNE 2023 - HSBC SECURITIES USA	INSURANCE LIABILITY HEDGE	EX 5	DURATION	06/30/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	03/21/2023	120.2288	05/24/2023	118.6366	SALE	11,941,275	11,941,275	0	0	Note 0001	1,000
UXYM3	10,000	10,000,000	10-YEAR TREASURY NOTE JUNE 2023 - HSBC SECURITIES USA	INSURANCE LIABILITY HEDGE	EX 5	DURATION	06/30/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	03/21/2023	120.4170	05/24/2023	118.6366	SALE	17,803,900	17,803,900	0	0	Note 0001	1,000
UXYM3	10,000	10,000,000	10-YEAR TREASURY NOTE JUNE 2023 - HSBC SECURITIES USA	INSURANCE LIABILITY HEDGE	EX 5	DURATION	06/30/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	03/22/2023	119.7264	05/24/2023	118.6366	SALE	10,898,500	10,898,500	0	0	Note 0001	1,000
UXYM3	5,000	5,000,000	10-YEAR TREASURY NOTE JUNE 2023 - HSBC SECURITIES USA	INSURANCE LIABILITY HEDGE	EX 5	DURATION	06/30/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	03/22/2023	120.1082	05/24/2023	118.6366	SALE	7,357,900	7,357,900	0	0	Note 0001	1,000
UXYM3	500	500,000	10-YEAR TREASURY NOTE JUNE 2023 - HSBC SECURITIES USA	INSURANCE LIABILITY HEDGE	EX 5	DURATION	06/30/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	03/29/2023	120.3633	05/24/2023	118.6366	SALE	863,335	863,335	0	0	Note 0001	1,000
UXYM3	4,500	4,500,000	10-YEAR TREASURY NOTE JUNE 2023 - HSBC SECURITIES USA	INSURANCE LIABILITY HEDGE	EX 5	DURATION	06/30/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	03/29/2023	120.3633	05/25/2023	118.2761	SALE	9,392,085	9,392,085	0	0	Note 0001	1,000
UXYM3	10,000	10,000,000	10-YEAR TREASURY NOTE JUNE 2023 - HSBC SECURITIES USA	INSURANCE LIABILITY HEDGE	EX 5	DURATION	06/30/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	03/29/2023	120.4872	05/25/2023	118.2761	SALE	22,110,300	22,110,300	0	0	Note 0001	1,000
UXYM3	10,000	10,000,000	10-YEAR TREASURY NOTE JUNE 2023 - HSBC SECURITIES USA	INSURANCE LIABILITY HEDGE	EX 5	DURATION	06/30/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	03/30/2023	120.2111	05/25/2023	118.2761	SALE	19,349,800	19,349,800	0	0	Note 0001	1,000
UXYM3	10,000	10,000,000	10-YEAR TREASURY NOTE JUNE 2023 - HSBC SECURITIES USA	INSURANCE LIABILITY HEDGE	EX 5	DURATION	06/30/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	03/30/2023	120.3183	05/25/2023	118.2761	SALE	20,421,800	20,421,800	0	0	Note 0001	1,000
UXYM3	5,000	5,000,000	10-YEAR TREASURY NOTE JUNE 2023 - HSBC SECURITIES USA	INSURANCE LIABILITY HEDGE	EX 5	DURATION	06/30/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	03/30/2023	120.6026	05/25/2023	118.2761	SALE	11,632,400	11,632,400	0	0	Note 0001	1,000
UXYM3	10,000	10,000,000	10-YEAR TREASURY NOTE JUNE 2023 - HSBC SECURITIES USA	INSURANCE LIABILITY HEDGE	EX 5	DURATION	06/30/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/01/2023	120.1387	05/25/2023	118.2761	SALE	18,625,600	18,625,600	0	0	Note 0001	1,000
UXYU3	10,000	10,000,000	10-YEAR TREASURY NOTE SEPT 2023 - HSBC SECURITIES USA	INSURANCE LIABILITY HEDGE	EX 5	DURATION	09/30/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/24/2023	119.5960	05/31/2023	120.3099	SALE	(7,139,700)	(7,139,700)	0	0	Note 0001	1,000
UXYU3	5,000	5,000,000	10-YEAR TREASURY NOTE SEPT 2023 - HSBC SECURITIES USA	INSURANCE LIABILITY HEDGE	EX 5	DURATION	09/30/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/24/2023	119.5960	05/31/2023	120.6417	SALE	(5,228,700)	(5,228,700)	0	0	Note 0001	1,000
UXYU3	18,000	18,000,000	10-YEAR TREASURY NOTE SEPT 2023 - HSBC SECURITIES USA	INSURANCE LIABILITY HEDGE	EX 5	DURATION	09/15/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/24/2023	119.5960	08/25/2023	114.0087	SALE	100,570,860	100,570,860	0	0	Note 0001	1,000
UXYU3	49,500	49,500,000	10-YEAR TREASURY NOTE SEPT 2023 - HSBC SECURITIES USA	INSURANCE LIABILITY HEDGE	EX 5	DURATION	09/15/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	05/25/2023	119.2301	08/25/2023	114.0087	SALE	258,459,300	258,459,300	0	0	Note 0001	1,000
UXYZ3	40,000	40,000,000	10-YEAR TREASURY NOTE DEC 2023 - HSBC SECURITIES USA	INSURANCE LIABILITY HEDGE	EX 5	DURATION	12/31/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/25/2023	114.6054	11/27/2023	112.6367	SALE	78,747,200	78,747,200	0	0	Note 0001	1,000
UXYZ3	27,500	27,500,000	10-YEAR TREASURY NOTE DEC 2023 - HSBC SECURITIES USA	INSURANCE LIABILITY HEDGE	EX 5	DURATION	12/31/2023	CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	08/25/2023	114.6054	11/28/2023	113.0464	SALE	42,870,025	42,870,025	0	0	Note 0001	1,000

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
UXYZ3	2,500	2,500,000	10-YEAR TREASURY NOTE DEC 2023 - HSBC SECURITIES USA	INSURANCE LIABILITY HEDGE	EX 5	DURATION	12/31/2023	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	11/03/2023	111.6329	11/28/2023	113.0464	SALE	(3,533,950)	(3,533,950)	0	0	Note 0001	1,000
UXYZ3	5,000	5,000,000	10-YEAR TREASURY NOTE DEC 2023 - HSBC SECURITIES USA	INSURANCE LIABILITY HEDGE	EX 5	DURATION	12/31/2023	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	11/03/2023	111.7781	11/28/2023	113.0464	SALE	(6,341,900)	(6,341,900)	0	0	Note 0001	1,000
UXYZ3	2,500	2,500,000	10-YEAR TREASURY NOTE DEC 2023 - HSBC SECURITIES USA	INSURANCE LIABILITY HEDGE	EX 5	DURATION	12/31/2023	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	11/10/2023	110.7570	11/28/2023	113.0464	SALE	(5,723,575)	(5,723,575)	0	0	Note 0001	1,000
UXYZ3	2,500	2,500,000	10-YEAR TREASURY NOTE DEC 2023 - HSBC SECURITIES USA	INSURANCE LIABILITY HEDGE	EX 5	DURATION	12/31/2023	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	11/14/2023	112.4338	11/28/2023	113.0464	SALE	(1,531,650)	(1,531,650)	0	0	Note 0001	1,000
MESH3	1,000	50,000	MSCI EM MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/09/2022	981.9904	01/11/2023	1,027.8008	SALE	(2,290,520)	(2,290,520)	0	0	Note 0001	50
MESH3	1,000	50,000	MSCI EM MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/09/2022	981.9904	01/12/2023	1,036.6577	SALE	(2,733,365)	(2,733,365)	0	0	Note 0001	50
MFSH3	1,000	50,000	MSCI EAFE MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/09/2022	1,989.4109	01/12/2023	2,069.5707	SALE	(4,007,988)	(4,007,988)	0	0	Note 0001	50
MESH3	500	25,000	MSCI EM MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/09/2022	981.9904	01/12/2023	1,029.0942	SALE	(1,177,595)	(1,177,595)	0	0	Note 0001	50
MESH3	500	25,000	MSCI EM MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/12/2022	972.3513	01/12/2023	1,029.0942	SALE	(1,418,572)	(1,418,572)	0	0	Note 0001	50
MFSH3	1,000	50,000	MSCI EAFE MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/09/2022	1,989.4109	01/12/2023	2,083.0165	SALE	(4,680,278)	(4,680,278)	0	0	Note 0001	50
MESH3	1,000	50,000	MSCI EM MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/12/2022	972.3513	01/12/2023	1,038.5608	SALE	(3,310,474)	(3,310,474)	0	0	Note 0001	50
MFSH3	1,000	50,000	MSCI EAFE MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/09/2022	1,989.4109	01/13/2023	2,084.2210	SALE	(4,740,503)	(4,740,503)	0	0	Note 0001	50
MESH3	1,000	50,000	MSCI EM MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/12/2022	972.3513	01/13/2023	1,046.1001	SALE	(3,687,439)	(3,687,439)	0	0	Note 0001	50
MFSH3	1,000	50,000	MSCI EAFE MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/09/2022	1,989.4109	01/13/2023	2,090.5255	SALE	(5,055,728)	(5,055,728)	0	0	Note 0001	50
MFSH3	1,000	50,000	MSCI EAFE MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/12/2022	1,983.8687	01/13/2023	2,091.5557	SALE	(5,384,349)	(5,384,349)	0	0	Note 0001	50
MESH3	1,500	75,000	MSCI EM MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/12/2022	972.3513	01/17/2023	1,037.4146	SALE	(4,879,747)	(4,879,747)	0	0	Note 0001	50
MESH3	1,500	75,000	MSCI EM MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/12/2022	972.3513	01/17/2023	1,039.3180	SALE	(5,022,502)	(5,022,502)	0	0	Note 0001	50
MFSH3	2,000	100,000	MSCI EAFE MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/12/2022	1,983.8687	01/17/2023	2,102.1324	SALE	(11,826,368)	(11,826,368)	0	0	Note 0001	50
MFSH3	2,000	100,000	MSCI EAFE MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/12/2022	1,983.8687	01/17/2023	2,096.6635	SALE	(11,279,473)	(11,279,473)	0	0	Note 0001	50
MFSH3	1,000	50,000	MSCI EAFE MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/12/2022	1,983.8687	01/17/2023	2,098.8617	SALE	(5,749,649)	(5,749,649)	0	0	Note 0001	50
MFSH3	1,000	50,000	MSCI EAFE MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/12/2022	1,983.8687	01/20/2023	2,103.2357	SALE	(5,968,349)	(5,968,349)	0	0	Note 0001	50
MESH3	1,000	50,000	MSCI EM MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/12/2022	972.3513	01/20/2023	1,054.3418	SALE	(4,099,524)	(4,099,524)	0	0	Note 0001	50
MFSH3	2,000	100,000	MSCI EAFE MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/12/2022	1,983.8687	01/23/2023	2,106.0610	SALE	(12,219,228)	(12,219,228)	0	0	Note 0001	50
MFSH3	3,000	150,000	MSCI EAFE MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/12/2022	1,983.8687	01/23/2023	2,109.9111	SALE	(18,906,352)	(18,906,352)	0	0	Note 0001	50
MESH3	1,500	75,000	MSCI EM MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/12/2022	972.3513	01/23/2023	1,064.9337	SALE	(6,943,677)	(6,943,677)	0	0	Note 0001	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
MESH3	1,000	50,000	MSCI EM MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/12/2022	972.3513	01/23/2023	1,065.4945	SALE	(4,657,159)	(4,657,159)	0	0	Note 0001	50
MESH3	1,000	50,000	MSCI EM MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/12/2022	972.3513	01/26/2023	1,069.2945	SALE	(4,847,159)	(4,847,159)	0	0	Note 0001	50
MFSH3	1,000	50,000	MSCI EAFE MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/12/2022	1,983.8687	01/26/2023	2,112.2950	SALE	(6,421,314)	(6,421,314)	0	0	Note 0001	50
MFSH3	1,000	50,000	MSCI EAFE MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/12/2022	1,983.8687	01/27/2023	2,120.5280	SALE	(6,832,964)	(6,832,964)	0	0	Note 0001	50
MFSH3	1,000	50,000	MSCI EAFE MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/12/2022	1,983.8687	01/27/2023	2,121.5223	SALE	(6,882,679)	(6,882,679)	0	0	Note 0001	50
MESH3	1,000	50,000	MSCI EM MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/12/2022	972.3513	01/27/2023	1,069.3913	SALE	(4,851,999)	(4,851,999)	0	0	Note 0001	50
MESH3	1,000	50,000	MSCI EM MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/12/2022	972.3513	01/30/2023	1,052.2175	SALE	(3,993,309)	(3,993,309)	0	0	Note 0001	50
MFSH3	500	25,000	MSCI EAFE MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/12/2022	1,983.8687	02/02/2023	2,130.3901	SALE	(3,663,034)	(3,663,034)	0	0	Note 0001	50
MFSH3	500	25,000	MSCI EAFE MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/15/2022	1,962.6251	02/02/2023	2,130.3901	SALE	(4,194,125)	(4,194,125)	0	0	Note 0001	50
MFSH3	500	25,000	MSCI EAFE MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/15/2022	1,962.6251	02/02/2023	2,137.3398	SALE	(4,367,868)	(4,367,868)	0	0	Note 0001	50
MFSH3	500	25,000	MSCI EAFE MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/15/2022	1,963.9037	02/02/2023	2,137.3398	SALE	(4,335,903)	(4,335,903)	0	0	Note 0001	50
MESH3	200	10,000	MSCI EM MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/12/2022	972.3513	02/02/2023	1,054.1644	SALE	(818,131)	(818,131)	0	0	Note 0001	50
MESH3	300	15,000	MSCI EM MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/13/2022	981.1690	02/02/2023	1,054.1644	SALE	(1,094,931)	(1,094,931)	0	0	Note 0001	50
MESH3	500	25,000	MSCI EM MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/15/2022	960.5381	02/02/2023	1,054.1644	SALE	(2,340,658)	(2,340,658)	0	0	Note 0001	50
MFSH3	1,000	50,000	MSCI EAFE MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/15/2022	1,963.9037	02/03/2023	2,125.7909	SALE	(8,094,362)	(8,094,362)	0	0	Note 0001	50
MESH3	500	25,000	MSCI EM MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/15/2022	960.5381	02/03/2023	1,041.7924	SALE	(2,031,358)	(2,031,358)	0	0	Note 0001	50
MESH3	500	25,000	MSCI EM MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/16/2022	963.0269	02/03/2023	1,041.7924	SALE	(1,969,138)	(1,969,138)	0	0	Note 0001	50
MFSH3	1,000	50,000	MSCI EAFE MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/16/2022	1,942.8306	02/13/2023	2,103.5529	SALE	(8,036,115)	(8,036,115)	0	0	Note 0001	50
MESH3	500	25,000	MSCI EM MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/16/2022	963.0269	02/15/2023	1,009.3772	SALE	(1,158,758)	(1,158,758)	0	0	Note 0001	50
MFSH3	500	25,000	MSCI EAFE MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/28/2022	1,946.1484	02/15/2023	2,101.4628	SALE	(3,882,861)	(3,882,861)	0	0	Note 0001	50
MFSH3	1,000	50,000	MSCI EAFE MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/28/2022	1,946.1484	03/03/2023	2,084.4508	SALE	(6,915,123)	(6,915,123)	0	0	Note 0001	50
MESH3	1,000	50,000	MSCI EM MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/28/2022	959.1377	03/03/2023	993.9865	SALE	(1,742,440)	(1,742,440)	0	0	Note 0001	50
MFSH3	500	25,000	MSCI EAFE MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/28/2022	1,946.1484	03/03/2023	2,089.1933	SALE	(3,576,124)	(3,576,124)	0	0	Note 0001	50
MFSH3	500	25,000	MSCI EAFE MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	01/04/2023	1,991.4611	03/03/2023	2,089.1933	SALE	(2,443,305)	(2,443,305)	0	0	Note 0001	50
MESH3	1,500	75,000	MSCI EM MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	01/19/2023	1,039.0915	03/13/2023	957.3234	SALE	6,132,613	6,132,613	0	0	Note 0001	50
MESH3	1,000	50,000	MSCI EM MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	01/19/2023	1,040.9863	03/13/2023	957.3234	SALE	4,183,147	4,183,147	0	0	Note 0001	50
MESH3	1,000	50,000	MSCI EM MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	02/21/2023	988.4075	03/13/2023	957.3234	SALE	1,554,207	1,554,207	0	0	Note 0001	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
MESH3	1,000	50,000	MSCI EM MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	02/21/2023	994.1128	03/13/2023	957.3234	SALE	1,839,472	1,839,472	0	0	Note 0001	50
MESH3	1,000	50,000	MSCI EM MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	02/22/2023	982.1937	03/13/2023	957.3234	SALE	1,243,517	1,243,517	0	0	Note 0001	50
MESH3	500	25,000	MSCI EM MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	02/24/2023	962.9976	03/13/2023	957.3234	SALE	141,856	141,856	0	0	Note 0001	50
MESH3	1,000	50,000	MSCI EM MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/09/2023	956.4005	03/13/2023	957.3234	SALE	(46,143)	(46,143)	0	0	Note 0001	50
MESH3	1,000	50,000	MSCI EM MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/10/2023	952.7042	03/13/2023	957.3234	SALE	(230,958)	(230,958)	0	0	Note 0001	50
MESH3	1,000	50,000	MSCI EM MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/10/2023	953.6861	03/13/2023	957.3234	SALE	(181,863)	(181,863)	0	0	Note 0001	50
MESH3	1,000	50,000	MSCI EM MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/10/2023	956.1847	03/13/2023	957.3234	SALE	(56,933)	(56,933)	0	0	Note 0001	50
MESH3	1,000	50,000	MSCI EM MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/10/2023	956.6158	03/13/2023	957.3234	SALE	(35,378)	(35,378)	0	0	Note 0001	50
MESH3	1,000	50,000	MSCI EM MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/10/2023	957.7994	03/13/2023	957.3234	SALE	23,802	23,802	0	0	Note 0001	50
MFSH3	1,500	75,000	MSCI EAFE MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	01/04/2023	1,991.4611	03/13/2023	2,014.0181	SALE	(1,691,776)	(1,691,776)	0	0	Note 0001	50
MFSH3	1,500	75,000	MSCI EAFE MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	01/19/2023	2,080.1187	03/13/2023	2,014.0181	SALE	4,957,541	4,957,541	0	0	Note 0001	50
MFSH3	1,500	75,000	MSCI EAFE MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	01/19/2023	2,084.7158	03/13/2023	2,014.0181	SALE	5,302,326	5,302,326	0	0	Note 0001	50
MFSH3	500	25,000	MSCI EAFE MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	02/17/2023	2,097.7936	03/13/2023	2,014.0181	SALE	2,094,387	2,094,387	0	0	Note 0001	50
MFSH3	1,000	50,000	MSCI EAFE MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	02/21/2023	2,076.4437	03/13/2023	2,014.0181	SALE	3,121,279	3,121,279	0	0	Note 0001	50
MFSH3	1,000	50,000	MSCI EAFE MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	02/21/2023	2,082.4502	03/13/2023	2,014.0181	SALE	3,421,604	3,421,604	0	0	Note 0001	50
MFSH3	1,000	50,000	MSCI EAFE MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	02/22/2023	2,059.8476	03/13/2023	2,014.0181	SALE	2,291,474	2,291,474	0	0	Note 0001	50
MFSH3	1,500	75,000	MSCI EAFE MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	02/22/2023	2,067.6559	03/13/2023	2,014.0181	SALE	4,022,831	4,022,831	0	0	Note 0001	50
MFSH3	500	25,000	MSCI EAFE MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	02/24/2023	2,036.5766	03/13/2023	2,014.0181	SALE	563,962	563,962	0	0	Note 0001	50
MFSH3	2,000	100,000	MSCI EAFE MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/09/2023	2,043.2298	03/13/2023	2,014.0181	SALE	2,921,169	2,921,169	0	0	Note 0001	50
MFSH3	2,000	100,000	MSCI EAFE MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/10/2023	2,021.5005	03/13/2023	2,014.0181	SALE	748,239	748,239	0	0	Note 0001	50
MFSH3	2,000	100,000	MSCI EAFE MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/10/2023	2,026.0090	03/13/2023	2,014.0181	SALE	1,199,084	1,199,084	0	0	Note 0001	50
MFSH3	2,000	100,000	MSCI EAFE MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/10/2023	2,029.8296	03/13/2023	2,014.0181	SALE	1,581,149	1,581,149	0	0	Note 0001	50
MFSH3	2,000	100,000	MSCI EAFE MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/10/2023	2,039.3119	03/13/2023	2,014.0181	SALE	2,529,374	2,529,374	0	0	Note 0001	50
MFSH3	2,000	100,000	MSCI EAFE MAR 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/10/2023	2,043.1463	03/13/2023	2,014.0181	SALE	2,912,814	2,912,814	0	0	Note 0001	50
MFSM3	1,000	50,000	MSCI EAFE JUN 2023 -JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/13/2023	2,005.1361	03/21/2023	2,031.9026	SALE	(1,338,327)	(1,338,327)	0	0	Note 0001	50
MESM3	1,000	50,000	MSCI EM JUN 2023 - JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/13/2023	953.9087	03/21/2023	962.2240	SALE	(415,765)	(415,765)	0	0	Note 0001	50
MESM3	1,000	50,000	MSCI EM JUN 2023 - JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/13/2023	955.0105	03/21/2023	962.9223	SALE	(395,590)	(395,590)	0	0	Note 0001	50

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
MFSM3	500	25,000	MSCI EAFE JUN 2023 -JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/13/2023	2,005.1361	03/21/2023	2,035.0349	SALE	(747,471)	(747,471)	0	0	Note 0001	50
MFSM3	500	25,000	MSCI EAFE JUN 2023 -JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/13/2023	2,009.2064	03/21/2023	2,035.0349	SALE	(645,713)	(645,713)	0	0	Note 0001	50
MFSM3	1,000	50,000	MSCI EAFE JUN 2023 -JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/13/2023	2,009.2064	03/22/2023	2,040.1440	SALE	(1,546,881)	(1,546,881)	0	0	Note 0001	50
MESM3	1,000	50,000	MSCI EM JUN 2023 - JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/13/2023	960.6024	03/27/2023	972.1628	SALE	(578,020)	(578,020)	0	0	Note 0001	50
MESM3	1,000	50,000	MSCI EM JUN 2023 - JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/13/2023	962.0734	03/29/2023	986.9865	SALE	(1,245,657)	(1,245,657)	0	0	Note 0001	50
MFSM3	1,000	50,000	MSCI EAFE JUN 2023 -JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/13/2023	2,009.2064	03/29/2023	2,062.4484	SALE	(2,662,101)	(2,662,101)	0	0	Note 0001	50
MFSM3	1,000	50,000	MSCI EAFE JUN 2023 -JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/13/2023	2,009.2064	03/29/2023	2,064.5625	SALE	(2,767,806)	(2,767,806)	0	0	Note 0001	50
MESM3	1,000	50,000	MSCI EM JUN 2023 - JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/13/2023	962.0734	03/30/2023	999.1807	SALE	(1,855,367)	(1,855,367)	0	0	Note 0001	50
MFSM3	1,000	50,000	MSCI EAFE JUN 2023 -JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/13/2023	2,009.2064	03/30/2023	2,087.4950	SALE	(3,914,431)	(3,914,431)	0	0	Note 0001	50
MESM3	1,000	50,000	MSCI EM JUN 2023 - JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/13/2023	962.0734	03/30/2023	996.4206	SALE	(1,717,362)	(1,717,362)	0	0	Note 0001	50
MFSM3	1,000	50,000	MSCI EAFE JUN 2023 -JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/13/2023	2,009.2064	03/30/2023	2,086.7741	SALE	(3,878,386)	(3,878,386)	0	0	Note 0001	50
MFSM3	1,000	50,000	MSCI EAFE JUN 2023 -JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/13/2023	2,009.2064	03/30/2023	2,088.3670	SALE	(3,958,031)	(3,958,031)	0	0	Note 0001	50
MESM3	1,000	50,000	MSCI EM JUN 2023 - JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/13/2023	962.0734	03/31/2023	997.3612	SALE	(1,764,392)	(1,764,392)	0	0	Note 0001	50
MFSM3	1,500	75,000	MSCI EAFE JUN 2023 -JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/13/2023	2,009.2064	03/31/2023	2,100.8851	SALE	(6,875,901)	(6,875,901)	0	0	Note 0001	50
MESM3	1,000	50,000	MSCI EM JUN 2023 - JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/13/2023	962.0734	03/31/2023	995.9002	SALE	(1,691,342)	(1,691,342)	0	0	Note 0001	50
MFSM3	1,000	50,000	MSCI EAFE JUN 2023 -JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/13/2023	2,009.2064	03/31/2023	2,102.1590	SALE	(4,647,631)	(4,647,631)	0	0	Note 0001	50
MESM3	1,000	50,000	MSCI EM JUN 2023 - JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/13/2023	962.0734	04/03/2023	995.5993	SALE	(1,676,297)	(1,676,297)	0	0	Note 0001	50
MFSM3	1,500	75,000	MSCI EAFE JUN 2023 -JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/13/2023	2,009.2064	04/03/2023	2,101.2003	SALE	(6,899,541)	(6,899,541)	0	0	Note 0001	50
MESM3	1,000	50,000	MSCI EM JUN 2023 - JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/13/2023	962.0734	04/03/2023	996.6785	SALE	(1,730,257)	(1,730,257)	0	0	Note 0001	50
MFSM3	1,500	75,000	MSCI EAFE JUN 2023 -JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/13/2023	2,009.2064	04/03/2023	2,106.2839	SALE	(7,280,811)	(7,280,811)	0	0	Note 0001	50
MFSM3	1,000	50,000	MSCI EAFE JUN 2023 -JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/13/2023	2,009.2064	04/03/2023	2,113.0999	SALE	(5,194,676)	(5,194,676)	0	0	Note 0001	50
MESM3	1,000	50,000	MSCI EM JUN 2023 - JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/13/2023	962.0734	04/12/2023	1,002.0261	SALE	(1,997,637)	(1,997,637)	0	0	Note 0001	50
MFSM3	1,000	50,000	MSCI EAFE JUN 2023 -JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/13/2023	2,009.2064	04/13/2023	2,152.4173	SALE	(7,160,546)	(7,160,546)	0	0	Note 0001	50
MFSM3	1,500	75,000	MSCI EAFE JUN 2023 -JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/13/2023	2,009.2064	04/14/2023	2,143.6473	SALE	(10,083,071)	(10,083,071)	0	0	Note 0001	50
MFSM3	1,000	50,000	MSCI EAFE JUN 2023 -JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/13/2023	2,009.2064	04/14/2023	2,145.1772	SALE	(6,798,541)	(6,798,541)	0	0	Note 0001	50
MESM3	1,000	50,000	MSCI EM JUN 2023 - JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/13/2023	962.0734	04/14/2023	1,000.2754	SALE	(1,910,102)	(1,910,102)	0	0	Note 0001	50
MESM3	1,000	50,000	MSCI EM JUN 2023 - JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/13/2023	962.0734	04/14/2023	1,000.4469	SALE	(1,918,677)	(1,918,677)	0	0	Note 0001	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
MFSM3	1,000	50,000	MSCI EAFE JUN 2023 -JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/13/2023	2,009.2064	04/17/2023	2,136.9158	SALE	(6,385,471)	(6,385,471)	0	0	Note 0001	50
MESM3	1,000	50,000	MSCI EM JUN 2023 - JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/13/2023	962.0734	04/17/2023	1,004.9700	SALE	(2,144,832)	(2,144,832)	0	0	Note 0001	50
MFSM3	1,000	50,000	MSCI EAFE JUN 2023 -JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/13/2023	2,009.2064	04/17/2023	2,137.9868	SALE	(6,439,021)	(6,439,021)	0	0	Note 0001	50
MESM3	1,000	50,000	MSCI EM JUN 2023 - JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/13/2023	962.0734	04/27/2023	979.7751	SALE	(885,087)	(885,087)	0	0	Note 0001	50
MFSM3	1,500	75,000	MSCI EAFE JUN 2023 -JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/13/2023	2,009.2064	04/27/2023	2,150.3109	SALE	(10,582,836)	(10,582,836)	0	0	Note 0001	50
MESM3	1,000	50,000	MSCI EM JUN 2023 - JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/15/2023	933.9163	04/28/2023	984.2005	SALE	(2,514,210)	(2,514,210)	0	0	Note 0001	50
MFSM3	1,000	50,000	MSCI EAFE JUN 2023 -JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/13/2023	2,009.2064	04/28/2023	2,149.2886	SALE	(7,004,111)	(7,004,111)	0	0	Note 0001	50
MFSM3	1,000	50,000	MSCI EAFE JUN 2023 -JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/13/2023	2,009.2064	05/01/2023	2,149.2985	SALE	(7,004,607)	(7,004,607)	0	0	Note 0001	50
MFSM3	500	25,000	MSCI EAFE JUN 2023 -JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/15/2023	1,945.2698	05/01/2023	2,149.2985	SALE	(5,100,718)	(5,100,718)	0	0	Note 0001	50
MESM3	1,000	50,000	MSCI EM JUN 2023 - JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/17/2023	950.2676	05/01/2023	980.3407	SALE	(1,503,655)	(1,503,655)	0	0	Note 0001	50
MESM3	1,000	50,000	MSCI EM JUN 2023 - JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/23/2023	978.5928	05/09/2023	983.6890	SALE	(254,810)	(254,810)	0	0	Note 0001	50
MFSM3	500	25,000	MSCI EAFE JUN 2023 -JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/15/2023	1,945.2698	05/09/2023	2,146.9377	SALE	(5,041,698)	(5,041,698)	0	0	Note 0001	50
MFSM3	500	25,000	MSCI EAFE JUN 2023 -JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	04/05/2023	2,092.9507	05/09/2023	2,146.9377	SALE	(1,349,675)	(1,349,675)	0	0	Note 0001	50
MESM3	1,000	50,000	MSCI EM JUN 2023 - JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	04/05/2023	986.8789	05/18/2023	973.9003	SALE	648,930	648,930	0	0	Note 0001	50
MFSM3	500	25,000	MSCI EAFE JUN 2023 -JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	04/05/2023	2,092.9507	05/18/2023	2,125.8713	SALE	(823,015)	(823,015)	0	0	Note 0001	50
MFSM3	500	25,000	MSCI EAFE JUN 2023 -JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	04/05/2023	2,099.2560	05/18/2023	2,125.8713	SALE	(665,382)	(665,382)	0	0	Note 0001	50
MESM3	1,000	50,000	MSCI EM JUN 2023 - JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	04/05/2023	996.2673	05/18/2023	975.5000	SALE	1,038,365	1,038,365	0	0	Note 0001	50
MFSM3	500	25,000	MSCI EAFE JUN 2023 -JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	04/05/2023	2,099.2560	05/18/2023	2,128.1934	SALE	(723,435)	(723,435)	0	0	Note 0001	50
MFSM3	500	25,000	MSCI EAFE JUN 2023 -JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	04/05/2023	2,142.1505	05/18/2023	2,128.1934	SALE	348,928	348,928	0	0	Note 0001	50
MFSM3	500	25,000	MSCI EAFE JUN 2023 -JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	04/20/2023	2,142.1505	05/18/2023	2,132.0815	SALE	251,724	251,724	0	0	Note 0001	50
MFSM3	1,000	50,000	MSCI EAFE JUN 2023 -JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	04/20/2023	2,128.1072	05/18/2023	2,132.0815	SALE	(198,717)	(198,717)	0	0	Note 0001	50
MESM3	1,000	50,000	MSCI EM JUN 2023 - JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	04/25/2023	960.0304	05/18/2023	977.0481	SALE	(850,885)	(850,885)	0	0	Note 0001	50
MFSM3	500	25,000	MSCI EAFE JUN 2023 -JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	04/25/2023	2,128.1072	05/19/2023	2,142.8523	SALE	(368,628)	(368,628)	0	0	Note 0001	50
MFSM3	500	25,000	MSCI EAFE JUN 2023 -JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	04/25/2023	2,138.5627	05/19/2023	2,142.8523	SALE	(107,240)	(107,240)	0	0	Note 0001	50
MESM3	1,000	50,000	MSCI EM JUN 2023 - JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	04/25/2023	962.7605	05/19/2023	979.9312	SALE	(858,535)	(858,535)	0	0	Note 0001	50
MESM3	1,000	50,000	MSCI EM JUN 2023 - JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	04/26/2023	965.9367	05/19/2023	977.8038	SALE	(593,355)	(593,355)	0	0	Note 0001	50
MFSM3	500	25,000	MSCI EAFE JUN 2023 -JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	04/25/2023	2,138.5627	05/22/2023	2,145.1579	SALE	(164,879)	(164,879)	0	0	Note 0001	50

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
MFSM3	1,000	50,000	MSCI EAFE JUN 2023 -JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	04/26/2023	2,138.8740	05/22/2023	2,145.1579	SALE	(314,193)	(314,193)	0	0	Note 0001	50
MESM3	1,000	50,000	MSCI EM JUN 2023 - JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	04/26/2023	966.9054	05/23/2023	976.0799	SALE	(458,725)	(458,725)	0	0	Note 0001	50
MESM3	1,000	50,000	MSCI EM JUN 2023 - JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	04/26/2023	970.9275	05/23/2023	977.5051	SALE	(328,880)	(328,880)	0	0	Note 0001	50
MESM3	1,000	50,000	MSCI EM JUN 2023 - JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	05/02/2023	970.6140	05/26/2023	977.5301	SALE	(345,805)	(345,805)	0	0	Note 0001	50
MESM3	1,000	50,000	MSCI EM JUN 2023 - JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	05/03/2023	969.0277	06/02/2023	990.5526	SALE	(1,076,245)	(1,076,245)	0	0	Note 0001	50
MESM3	500	25,000	MSCI EM JUN 2023 - JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	05/03/2023	971.9701	06/02/2023	990.5526	SALE	(464,563)	(464,563)	0	0	Note 0001	50
MESM3	500	25,000	MSCI EM JUN 2023 - JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	05/03/2023	971.9701	06/09/2023	1,005.1088	SALE	(828,467)	(828,467)	0	0	Note 0001	50
MESM3	500	25,000	MSCI EM JUN 2023 - JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	05/04/2023	975.8543	06/12/2023	1,007.3794	SALE	(788,128)	(788,128)	0	0	Note 0001	50
MESM3	500	25,000	MSCI EM JUN 2023 - JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	05/04/2023	975.8543	06/13/2023	1,017.1549	SALE	(1,032,516)	(1,032,516)	0	0	Note 0001	50
MESM3	1,000	50,000	MSCI EM JUN 2023 - JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	05/04/2023	977.2593	06/13/2023	1,017.1549	SALE	(1,994,782)	(1,994,782)	0	0	Note 0001	50
MESU3	500	25,000	MSCI EM SEP 2023 - JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	09/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	06/13/2023	1,019.9549	06/15/2023	1,037.0222	SALE	(426,682)	(426,682)	0	0	Note 0001	50
MESU3	500	25,000	MSCI EM SEP 2023 - JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	09/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	06/13/2023	1,019.9549	06/29/2023	990.3428	SALE	740,303	740,303	0	0	Note 0001	50
MESU3	500	25,000	MSCI EM SEP 2023 - JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	09/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	06/13/2023	1,019.9549	07/14/2023	1,032.5612	SALE	(315,157)	(315,157)	0	0	Note 0001	50
MESU3	500	25,000	MSCI EM SEP 2023 - JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	09/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	06/23/2023	989.0936	07/31/2023	1,054.3266	SALE	(1,630,825)	(1,630,825)	0	0	Note 0001	50
MESU3	500	25,000	MSCI EM SEP 2023 - JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	09/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	06/26/2023	992.0942	08/30/2023	992.4719	SALE	(9,443)	(9,443)	0	0	Note 0001	50
MESU3	500	25,000	MSCI EM SEP 2023 - JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	09/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	08/03/2023	1,018.9346	08/30/2023	992.4719	SALE	661,568	661,568	0	0	Note 0001	50
MESU3	500	25,000	MSCI EM SEP 2023 - JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	09/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	08/16/2023	966.5798	09/08/2023	968.4001	SALE	(45,508)	(45,508)	0	0	Note 0001	50
MESU3	1,000	50,000	MSCI EM SEP 2023 - JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	09/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	08/18/2023	961.7933	09/08/2023	968.4001	SALE	(330,342)	(330,342)	0	0	Note 0001	50
MESZ3	1,000	50,000	MSCI EM DEC 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	09/08/2023	979.1001	10/09/2023	939.2678	SALE	1,991,617	1,991,617	0	0	Note 0001	50
MESZ3	500	25,000	MSCI EM DEC 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	09/08/2023	979.1001	10/09/2023	940.6110	SALE	962,228	962,228	0	0	Note 0001	50
MESZ3	500	25,000	MSCI EM DEC 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	09/20/2023	977.2918	10/09/2023	940.6110	SALE	917,020	917,020	0	0	Note 0001	50
MESZ3	500	25,000	MSCI EM DEC 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	09/21/2023	959.2420	10/12/2023	961.7074	SALE	(61,635)	(61,635)	0	0	Note 0001	50
MESZ3	500	25,000	MSCI EM DEC 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	09/22/2023	970.7976	10/12/2023	955.8492	SALE	373,710	373,710	0	0	Note 0001	50
MESZ3	500	25,000	MSCI EM DEC 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	09/26/2023	952.3102	10/17/2023	958.8422	SALE	(163,300)	(163,300)	0	0	Note 0001	50
MESZ3	500	25,000	MSCI EM DEC 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	09/26/2023	952.3102	10/17/2023	955.6206	SALE	(82,760)	(82,760)	0	0	Note 0001	50
MFSZ3	1,000	50,000	MSCI EAFE DEC 2023-JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	10/03/2023	1,986.3817	10/31/2023	1,975.0301	SALE	567,582	567,582	0	0	Note 0001	50
MFSZ3	500	25,000	MSCI EAFE DEC 2023-JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	10/03/2023	1,986.8693	10/31/2023	1,975.0301	SALE	295,981	295,981	0	0	Note 0001	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
MESZ3	500	25,000	MSCI EM DEC 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	09/27/2023	951.3510	10/31/2023	918.7661	SALE	814,622	814,622	0	0	Note 0001	50
MESZ3	500	25,000	MSCI EM DEC 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	10/03/2023	937.8602	10/31/2023	918.7661	SALE	477,352	477,352	0	0	Note 0001	50
MESZ3	1,000	50,000	MSCI EM DEC 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	10/03/2023	939.3670	11/01/2023	924.0267	SALE	767,015	767,015	0	0	Note 0001	50
MFSZ3	1,500	75,000	MSCI EAFE DEC 2023-JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	10/03/2023	1,986.8693	11/01/2023	1,986.7172	SALE	11,408	11,408	0	0	Note 0001	50
MESZ3	500	25,000	MSCI EM DEC 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	10/04/2023	935.4780	11/01/2023	928.1658	SALE	182,805	182,805	0	0	Note 0001	50
MESZ3	500	25,000	MSCI EM DEC 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	10/05/2023	932.2360	11/01/2023	928.1658	SALE	101,755	101,755	0	0	Note 0001	50
MFSZ3	1,000	50,000	MSCI EAFE DEC 2023-JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	10/04/2023	1,987.4193	11/01/2023	1,993.5174	SALE	(304,905)	(304,905)	0	0	Note 0001	50
MFSZ3	500	25,000	MSCI EAFE DEC 2023-JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	10/05/2023	1,997.9008	11/01/2023	1,993.5174	SALE	109,585	109,585	0	0	Note 0001	50
MFSZ3	500	25,000	MSCI EAFE DEC 2023-JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	10/05/2023	1,997.9008	11/02/2023	2,025.0196	SALE	(677,970)	(677,970)	0	0	Note 0001	50
MFSZ3	500	25,000	MSCI EAFE DEC 2023-JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	10/05/2023	2,006.9344	11/02/2023	2,025.0196	SALE	(452,130)	(452,130)	0	0	Note 0001	50
MESZ3	500	25,000	MSCI EM DEC 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	10/05/2023	937.6756	11/02/2023	944.6212	SALE	(173,640)	(173,640)	0	0	Note 0001	50
MESZ3	500	25,000	MSCI EM DEC 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	10/20/2023	922.4897	11/02/2023	944.6212	SALE	(553,288)	(553,288)	0	0	Note 0001	50
MFSZ3	500	25,000	MSCI EAFE DEC 2023-JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	10/05/2023	2,006.9344	11/02/2023	2,032.1915	SALE	(631,427)	(631,427)	0	0	Note 0001	50
MFSZ3	500	25,000	MSCI EAFE DEC 2023-JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	10/20/2023	1,966.4149	11/02/2023	2,032.1915	SALE	(1,644,416)	(1,644,416)	0	0	Note 0001	50
MESZ3	500	25,000	MSCI EM DEC 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	10/20/2023	922.4897	11/03/2023	964.5940	SALE	(1,052,608)	(1,052,608)	0	0	Note 0001	50
MESZ3	1,000	50,000	MSCI EM DEC 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	10/20/2023	925.2925	11/03/2023	964.5940	SALE	(1,965,075)	(1,965,075)	0	0	Note 0001	50
MFSZ3	1,500	75,000	MSCI EAFE DEC 2023-JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	10/20/2023	1,966.4149	11/03/2023	2,055.5035	SALE	(6,681,646)	(6,681,646)	0	0	Note 0001	50
MFSZ3	1,500	75,000	MSCI EAFE DEC 2023-JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	10/20/2023	1,971.8634	11/03/2023	2,055.5035	SALE	(6,273,009)	(6,273,009)	0	0	Note 0001	50
MESZ3	1,000	50,000	MSCI EM DEC 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	10/23/2023	923.8261	11/06/2023	972.1061	SALE	(2,414,000)	(2,414,000)	0	0	Note 0001	50
MFSZ3	500	25,000	MSCI EAFE DEC 2023-JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	10/20/2023	1,971.8634	11/06/2023	2,043.3390	SALE	(1,786,891)	(1,786,891)	0	0	Note 0001	50
MFSZ3	1,000	50,000	MSCI EAFE DEC 2023-JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	10/23/2023	1,974.0708	11/06/2023	2,043.3390	SALE	(3,463,410)	(3,463,410)	0	0	Note 0001	50
MFSZ3	500	25,000	MSCI EAFE DEC 2023-JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	10/23/2023	1,974.0708	11/06/2023	2,043.9960	SALE	(1,748,130)	(1,748,130)	0	0	Note 0001	50
MESZ3	500	25,000	MSCI EM DEC 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	10/25/2023	921.6378	11/07/2023	969.7978	SALE	(1,204,000)	(1,204,000)	0	0	Note 0001	50
MFSZ3	500	25,000	MSCI EAFE DEC 2023-JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	10/23/2023	1,974.0708	11/07/2023	2,030.9692	SALE	(1,422,460)	(1,422,460)	0	0	Note 0001	50
MFSZ3	1,000	50,000	MSCI EAFE DEC 2023-JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	10/25/2023	1,963.7858	11/10/2023	2,031.5093	SALE	(3,386,175)	(3,386,175)	0	0	Note 0001	50
MFSZ3	500	25,000	MSCI EAFE DEC 2023-JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	10/25/2023	1,963.7858	11/10/2023	2,035.8363	SALE	(1,801,263)	(1,801,263)	0	0	Note 0001	50
MFSZ3	500	25,000	MSCI EAFE DEC 2023-JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	10/26/2023	1,945.1193	11/10/2023	2,035.8363	SALE	(2,267,926)	(2,267,926)	0	0	Note 0001	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
MESZ3	500	25,000	MSCI EM DEC 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	10/25/2023	921.6378	11/10/2023	958.2474	SALE	(915,240)	(915,240)	0	0	Note 0001	50
MESZ3	500	25,000	MSCI EM DEC 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	10/26/2023	913.6426	11/10/2023	959.9968	SALE	(1,158,855)	(1,158,855)	0	0	Note 0001	50
MESZ3	500	25,000	MSCI EM DEC 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	10/26/2023	913.6426	11/13/2023	958.7754	SALE	(1,128,320)	(1,128,320)	0	0	Note 0001	50
MFSZ3	500	25,000	MSCI EAFE DEC 2023-JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	10/26/2023	1,945.1193	11/13/2023	2,034.8452	SALE	(2,243,149)	(2,243,149)	0	0	Note 0001	50
MFSZ3	500	25,000	MSCI EAFE DEC 2023-JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	10/26/2023	1,945.1193	11/13/2023	2,042.1432	SALE	(2,425,599)	(2,425,599)	0	0	Note 0001	50
MFSZ3	500	25,000	MSCI EAFE DEC 2023-JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	10/26/2023	1,945.1193	11/14/2023	2,092.4519	SALE	(3,683,315)	(3,683,315)	0	0	Note 0001	50
MFSZ3	1,000	50,000	MSCI EAFE DEC 2023-JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	10/26/2023	1,945.6732	11/14/2023	2,092.4519	SALE	(7,338,933)	(7,338,933)	0	0	Note 0001	50
MESZ3	1,000	50,000	MSCI EM DEC 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	10/26/2023	914.0354	11/14/2023	985.2888	SALE	(3,562,670)	(3,562,670)	0	0	Note 0001	50
MESZ3	500	25,000	MSCI EM DEC 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	10/26/2023	914.5969	11/15/2023	993.8468	SALE	(1,981,248)	(1,981,248)	0	0	Note 0001	50
MFSZ3	1,000	50,000	MSCI EAFE DEC 2023-JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	10/26/2023	1,945.6732	11/15/2023	2,089.0973	SALE	(7,171,205)	(7,171,205)	0	0	Note 0001	50
MFSZ3	2,000	100,000	MSCI EAFE DEC 2023-JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	10/26/2023	1,950.3161	12/11/2023	2,146.4000	SALE	(19,608,395)	(19,608,395)	0	0	Note 0001	50
MFSZ3	1,000	50,000	MSCI EAFE DEC 2023-JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/04/2023	2,130.0646	12/11/2023	2,146.4000	SALE	(816,770)	(816,770)	0	0	Note 0001	50
MFSZ3	1,000	50,000	MSCI EAFE DEC 2023-JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/06/2023	2,130.4356	12/11/2023	2,146.4000	SALE	(798,220)	(798,220)	0	0	Note 0001	50
MFSZ3	1,000	50,000	MSCI EAFE DEC 2023-JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/06/2023	2,138.3341	12/11/2023	2,146.4000	SALE	(403,295)	(403,295)	0	0	Note 0001	50
MFSZ3	1,000	50,000	MSCI EAFE DEC 2023-JP MORGAN CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/06/2023	2,145.3458	12/11/2023	2,146.4000	SALE	(52,710)	(52,710)	0	0	Note 0001	50
MESZ3	500	25,000	MSCI EM DEC 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	10/26/2023	914.5969	12/11/2023	977.5667	SALE	(1,574,244)	(1,574,244)	0	0	Note 0001	50
MESZ3	500	25,000	MSCI EM DEC 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	10/27/2023	916.5540	12/11/2023	977.5667	SALE	(1,525,317)	(1,525,317)	0	0	Note 0001	50
MESZ3	500	25,000	MSCI EM DEC 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/04/2023	979.4156	12/11/2023	977.5667	SALE	46,223	46,223	0	0	Note 0001	50
MESZ3	500	25,000	MSCI EM DEC 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/06/2023	973.7840	12/11/2023	977.5667	SALE	(94,567)	(94,567)	0	0	Note 0001	50
MESZ3	500	25,000	MSCI EM DEC 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/06/2023	977.0564	12/11/2023	977.5667	SALE	(12,757)	(12,757)	0	0	Note 0001	50
MESZ3	500	25,000	MSCI EM DEC 2023-JP MORGAN & CHASE	VAGLB HEDGE	EX 5	EQUITY/INDEX	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	12/06/2023	980.3422	12/11/2023	977.5667	SALE	69,388	69,388	0	0	Note 0001	50
ESH3	1,500	75,000	S&P 500 Emini (ES) MAR 2023 - WELLS FARGO	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/09/2022	3,997.8559	01/23/2023	4,011.3928	SALE	(1,015,273)	(1,015,273)	0	0	Note 0001	50
ESH3	500	25,000	S&P 500 Emini (ES) MAR 2023 - WELLS FARGO	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/09/2022	3,997.8559	01/23/2023	4,045.2710	SALE	(1,185,378)	(1,185,378)	0	0	Note 0001	50
ESH3	1,000	50,000	S&P 500 Emini (ES) MAR 2023 - WELLS FARGO	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/12/2022	3,968.5672	01/23/2023	4,045.2710	SALE	(3,835,191)	(3,835,191)	0	0	Note 0001	50
ESH3	1,000	50,000	S&P 500 Emini (ES) MAR 2023 - WELLS FARGO	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/12/2022	3,968.5672	01/24/2023	4,013.7513	SALE	(2,259,203)	(2,259,203)	0	0	Note 0001	50
ESH3	1,000	50,000	S&P 500 Emini (ES) MAR 2023 - WELLS FARGO	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/12/2022	3,968.5672	01/27/2023	4,089.2488	SALE	(6,034,078)	(6,034,078)	0	0	Note 0001	50
ESH3	1,000	50,000	S&P 500 Emini (ES) MAR 2023 - WELLS FARGO	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/12/2022	3,968.5672	01/30/2023	4,062.5355	SALE	(4,698,416)	(4,698,416)	0	0	Note 0001	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESH3	2,000	100,000	S&P 500 Emini (ES) MAR 2023 - WELLS FARGO	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/12/2022	3,968.5672	02/03/2023	4,147.6996	SALE	(17,913,244)	(17,913,244)	0	0	Note 0001	50
ESH3	1,500	75,000	S&P 500 Emini (ES) MAR 2023 - WELLS FARGO	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/12/2022	3,968.5672	02/10/2023	4,099.9293	SALE	(9,852,161)	(9,852,161)	0	0	Note 0001	50
ESH3	500	25,000	S&P 500 Emini (ES) MAR 2023 - WELLS FARGO	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/12/2022	3,968.5672	02/13/2023	4,147.2016	SALE	(4,465,861)	(4,465,861)	0	0	Note 0001	50
ESH3	1,000	50,000	S&P 500 Emini (ES) MAR 2023 - WELLS FARGO	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	02/02/2023	4,161.6543	02/13/2023	4,147.2016	SALE	722,631	722,631	0	0	Note 0001	50
ESH3	500	25,000	S&P 500 Emini (ES) MAR 2023 - WELLS FARGO	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	02/02/2023	4,201.9553	02/13/2023	4,147.2016	SALE	1,368,841	1,368,841	0	0	Note 0001	50
ESH3	500	25,000	S&P 500 Emini (ES) MAR 2023 - WELLS FARGO	VAGLB HEDGE	EX 5	EQUITY/INDEX	03/17/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	02/02/2023	4,201.9553	02/14/2023	4,154.0245	SALE	1,198,269	1,198,269	0	0	Note 0001	50
MFSM3	1,000	50,000	MSCI EAFE JUN 2023 - WELLS FARGO	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/13/2023	1,996.1371	05/22/2023	2,144.2840	SALE	(7,407,345)	(7,407,345)	0	0	Note 0001	50
MFSM3	1,000	50,000	MSCI EAFE JUN 2023 - WELLS FARGO	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/13/2023	2,012.7626	05/23/2023	2,125.1559	SALE	(5,619,668)	(5,619,668)	0	0	Note 0001	50
MFSM3	1,000	50,000	MSCI EAFE JUN 2023 - WELLS FARGO	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	03/13/2023	2,012.7626	05/23/2023	2,124.0156	SALE	(5,562,653)	(5,562,653)	0	0	Note 0001	50
MFSM3	1,000	50,000	MSCI EAFE JUN 2023 - WELLS FARGO	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	04/26/2023	2,124.0288	05/25/2023	2,078.6271	SALE	2,270,085	2,270,085	0	0	Note 0001	50
MFSM3	1,000	50,000	MSCI EAFE JUN 2023 - WELLS FARGO	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	04/26/2023	2,128.1204	05/26/2023	2,096.4195	SALE	1,585,045	1,585,045	0	0	Note 0001	50
MFSM3	1,000	50,000	MSCI EAFE JUN 2023 - WELLS FARGO	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	05/02/2023	2,125.5693	06/02/2023	2,112.4276	SALE	657,085	657,085	0	0	Note 0001	50
MFSM3	1,000	50,000	MSCI EAFE JUN 2023 - WELLS FARGO	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	05/03/2023	2,130.6982	06/02/2023	2,112.4276	SALE	913,530	913,530	0	0	Note 0001	50
MFSM3	500	25,000	MSCI EAFE JUN 2023 - WELLS FARGO	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	05/03/2023	2,134.9579	06/02/2023	2,112.4276	SALE	563,257	563,257	0	0	Note 0001	50
MFSM3	500	25,000	MSCI EAFE JUN 2023 - WELLS FARGO	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	05/03/2023	2,134.9579	06/09/2023	2,114.6948	SALE	506,577	506,577	0	0	Note 0001	50
MFSM3	500	25,000	MSCI EAFE JUN 2023 - WELLS FARGO	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	05/03/2023	2,135.3001	06/09/2023	2,114.6948	SALE	515,132	515,132	0	0	Note 0001	50
RTYM3	1,000	50,000	RUSSELL 2000 Emini JUN 2023 - WELLS FARGO	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	05/04/2023	1,712.1439	06/09/2023	1,868.3425	SALE	(7,809,933)	(7,809,933)	0	0	Note 0001	50
MFSM3	500	25,000	MSCI EAFE JUN 2023 - WELLS FARGO	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	05/03/2023	2,135.3001	06/12/2023	2,124.4494	SALE	271,267	271,267	0	0	Note 0001	50
MFSM3	500	25,000	MSCI EAFE JUN 2023 - WELLS FARGO	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	05/04/2023	2,122.1685	06/12/2023	2,124.4494	SALE	(57,022)	(57,022)	0	0	Note 0001	50
RTYM3	1,000	50,000	RUSSELL 2000 Emini JUN 2023 - WELLS FARGO	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	05/04/2023	1,712.1439	06/12/2023	1,875.8044	SALE	(8,183,028)	(8,183,028)	0	0	Note 0001	50
RTYM3	500	25,000	RUSSELL 2000 Emini JUN 2023 - WELLS FARGO	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	05/04/2023	1,724.7683	06/12/2023	1,875.8044	SALE	(3,775,902)	(3,775,902)	0	0	Note 0001	50
MFSM3	1,000	50,000	MSCI EAFE JUN 2023 - WELLS FARGO	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	05/04/2023	2,122.1685	06/13/2023	2,144.9945	SALE	(1,141,300)	(1,141,300)	0	0	Note 0001	50
MFSM3	1,000	50,000	MSCI EAFE JUN 2023 - WELLS FARGO	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	05/04/2023	2,124.6237	06/13/2023	2,144.9945	SALE	(1,018,542)	(1,018,542)	0	0	Note 0001	50
MFSM3	1,000	50,000	MSCI EAFE JUN 2023 - WELLS FARGO	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	05/31/2023	2,042.0219	06/13/2023	2,144.9945	SALE	(5,148,632)	(5,148,632)	0	0	Note 0001	50
RTYM3	1,000	50,000	RUSSELL 2000 Emini JUN 2023 - WELLS FARGO	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	05/04/2023	1,724.7683	06/13/2023	1,876.7000	SALE	(7,596,583)	(7,596,583)	0	0	Note 0001	50
RTYM3	1,000	50,000	RUSSELL 2000 Emini JUN 2023 - WELLS FARGO	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	05/31/2023	1,744.3676	06/13/2023	1,876.7000	SALE	(6,616,620)	(6,616,620)	0	0	Note 0001	50
RTYM3	1,000	50,000	RUSSELL 2000 Emini JUN 2023 - WELLS FARGO	VAGLB HEDGE	EX 5	EQUITY/INDEX	06/16/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	05/31/2023	1,759.5831	06/13/2023	1,876.7000	SALE	(5,855,845)	(5,855,845)	0	0	Note 0001	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
RTYU3	2,000	100,000	RUSSELL 2000 Emini SEP 2023 - WELLS FARGO	VAGLB HEDGE	EX 5	EQUITY/INDEX	09/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/13/2023	1,895.1367	06/15/2023	1,907.7663	SALE	(1,262,958)	(1,262,958)	0	0	Note 0001	50
MFSU3	1,000	50,000	MSCI EAFE SEP 2023-WELLS FARGO	VAGLB HEDGE	EX 5	EQUITY/INDEX	09/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	06/13/2023	2,164.7876	06/15/2023	2,192.3646	SALE	(1,378,850)	(1,378,850)	0	0	Note 0001	50
MFSU3	1,000	50,000	MSCI EAFE SEP 2023-WELLS FARGO	VAGLB HEDGE	EX 5	EQUITY/INDEX	09/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	06/13/2023	2,164.7876	06/29/2023	2,129.9619	SALE	1,741,285	1,741,285	0	0	Note 0001	50
RTYU3	1,000	50,000	RUSSELL 2000 Emini SEP 2023 - WELLS FARGO	VAGLB HEDGE	EX 5	EQUITY/INDEX	09/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/13/2023	1,895.1367	06/29/2023	1,897.9265	SALE	(139,490)	(139,490)	0	0	Note 0001	50
RTYU3	500	25,000	RUSSELL 2000 Emini SEP 2023 - WELLS FARGO	VAGLB HEDGE	EX 5	EQUITY/INDEX	09/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/23/2023	1,834.7306	06/29/2023	1,897.9265	SALE	(1,579,897)	(1,579,897)	0	0	Note 0001	50
NQU3	500	10,000	NASDAQ 100 Emini SEP 2023 - WELLS FARGO	VAGLB HEDGE	EX 5	EQUITY/INDEX	09/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/23/2023	15,057.8355	06/29/2023	15,100.7100	SALE	(428,745)	(428,745)	0	0	Note 0001	20
MFSU3	1,000	50,000	MSCI EAFE SEP 2023-WELLS FARGO	VAGLB HEDGE	EX 5	EQUITY/INDEX	09/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	06/13/2023	2,164.7876	07/14/2023	2,193.7116	SALE	(1,446,200)	(1,446,200)	0	0	Note 0001	50
RTYU3	1,000	50,000	RUSSELL 2000 Emini SEP 2023 - WELLS FARGO	VAGLB HEDGE	EX 5	EQUITY/INDEX	09/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/23/2023	1,834.7306	07/14/2023	1,944.0793	SALE	(5,467,433)	(5,467,433)	0	0	Note 0001	50
RTYU3	500	25,000	RUSSELL 2000 Emini SEP 2023 - WELLS FARGO	VAGLB HEDGE	EX 5	EQUITY/INDEX	09/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/26/2023	1,838.6656	07/14/2023	1,944.0793	SALE	(2,635,342)	(2,635,342)	0	0	Note 0001	50
NQU3	500	10,000	NASDAQ 100 Emini SEP 2023 - WELLS FARGO	VAGLB HEDGE	EX 5	EQUITY/INDEX	09/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/26/2023	14,857.1645	07/14/2023	15,696.4600	SALE	(8,392,955)	(8,392,955)	0	0	Note 0001	20
RTYU3	500	25,000	RUSSELL 2000 Emini SEP 2023 - WELLS FARGO	VAGLB HEDGE	EX 5	EQUITY/INDEX	09/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/26/2023	1,838.6656	07/31/2023	2,013.6506	SALE	(4,374,625)	(4,374,625)	0	0	Note 0001	50
MFSU3	500	25,000	MSCI EAFE SEP 2023-WELLS FARGO	VAGLB HEDGE	EX 5	EQUITY/INDEX	09/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	06/23/2023	2,112.7268	07/31/2023	2,206.0854	SALE	(2,333,965)	(2,333,965)	0	0	Note 0001	50
NQU3	500	10,000	NASDAQ 100 Emini SEP 2023 - WELLS FARGO	VAGLB HEDGE	EX 5	EQUITY/INDEX	09/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	08/16/2023	14,940.5565	08/30/2023	15,500.5668	SALE	(5,600,102)	(5,600,102)	0	0	Note 0001	20
NQU3	500	10,000	NASDAQ 100 Emini SEP 2023 - WELLS FARGO	VAGLB HEDGE	EX 5	EQUITY/INDEX	09/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	08/18/2023	14,740.3288	08/30/2023	15,500.5668	SALE	(7,602,380)	(7,602,380)	0	0	Note 0001	20
RTYU3	500	25,000	RUSSELL 2000 Emini SEP 2023 - WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	09/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	06/26/2023	1,838.6656	08/30/2023	1,907.0086	SALE	(1,708,576)	(1,708,576)	0	0	Note 0001	50
RTYU3	500	25,000	RUSSELL 2000 Emini SEP 2023 - WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	09/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	08/03/2023	1,970.6242	08/30/2023	1,907.0086	SALE	1,590,389	1,590,389	0	0	Note 0001	50
RTYU3	1,000	50,000	RUSSELL 2000 Emini SEP 2023 - WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	09/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	08/03/2023	1,878.6285	08/30/2023	1,907.0086	SALE	(1,419,007)	(1,419,007)	0	0	Note 0001	50
RTYU3	500	25,000	RUSSELL 2000 Emini SEP 2023 - WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	09/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	08/03/2023	1,865.0134	08/30/2023	1,907.0086	SALE	(1,049,882)	(1,049,882)	0	0	Note 0001	50
MFSU3	500	25,000	MSCI EAFE SEP 2023-WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	09/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	06/23/2023	2,112.7268	08/30/2023	2,119.2799	SALE	(163,826)	(163,826)	0	0	Note 0001	50
MFSU3	1,000	50,000	MSCI EAFE SEP 2023-WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	09/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	06/23/2023	2,114.3048	08/30/2023	2,119.2799	SALE	(248,753)	(248,753)	0	0	Note 0001	50
MFSU3	500	25,000	MSCI EAFE SEP 2023-WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	09/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	06/23/2023	2,131.3560	08/30/2023	2,119.2799	SALE	301,904	301,904	0	0	Note 0001	50
NQU3	500	10,000	NASDAQ 100 Emini SEP 2023 - WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	09/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	08/18/2023	14,740.3288	09/08/2023	15,282.2500	SALE	(5,419,212)	(5,419,212)	0	0	Note 0001	20
RTYU3	2,500	125,000	RUSSELL 2000 Emini SEP 2023 - WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	09/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	08/18/2023	1,865.0134	09/08/2023	1,857.8000	SALE	901,671	901,671	0	0	Note 0001	50
MFSU3	1,000	50,000	MSCI EAFE SEP 2023-WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	09/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	08/16/2023	2,079.6853	09/08/2023	2,075.8900	SALE	189,767	189,767	0	0	Note 0001	50
MFSU3	2,000	100,000	MSCI EAFE SEP 2023-WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	09/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	08/18/2023	2,062.5484	09/08/2023	2,075.8900	SALE	(1,334,157)	(1,334,157)	0	0	Note 0001	50
RTYZ3	2,500	125,000	RUSSELL 2000 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/08/2023	1,876.8200	10/09/2023	1,754.2139	SALE	15,325,758	15,325,758	0	0	Note 0001	50
RTYZ3	500	25,000	RUSSELL 2000 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/20/2023	1,826.2480	10/09/2023	1,754.2139	SALE	1,800,852	1,800,852	0	0	Note 0001	50
NQZ3	500	10,000	NASDAQ 100 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/08/2023	15,477.1122	10/09/2023	15,009.0725	SALE	4,680,397	4,680,397	0	0	Note 0001	20

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
NQZ3	500	10,000	NASDAQ 100 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/20/2023	15,151.1970	10/09/2023	15,009.0725	SALE	1,421,245	1,421,245	0	0	Note 0001	20
MFSZ3	2,000	100,000	MSCI EAFE DEC 2023-WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	09/08/2023	2,095.6900	10/09/2023	2,013.3605	SALE	8,232,952	8,232,952	0	0	Note 0001	50
MFSZ3	1,000	50,000	MSCI EAFE DEC 2023-WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	09/08/2023	2,095.6900	10/09/2023	2,012.5155	SALE	4,158,726	4,158,726	0	0	Note 0001	50
MFSZ3	500	25,000	MSCI EAFE DEC 2023-WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	09/20/2023	2,109.4314	10/09/2023	2,012.5155	SALE	2,422,899	2,422,899	0	0	Note 0001	50
MFSZ3	500	25,000	MSCI EAFE DEC 2023-WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	09/21/2023	2,073.7197	10/09/2023	2,012.5155	SALE	1,530,106	1,530,106	0	0	Note 0001	50
NQZ3	500	10,000	NASDAQ 100 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/21/2023	14,861.5115	10/09/2023	15,179.6723	SALE	(3,181,607)	(3,181,607)	0	0	Note 0001	20
NQZ3	500	10,000	NASDAQ 100 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/22/2023	14,867.0625	10/09/2023	15,179.6723	SALE	(3,126,098)	(3,126,098)	0	0	Note 0001	20
RTYZ3	500	25,000	RUSSELL 2000 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/20/2023	1,826.2480	10/09/2023	1,769.7158	SALE	1,413,306	1,413,306	0	0	Note 0001	50
RTYZ3	1,500	75,000	RUSSELL 2000 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/21/2023	1,797.9912	10/09/2023	1,769.7158	SALE	2,120,657	2,120,657	0	0	Note 0001	50
RTYZ3	1,000	50,000	RUSSELL 2000 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/22/2023	1,792.8355	10/09/2023	1,769.7158	SALE	1,155,985	1,155,985	0	0	Note 0001	50
RTYZ3	500	25,000	RUSSELL 2000 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/22/2023	1,792.8355	10/12/2023	1,748.1332	SALE	1,117,557	1,117,557	0	0	Note 0001	50
RTYZ3	1,000	50,000	RUSSELL 2000 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/26/2023	1,777.8774	10/12/2023	1,748.1332	SALE	1,487,211	1,487,211	0	0	Note 0001	50
MFSZ3	500	25,000	MSCI EAFE DEC 2023-WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	09/21/2023	2,073.7197	10/12/2023	2,054.3996	SALE	483,002	483,002	0	0	Note 0001	50
MFSZ3	500	25,000	MSCI EAFE DEC 2023-WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	09/22/2023	2,073.9563	10/12/2023	2,054.3996	SALE	488,917	488,917	0	0	Note 0001	50
NQZ3	500	10,000	NASDAQ 100 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/26/2023	14,685.3183	10/12/2023	15,419.6805	SALE	(7,343,623)	(7,343,623)	0	0	Note 0001	20
NQZ3	500	10,000	NASDAQ 100 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/26/2023	14,685.3183	10/12/2023	15,328.2880	SALE	(6,429,698)	(6,429,698)	0	0	Note 0001	20
MFSZ3	500	25,000	MSCI EAFE DEC 2023-WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	09/22/2023	2,073.9563	10/12/2023	2,043.4084	SALE	763,697	763,697	0	0	Note 0001	50
MFSZ3	500	25,000	MSCI EAFE DEC 2023-WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	09/26/2023	2,036.7750	10/12/2023	2,043.4084	SALE	(165,835)	(165,835)	0	0	Note 0001	50
RTYZ3	1,500	75,000	RUSSELL 2000 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/26/2023	1,777.8774	10/12/2023	1,766.7708	SALE	832,997	832,997	0	0	Note 0001	50
NQZ3	500	10,000	NASDAQ 100 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/27/2023	14,647.7540	10/17/2023	15,276.7160	SALE	(6,289,620)	(6,289,620)	0	0	Note 0001	20
MFSZ3	1,000	50,000	MSCI EAFE DEC 2023-WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	09/26/2023	2,036.7750	10/17/2023	2,045.0083	SALE	(411,665)	(411,665)	0	0	Note 0001	50
RTYZ3	1,000	50,000	RUSSELL 2000 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/26/2023	1,777.8774	10/17/2023	1,789.5325	SALE	(582,752)	(582,752)	0	0	Note 0001	50
RTYZ3	500	25,000	RUSSELL 2000 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/27/2023	1,783.9539	10/17/2023	1,789.5325	SALE	(139,465)	(139,465)	0	0	Note 0001	50
NQZ3	500	10,000	NASDAQ 100 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/03/2023	14,716.8445	10/17/2023	15,197.5830	SALE	(4,807,385)	(4,807,385)	0	0	Note 0001	20
RTYZ3	1,000	50,000	RUSSELL 2000 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/27/2023	1,783.9539	10/17/2023	1,778.9263	SALE	251,380	251,380	0	0	Note 0001	50
RTYZ3	500	25,000	RUSSELL 2000 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/03/2023	1,741.4842	10/17/2023	1,778.9263	SALE	(936,052)	(936,052)	0	0	Note 0001	50
MFSZ3	1,000	50,000	MSCI EAFE DEC 2023-WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	09/27/2023	2,025.9992	10/17/2023	2,037.8927	SALE	(594,675)	(594,675)	0	0	Note 0001	50
NQZ3	1,000	20,000	NASDAQ 100 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/03/2023	14,740.4678	10/31/2023	14,482.5188	SALE	5,158,980	5,158,980	0	0	Note 0001	20
RTYZ3	1,000	50,000	RUSSELL 2000 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/03/2023	1,741.4842	10/31/2023	1,669.3822	SALE	3,605,100	3,605,100	0	0	Note 0001	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
RTYZ3	500	25,000	RUSSELL 2000 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/03/2023	1,741.6405	10/31/2023	1,669.3822	SALE	1,806,457	1,806,457	0	0	Note 0001	50
RTYZ3	1,500	75,000	RUSSELL 2000 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/03/2023	1,741.6405	11/01/2023	1,671.4010	SALE	5,267,960	5,267,960	0	0	Note 0001	50
NQZ3	500	10,000	NASDAQ 100 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/04/2023	14,789.3695	11/01/2023	14,608.9558	SALE	1,804,138	1,804,138	0	0	Note 0001	20
NQZ3	500	10,000	NASDAQ 100 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/05/2023	14,766.9520	11/01/2023	14,608.9558	SALE	1,579,963	1,579,963	0	0	Note 0001	20
RTYZ3	1,000	50,000	RUSSELL 2000 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/03/2023	1,741.6405	11/01/2023	1,666.6007	SALE	3,751,988	3,751,988	0	0	Note 0001	50
RTYZ3	1,000	50,000	RUSSELL 2000 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/04/2023	1,740.0199	11/01/2023	1,666.6007	SALE	3,670,958	3,670,958	0	0	Note 0001	50
NQZ3	500	10,000	NASDAQ 100 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/05/2023	14,898.2820	11/01/2023	14,750.8725	SALE	1,474,095	1,474,095	0	0	Note 0001	20
RTYZ3	500	25,000	RUSSELL 2000 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/04/2023	1,740.0199	11/01/2023	1,676.3815	SALE	1,590,958	1,590,958	0	0	Note 0001	50
RTYZ3	1,000	50,000	RUSSELL 2000 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/05/2023	1,734.7516	11/01/2023	1,676.3815	SALE	2,918,503	2,918,503	0	0	Note 0001	50
NQZ3	1,000	20,000	NASDAQ 100 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/20/2023	14,662.4878	11/02/2023	14,957.7558	SALE	(5,905,360)	(5,905,360)	0	0	Note 0001	20
RTYZ3	1,000	50,000	RUSSELL 2000 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/05/2023	1,734.7516	11/02/2023	1,703.5713	SALE	1,559,013	1,559,013	0	0	Note 0001	50
RTYZ3	500	25,000	RUSSELL 2000 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/05/2023	1,745.0027	11/02/2023	1,703.5713	SALE	1,035,785	1,035,785	0	0	Note 0001	50
NQZ3	500	10,000	NASDAQ 100 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/20/2023	14,699.4985	11/02/2023	14,975.0805	SALE	(2,755,820)	(2,755,820)	0	0	Note 0001	20
NQZ3	500	10,000	NASDAQ 100 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/20/2023	14,699.4985	11/02/2023	14,998.7715	SALE	(2,992,730)	(2,992,730)	0	0	Note 0001	20
NQZ3	500	10,000	NASDAQ 100 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/23/2023	14,788.7643	11/02/2023	14,998.7715	SALE	(2,100,073)	(2,100,073)	0	0	Note 0001	20
RTYZ3	1,000	50,000	RUSSELL 2000 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/05/2023	1,745.0027	11/02/2023	1,720.5804	SALE	1,221,119	1,221,119	0	0	Note 0001	50
RTYZ3	1,000	50,000	RUSSELL 2000 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/20/2023	1,692.2417	11/02/2023	1,720.5804	SALE	(1,416,931)	(1,416,931)	0	0	Note 0001	50
NQZ3	500	10,000	NASDAQ 100 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/23/2023	14,788.7643	11/03/2023	15,189.4527	SALE	(4,006,884)	(4,006,884)	0	0	Note 0001	20
NQZ3	500	10,000	NASDAQ 100 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/25/2023	14,469.7595	11/03/2023	15,189.4527	SALE	(7,196,932)	(7,196,932)	0	0	Note 0001	20
NQZ3	500	10,000	NASDAQ 100 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/25/2023	14,469.8975	11/03/2023	15,189.4527	SALE	(7,195,552)	(7,195,552)	0	0	Note 0001	20
RTYZ3	2,000	100,000	RUSSELL 2000 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/20/2023	1,692.2417	11/03/2023	1,773.2635	SALE	(8,102,180)	(8,102,180)	0	0	Note 0001	50
RTYZ3	3,000	150,000	RUSSELL 2000 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/20/2023	1,697.7985	11/03/2023	1,773.2635	SALE	(11,319,750)	(11,319,750)	0	0	Note 0001	50
RTYZ3	1,000	50,000	RUSSELL 2000 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/23/2023	1,679.5295	11/03/2023	1,773.2635	SALE	(4,686,703)	(4,686,703)	0	0	Note 0001	50
RTYZ3	2,000	100,000	RUSSELL 2000 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/23/2023	1,679.5295	11/06/2023	1,755.2139	SALE	(7,568,443)	(7,568,443)	0	0	Note 0001	50
NQZ3	1,000	20,000	NASDAQ 100 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/26/2023	14,164.0883	11/06/2023	15,194.7093	SALE	(20,612,420)	(20,612,420)	0	0	Note 0001	20
RTYZ3	1,500	75,000	RUSSELL 2000 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/25/2023	1,659.8721	11/06/2023	1,744.8023	SALE	(6,369,767)	(6,369,767)	0	0	Note 0001	50
RTYZ3	500	25,000	RUSSELL 2000 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/25/2023	1,662.0183	11/06/2023	1,744.8023	SALE	(2,069,600)	(2,069,600)	0	0	Note 0001	50
RTYZ3	500	25,000	RUSSELL 2000 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/25/2023	1,662.0183	11/06/2023	1,744.9297	SALE	(2,072,785)	(2,072,785)	0	0	Note 0001	50
RTYZ3	500	25,000	RUSSELL 2000 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/26/2023	1,658.5558	11/06/2023	1,744.9297	SALE	(2,159,348)	(2,159,348)	0	0	Note 0001	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
NQZ3	500	10,000	NASDAQ 100 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/26/2023	14,191.0468	11/07/2023	15,385.7115	SALE	(11,946,648)	(11,946,648)	0	0	Note 0001	20
RTYZ3	1,000	50,000	RUSSELL 2000 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/26/2023	1,658.5558	11/07/2023	1,740.4438	SALE	(4,094,401)	(4,094,401)	0	0	Note 0001	50
NQZ3	500	10,000	NASDAQ 100 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/26/2023	14,191.0468	11/10/2023	15,530.8255	SALE	(13,397,788)	(13,397,788)	0	0	Note 0001	20
RTYZ3	1,500	75,000	RUSSELL 2000 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/26/2023	1,658.5558	11/10/2023	1,709.9791	SALE	(3,856,747)	(3,856,747)	0	0	Note 0001	50
NQZ3	500	10,000	NASDAQ 100 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/26/2023	14,282.1330	11/10/2023	15,595.8615	SALE	(13,137,285)	(13,137,285)	0	0	Note 0001	20
NQZ3	500	10,000	NASDAQ 100 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/26/2023	14,368.5000	11/10/2023	15,595.8615	SALE	(12,273,615)	(12,273,615)	0	0	Note 0001	20
RTYZ3	500	25,000	RUSSELL 2000 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/26/2023	1,658.5558	11/10/2023	1,711.1273	SALE	(1,314,287)	(1,314,287)	0	0	Note 0001	50
RTYZ3	1,000	50,000	RUSSELL 2000 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/26/2023	1,660.1748	11/10/2023	1,711.1273	SALE	(2,547,623)	(2,547,623)	0	0	Note 0001	50
NQZ3	500	10,000	NASDAQ 100 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/26/2023	14,368.5000	11/13/2023	15,542.4320	SALE	(11,739,320)	(11,739,320)	0	0	Note 0001	20
RTYZ3	1,500	75,000	RUSSELL 2000 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/26/2023	1,660.1748	11/13/2023	1,703.5999	SALE	(3,256,880)	(3,256,880)	0	0	Note 0001	50
RTYZ3	500	25,000	RUSSELL 2000 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/26/2023	1,665.3414	11/13/2023	1,711.8918	SALE	(1,163,761)	(1,163,761)	0	0	Note 0001	50
NQZ3	500	10,000	NASDAQ 100 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/27/2023	14,270.4365	11/14/2023	15,882.3035	SALE	(16,118,670)	(16,118,670)	0	0	Note 0001	20
NQZ3	500	10,000	NASDAQ 100 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/27/2023	14,313.0800	11/14/2023	15,882.3035	SALE	(15,692,235)	(15,692,235)	0	0	Note 0001	20
RTYZ3	2,500	125,000	RUSSELL 2000 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/26/2023	1,665.3414	11/14/2023	1,804.4038	SALE	(17,382,808)	(17,382,808)	0	0	Note 0001	50
RTYZ3	500	25,000	RUSSELL 2000 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/26/2023	1,667.4346	11/14/2023	1,804.4038	SALE	(3,424,231)	(3,424,231)	0	0	Note 0001	50
RTYZ3	1,500	75,000	RUSSELL 2000 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/26/2023	1,667.4346	11/15/2023	1,808.4515	SALE	(10,576,265)	(10,576,265)	0	0	Note 0001	50
NQZ3	500	10,000	NASDAQ 100 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/27/2023	14,313.0800	11/15/2023	15,889.9360	SALE	(15,768,560)	(15,768,560)	0	0	Note 0001	20
RTYZ3	1,500	75,000	RUSSELL 2000 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	10/27/2023	1,641.7114	12/11/2023	1,882.1000	SALE	(18,029,145)	(18,029,145)	0	0	Note 0001	50
RTYZ3	1,000	50,000	RUSSELL 2000 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/04/2023	1,882.5793	12/11/2023	1,882.1000	SALE	23,965	23,965	0	0	Note 0001	50
RTYZ3	1,500	75,000	RUSSELL 2000 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/06/2023	1,858.7723	12/11/2023	1,882.1000	SALE	(1,749,575)	(1,749,575)	0	0	Note 0001	50
RTYZ3	1,500	75,000	RUSSELL 2000 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/06/2023	1,873.8560	12/11/2023	1,882.1000	SALE	(618,300)	(618,300)	0	0	Note 0001	50
RTYZ3	1,500	75,000	RUSSELL 2000 Emini DEC 2023 -WELLS FARGO	VAGLB HEDGE	EX 5	Equity/Index	12/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	12/06/2023	1,884.2145	12/11/2023	1,882.1000	SALE	158,585	158,585	0	0	Note 0001	50
1609999999. Subtotal - Short Futures - Hedging Other														(780,815,515)	(780,815,515)	0	0	XXX	XXX
1649999999. Subtotal - Short Futures														(780,815,515)	(780,815,515)	0	0	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments														0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other														(1,358,965,288)	(1,358,965,288)	0	0	XXX	XXX
1719999999. Subtotal - Replication														0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation														0	0	0	0	XXX	XXX
1739999999. Subtotal - Other														0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														0	0	0	0	XXX	XXX
1759999999 - Totals														(1,358,965,288)	(1,358,965,288)	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Jackson hedges on a macroeconomic basis, and as a result, does not calculate hedge effectiveness at the detailed level. See the Notes to the Financial Statements for additional details. .....

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	0	0	0	0	0	0	0	1,948,415,606	1,948,415,606
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Y	Y	0	0	17,303,460	(191,493,661)	0	17,303,460	(191,493,661)	0	9,839,216	0
BARCLAYS	G5GSEF7VJP5I70UK5573	Y	Y	291,090,000	0	19,371,452	(56,649,997)	0	19,371,452	(56,649,997)	0	14,541,415	0
BNP	ROMUWSFPU8MPRO8K5P83	Y	Y	48,988,000	0	138,844	(8,916,201)	0	138,844	(8,916,201)	0	1,865,488	0
BNP	ROMUWSFPU8MPRO8K5P83	Y	Y	0	0	2,627,050	(4,560,610)	0	2,627,050	(4,560,610)	0	521,916	0
CIBC	2IGI19DL77OXOHC3ZE78	Y	Y	21,520,000	0	5,089,259	0	0	5,089,259	0	0	0	0
CIBC	2IGI19DL77OXOHC3ZE78	Y	Y	0	0	8,543	(2,110,820)	0	8,543	(2,110,820)	0	0	0
CITIBANK	E57ODZWZ7FF32TWEFA76	Y	Y	0	0	25,312,578	(119,029,097)	0	25,312,578	(119,029,097)	0	10,959,226	0
CREDIT AGRICOLE	254900BN8XS34XZDJ223	Y	Y	13,330,000	0	23,278,725	(8,934,851)	1,013,874	23,278,725	(8,934,851)	1,013,874	1,187,277	1,187,277
CREDIT SUISSE	E58DKGMJYYYJLN8C3868	Y	Y	71,928,000	0	86,347,857	(8,356,827)	6,063,030	86,347,857	(8,356,827)	6,063,030	8,508,760	8,508,760
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Y	Y	0	0	0	(303,410,697)	0	0	(303,410,697)	0	8,954,271	0
GOLDMAN SACHS & CO	KD3XUN7C6T14HNAYLU02	Y	Y	0	0	1,474,879	(96,321,253)	0	1,474,879	(96,321,253)	0	4,508,507	0
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Y	Y	24,091,000	0	4,379,640	0	0	4,379,640	0	0	0	0
JPM CHASE	7H6GLXDRUGQFU57RNE97	Y	Y	0	0	43,237,494	(80,208,205)	0	43,237,494	(80,208,205)	0	7,235,459	0
MIZUHO CAPITAL MARKETS LLC	0V6WI8S6QX2D1J8570P30	Y	Y	3,920,000	0	19,068,719	(13,684,422)	1,464,297	19,068,719	(13,684,422)	1,464,297	391,834	391,834
Natixis NA	549300L8G1E7ZHVEOG75	Y	Y	0	0	73,653	(1,419,857)	0	73,653	(1,419,857)	0	0	0
MORGAN STANLEY INTERNATIONAL	4PQUHN3JPFGFNF3BB653	Y	Y	0	0	129,802	0	129,802	129,802	0	129,802	0	0
MORGAN STANLEY	IGJSJL3JD5P3O16NJZ34	Y	Y	49,548,000	0	127,285,424	(307,773,708)	0	127,285,424	(307,773,708)	0	0	0
RBC	ES7IP3U3RHIGC71XBU11	Y	Y	6,994,000	0	5,299,126	0	0	5,299,126	0	0	0	0
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Y	Y	784,899	0	0	0	0	0	0	0	0	0
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Y	Y	610,000	0	3,936,826	(3,288,967)	37,859	3,936,826	(3,288,967)	37,859	460,611	460,611
UBS	BFM8T61CT2L10CEMIK50	Y	Y	229,831,000	0	1,950,308	(3,627,630)	0	1,950,308	(3,627,630)	0	1,466,447	0
WELLS FARGO	VYVVCKR63DVZZN70PB21	Y	Y	77,882,029	0	3,598,579	0	0	3,598,579	0	0	0	0
0299999999. Total NAIC 1 Designation				840,516,928	0	389,912,218	(1,209,786,803)	8,708,862	389,912,218	(1,209,786,803)	8,708,862	70,440,427	10,548,482
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)				0	0	0	0	0	0	0	0	0	0
0999999999 - Gross Totals				840,516,928	0	389,912,218	(1,209,786,803)	8,708,862	389,912,218	(1,209,786,803)	8,708,862	2,018,856,033	1,958,964,088
1. Offset per SSAP No. 64						305,095,927	(305,095,927)						
2. Net after right of offset per SSAP No. 64						84,816,291	(904,690,876)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	023135-BC-9	AMAZON	5,764,338	5,992,098	6,009,909	08/22/2027	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	053015-AE-3	AUTOMATIC DATA PROCESSING	1,551,644	1,583,326	1,582,935	09/15/2025	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	210518-DD-5	CONSUMERS ENERGY	1,786,982	1,979,158	1,972,118	04/15/2049	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	24422E-WN-5	JOHN DEERE CAPITAL	2,458,739	2,384,093	2,382,141	10/11/2029	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	377373-AG-0	GLAXOSMITHKLINE CAPITAL	789,401	797,601	797,538	06/01/2024	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	437076-BX-9	HOME DEPOT	2,738,154	2,891,154	2,846,340	12/06/2048	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	539830-BB-4	LOCKHEED MARTIN	715,648	791,663	745,935	12/15/2042	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	585055-BT-2	MEDTRONIC	3,412,780	3,490,443	3,470,050	03/15/2035	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	670346-AV-7	NUCOR	711,974	791,663	789,467	04/01/2032	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	713448-ES-3	PEPSICO	1,820,489	1,979,158	1,748,513	03/19/2030	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	737679-DB-3	POTOMAC ELECTRIC POWER	1,366,213	1,187,495	1,185,339	11/15/2037	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	78409V-BG-8	S&P GLOBAL INC	592,204	593,747	616,196	05/01/2029	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	79466L-AF-1	SALESFORCE	582,128	593,747	593,652	04/11/2028	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	911312-BR-6	UNITED PARCEL SERVICE	1,914,716	1,979,158	1,977,775	03/15/2029	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Treasury	912810-SL-3	US TREASURY NOTES	39,273,416	59,374,732	66,931,575	02/15/2050	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Treasury	91282C-FG-1	US TREASURY	71,579,517	72,437,173	72,307,933	08/31/2024	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Treasury	91282C-JE-2	US TREASURY	31,233,009	30,874,861	31,208,353	10/31/2025	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Treasury	912828-Z9-4	US TREASURY NOTES	3,902,244	4,472,896	4,670,035	02/15/2030	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	91324P-AR-3	UNITEDHEALTH GROUP	4,334,039	3,958,315	3,240,786	03/15/2036	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	95709T-AH-3	WESTAR ENERGY	187,672	217,707	217,558	03/01/2042	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	983024-AN-0	WYETH	611,243	554,164	661,649	04/01/2037	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	00287Y-CY-3	ABBVIE	2,672,661	2,685,632	2,695,859	03/15/2035	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	013716-AU-9	RIO TINTO ALCAN	1,769,638	1,611,379	1,569,935	12/15/2033	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	03522A-AH-3	ANHEUSER-BUSCH	2,733,486	2,685,632	2,732,652	02/01/2036	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	03523T-BU-1	ANHEUSER-BUSCH INBEV	5,425,031	5,043,079	6,493,322	01/23/2039	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	035240-AL-4	ANHEUSER-BUSCH INBEV	1,338,915	1,342,816	1,337,731	04/13/2028	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	035240-AM-2	ANHEUSER-BUSCH INBEV	11,292,010	11,816,779	13,054,190	04/15/2038	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	037833-BG-4	APPLE	1,850,870	1,879,942	1,882,007	05/13/2025	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	055451-AR-9	BHP BILLITON FINANCE USA	3,725,433	4,028,447	3,869,805	02/24/2042	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	05723K-AE-0	BAKER HUGHES	1,286,115	1,342,816	1,302,254	12/15/2027	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	115637-AU-4	BROWN-FORMAN CORP	2,764,161	2,685,632	2,678,079	04/15/2033	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	149123-BS-9	CATERPILLAR	1,538,986	1,450,241	1,447,865	05/27/2041	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	17252M-AN-0	CINTAS	11,615,612	11,756,084	11,739,174	04/01/2027	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	191241-AH-1	COCA-COLA FEMSA SAB CV	4,395,744	4,834,137	4,802,311	01/22/2030	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	20030N-CH-2	COMCAST	5,212,700	5,371,263	5,271,989	05/01/2028	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	20030N-CT-6	COMCAST	11,229,066	11,285,561	11,282,062	10/15/2028	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	209111-FH-1	CONSOLIDATED EDISON OF NY	3,305,773	4,028,447	4,023,584	06/15/2046	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	209111-FT-5	CONSOLIDATED EDISON OF NY	3,189,320	3,491,321	3,478,941	12/01/2048	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	209111-GE-7	CONSOLIDATED EDISON OF NY	1,415,149	1,342,816	1,342,133	03/01/2033	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	244199-BH-7	DEERE	1,053,832	1,074,253	1,073,837	04/15/2025	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	244199-BJ-3	DEERE	7,528,283	8,056,895	8,046,633	04/15/2030	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	24422E-TH-2	JOHN DEERE CAPITAL	1,029,106	1,074,253	1,074,194	06/10/2026	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	25243Y-BB-4	DIAGEO CAPITAL	8,734,129	9,687,610	9,634,256	10/24/2029	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	25243Y-BH-1	DIAGEO CAPITAL	145,923	134,282	133,661	01/24/2033	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	254687-FL-5	WALT DISNEY	4,806,171	5,371,263	5,323,902	09/01/2029	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	25468P-DK-9	TWDC ENTERPRISES 18	14,137,949	14,452,458	14,438,631	02/13/2026	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	26442U-AN-4	DUKE ENERGY PROGRESS	8,888,874	9,668,274	9,646,514	04/01/2032	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	26444H-AK-7	DUKE ENERGY FLORIDA	3,650,198	4,297,011	4,291,736	12/15/2031	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	278865-BE-9	ECOLAB	9,472,073	9,115,571	9,109,119	03/24/2030	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	29379V-CD-3	ENTERPRISE PRODUCTS OPERATING	2,868,400	2,685,632	2,680,723	01/31/2033	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	29736R-AP-5	ESTEE LAUDER CO	2,392,145	2,685,632	2,669,734	12/01/2029	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	369550-BL-1	GENERAL DYNAMICS	9,901,417	10,071,119	10,028,500	04/01/2027	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	377372-AN-7	GLAXOSMITHKLINE CAPITAL	12,786,817	12,891,032	12,890,077	05/15/2028	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	437076-AS-1	HOME DEPOT	6,007,852	5,371,263	7,680,264	12/16/2036	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	437076-BY-7	HOME DEPOT	7,583,650	8,056,895	8,029,869	06/15/2029	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	437076-CA-8	HOME DEPOT	5,093,438	5,371,263	5,358,372	04/15/2027	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	458140-AS-9	INTEL	1,073,486	1,074,253	1,080,156	07/29/2025	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	459200-KA-8	IBM	5,141,096	5,371,263	5,363,282	05/15/2029	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	494368-CB-7	KIMBERLY-CLARK	5,064,148	5,371,263	5,368,376	03/26/2030	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	582839-AG-1	MEAD JOHNSON NUTRITION	2,124,825	2,260,228	2,250,370	06/01/2044	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	585055-BT-2	MEDTRONIC	4,978,044	5,035,559	5,006,139	03/15/2035	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	58933Y-BF-1	MERCK	4,722,681	6,816,133	6,800,192	12/10/2051	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCL00F39	Corporate	594918-BJ-2	MICROSOFT	1,845,136	1,879,942	1,881,696	11/03/2025	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	654106-AK-9	NIKE	3,485,254	3,759,884	3,756,159	03/27/2030	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	66989H-AR-9	NOVARTIS CAPITAL	9,543,475	10,742,527	10,733,162	08/14/2030	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	67066G-AF-1	NVIDIA CORP	12,538,796	13,428,158	13,395,037	04/01/2030	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	717081-DE-0	PFIZER	2,471,243	2,685,632	2,681,023	06/15/2043	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	717081-EZ-2	PFIZER	6,710,842	9,110,200	9,061,652	05/28/2040	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	718172-BD-0	PHILIP MORRIS INTERNATIONAL	2,547,396	2,685,632	2,672,967	11/15/2043	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	718172-CJ-6	PHILIP MORRIS INTERNATIONAL	12,350,101	13,025,313	12,922,122	08/15/2029	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	718172-DA-4	PHILIP MORRIS INTERNATIONAL	4,936,874	4,758,939	4,723,688	02/15/2030	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	743820-AA-0	PROV ST JOSEPH HLTH OBL	1,426,619	1,611,379	1,611,379	10/01/2029	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	743820-AB-8	PROV ST JOSEPH HLTH OBL	3,916,868	6,354,204	6,354,204	10/01/2051	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	747525-AU-7	QUALCOMM	3,649,901	3,759,884	3,756,086	05/20/2027	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	747525-BP-7	QUALCOMM	2,489,312	3,043,895	3,015,424	05/20/2032	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	78409V-BG-8	S&P GLOBAL INC	1,344,657	1,342,816	1,393,586	05/01/2029	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	797440-CB-8	SAN DIEGO GAS & ELECTRIC	1,447,323	1,611,379	1,607,502	03/15/2032	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	806854-AJ-4	SCHLUMBERGER INVESTMENT SA	761,884	847,585	863,060	06/26/2030	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	822582-BT-8	SHELL INTERNATIONAL FINANCE BV	1,039,349	1,074,253	1,089,434	05/10/2026	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	842400-FP-3	SOUTHERN CALIFORNIA EDISON	13,024,814	12,622,469	12,510,510	03/15/2040	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	842400-GU-1	SOUTHERN CALIFORNIA EDISON	1,389,621	1,611,379	1,610,407	06/01/2030	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	842400-HS-5	SOUTHERN CALIFORNIA EDISON	4,165,926	3,951,101	3,948,862	11/01/2027	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	854502-AH-4	STANLEY BLACK & DECKER	1,053,068	1,074,253	1,073,785	11/15/2028	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	872898-AC-5	TSMC ARIZONA CORP	2,315,607	2,685,632	2,676,118	10/25/2031	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	883556-BZ-4	THERMO FISHER SCIENTIFIC	1,231,327	1,342,816	1,341,651	10/01/2029	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	883556-CL-4	THERMO FISHER SCIENTIFIC	3,839,197	4,539,255	4,497,384	10/15/2031	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	89236T-KQ-7	TOYOTA MOTOR CREDIT	8,324,427	8,056,895	8,052,392	01/12/2028	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	907818-GB-8	UNION PACIFIC RAILROAD	9,929,606	9,668,274	9,638,193	01/20/2033	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Treasury	912810-SR-0	US TREASURY NOTES	46,663,870	72,028,640	70,099,857	05/15/2040	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Treasury	912828-Z9-4	US TREASURY NOTES	22,159,334	25,244,937	26,357,582	02/15/2030	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	91324P-CW-0	UNITEDHEALTH GROUP	1,577,389	1,587,745	1,567,750	01/15/2027	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	91324P-DP-4	UNITEDHEALTH GROUP	3,584,853	3,666,424	3,906,718	12/15/2028	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	927804-FU-3	VIRGINIA ELECTRIC & POWER	3,699,106	3,759,884	3,759,774	01/15/2026	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	927804-FZ-2	VIRGINIA ELECTRIC & POWER	6,311,064	6,445,516	6,438,216	04/01/2028	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	17252M-AN-0	CINTAS	2,643,613	2,701,250	2,697,364	04/01/2027	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	25468P-DF-0	TWDC ENTERPRISES 18	1,611,243	1,662,307	1,661,489	09/17/2025	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	26442C-AH-7	DUKE ENERGY CAROLINAS	3,945,026	3,896,033	3,883,596	02/15/2040	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	30231G-AN-2	EXXON MOBILORA	4,237,520	5,194,711	4,996,939	03/06/2045	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	458140-BR-0	INTEL	4,839,150	4,986,922	4,979,857	03/25/2030	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	459200-JZ-5	IBM	3,024,388	3,116,827	3,116,531	05/15/2026	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	459200-KA-8	IBM	3,041,853	3,220,721	3,215,935	05/15/2029	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	459200-KX-8	IBM	2,277,027	2,285,673	2,282,622	02/06/2028	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	539830-BK-4	LOCKHEED MARTIN	326,097	329,345	299,083	05/15/2036	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	716973-AE-2	PFIZER INVESTMENT ENTERPRISES	1,252,188	1,246,731	1,244,890	05/19/2033	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	78409V-BK-9	S&P GLOBAL INC	213,268	240,203	237,680	03/01/2032	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	842400-GQ-0	SOUTHERN CALIFORNIA EDISON	1,830,925	1,870,096	1,886,710	03/01/2029	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	902133-AY-3	TYCO ELECTRONICS GROUP	2,509,450	2,909,038	2,861,538	02/04/2032	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	907818-FQ-6	UNION PACIFIC RAILROAD	1,750,923	2,077,884	2,101,445	04/06/2036	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	911312-BY-1	UNITED PARCEL SERVICE	3,104,807	3,116,827	3,108,724	04/01/2030	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Treasury	912810-SL-3	US TREASURY NOTES	21,761,712	32,934,467	37,126,159	02/15/2050	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Treasury	912810-SR-0	US TREASURY NOTES	24,152,470	37,298,024	36,299,257	05/15/2040	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Treasury	912828-Z9-4	US TREASURY NOTES	40,621,518	46,544,609	48,596,015	02/15/2030	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Treasury	91282C-FG-1	US TREASURY	14,580,765	14,752,979	14,726,657	08/31/2024	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	26442C-AH-7	DUKE ENERGY CAROLINAS	773,774	750,000	747,606	02/15/2040	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	29364D-AU-4	ENTERGY ARKANSAS	3,824,581	3,902,000	3,898,582	04/01/2026	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	29379V-AT-0	ENTERPRISE PRODUCTS OPERATING	659,483	600,000	789,602	02/01/2041	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	29379V-AW-3	ENTERPRISE PRODUCTS OPERATING	6,856,255	7,000,000	6,974,957	08/15/2042	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	29379V-BT-9	ENTERPRISE PRODUCTS OPERATING	6,299,130	6,320,000	6,267,128	10/16/2028	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	29379V-BW-2	ENTERPRISE PRODUCTS OPERATING	4,041,998	4,554,000	4,545,278	01/31/2050	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	341081-FC-6	FLORIDA POWER & LIGHT	4,393,528	4,000,000	3,995,846	03/01/2040	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	731572-AB-9	RALPH LAUREN	6,348,339	6,976,000	6,928,449	06/15/2030	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Treasury	912828-Z9-4	US TREASURY NOTES	2,633,775	3,000,000	3,132,222	02/15/2030	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Treasury	91282C-FG-1	US TREASURY	30,962,461	31,000,000	30,944,691	08/31/2024	I
CHICAGO BOARD OF TRADE 549300EX04Q20BFQTQ27	Treasury	912810-SL-3	US TREASURY NOTES	87,564,175	135,000,000	131,384,969	02/15/2050	I
CHICAGO BOARD OF TRADE 549300EX04Q20BFQTQ27	Corporate	00287Y-CY-3	ABBVIE	2,303,191	2,314,368	2,323,182	03/15/2035	I
CHICAGO BOARD OF TRADE 549300EX04Q20BFQTQ27	Corporate	013716-AU-9	RIO TINTO ALCAN	1,525,003	1,388,621	1,352,906	12/15/2033	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	03522A-AH-3	ANHEUSER-BUSCH	2,355,607	2,314,368	2,354,889	02/01/2036	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	03523T-BU-1	ANHEUSER-BUSCH INBEV	4,675,072	4,345,921	5,595,682	01/23/2039	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	035240-AL-4	ANHEUSER-BUSCH INBEV	1,153,822	1,157,184	1,152,802	04/13/2028	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	035240-AM-2	ANHEUSER-BUSCH INBEV	9,730,996	10,183,221	11,249,571	04/15/2038	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	037833-BG-4	APPLE	1,595,004	1,620,058	1,621,837	05/13/2025	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	055451-AR-9	BHP BILLITON FINANCE USA	3,210,427	3,471,553	3,334,841	02/24/2042	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	05723K-AE-0	BAKER HUGHES	1,108,322	1,157,184	1,122,230	12/15/2027	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	115637-AU-4	BROWN-FORMAN CORP	2,382,042	2,314,368	2,307,859	04/15/2033	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	149123-BS-9	CATERPILLAR	1,326,236	1,249,759	1,247,711	05/27/2041	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	17252M-AN-0	CINTAS	10,009,863	10,130,916	10,116,344	04/01/2027	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	191241-AH-1	COCA-COLA FEMSA SAB CV	3,788,073	4,165,863	4,138,436	01/22/2030	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	20030N-CH-2	COMCAST	4,492,093	4,628,737	4,543,186	05/01/2028	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	20030N-CT-6	COMCAST	9,676,753	9,725,439	9,722,424	10/15/2028	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	209111-FH-1	CONSOLIDATED EDISON OF NY	2,848,781	3,471,553	3,467,362	06/15/2046	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	209111-FT-5	CONSOLIDATED EDISON OF NY	2,748,427	3,008,679	2,998,011	12/01/2048	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	209111-GE-7	CONSOLIDATED EDISON OF NY	1,219,518	1,157,184	1,156,596	03/01/2033	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	244199-BH-7	DEERE	908,150	925,747	925,389	04/15/2025	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	244199-BJ-3	DEERE	6,487,569	6,943,105	6,934,262	04/15/2030	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	24422E-TH-2	JOHN DEERE CAPITAL	886,842	925,747	925,697	06/10/2026	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	25243Y-BB-4	DIAGEO CAPITAL	7,526,718	8,348,390	8,302,411	10/24/2029	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	25243Y-BH-1	DIAGEO CAPITAL	125,750	115,718	115,184	01/24/2033	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	254687-FL-5	WALT DISNEY	4,141,763	4,628,737	4,587,923	09/01/2029	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	25468P-DK-9	TWDC ENTERPRISES 18	12,183,511	12,454,542	12,442,627	02/13/2026	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	26442U-AN-4	DUKE ENERGY PROGRESS	7,660,071	8,331,726	8,312,974	04/01/2032	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	26444H-AK-7	DUKE ENERGY FLORIDA	3,145,593	3,702,989	3,698,444	12/15/2031	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	278865-BE-9	ECOLAB	8,162,648	7,855,429	7,849,869	03/24/2030	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	29379V-CD-3	ENTERPRISE PRODUCTS OPERATING	2,471,871	2,314,368	2,310,139	01/31/2033	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	29736R-AP-5	ESTEE LAUDER CO	2,061,454	2,314,368	2,300,669	12/01/2029	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	369550-BL-1	GENERAL DYNAMICS	8,532,640	8,678,881	8,642,155	04/01/2027	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	377372-AN-7	GLAXOSMITHKLINE CAPITAL	11,019,160	11,108,968	11,108,145	05/15/2028	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	437076-AS-1	HOME DEPOT	5,177,323	4,628,737	6,618,540	12/16/2036	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	437076-BY-7	HOME DEPOT	6,535,282	6,943,105	6,919,815	06/15/2029	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	437076-CA-8	HOME DEPOT	4,389,319	4,628,737	4,617,628	04/15/2027	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	458140-AS-9	INTEL	925,087	925,747	930,834	07/29/2025	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	459200-KA-8	IBM	4,430,388	4,628,737	4,621,859	05/15/2029	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	494368-CB-7	KIMBERLY-CLARK	4,364,078	4,628,737	4,626,249	03/26/2030	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	582839-AG-1	MEAD JOHNSON NUTRITION	1,831,088	1,947,772	1,939,278	06/01/2044	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	585055-BT-2	MEDTRONIC	4,289,876	4,339,441	4,314,088	03/15/2035	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	58933Y-BF-1	MERCK	4,069,815	5,873,867	5,860,130	12/10/2051	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	594918-BJ-2	MICROSOFT	1,590,063	1,620,058	1,621,569	11/03/2025	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	654106-AK-9	NIKE	3,003,451	3,240,116	3,236,905	03/27/2030	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	66989H-AR-9	NOVARTIS CAPITAL	8,224,179	9,257,473	9,249,403	08/14/2030	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	67066G-AF-1	NVIDIA CORP	10,805,426	11,571,842	11,543,299	04/01/2030	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	717081-DE-0	PFIZER	2,129,617	2,314,368	2,310,397	06/15/2043	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	717081-EZ-2	PFIZER	5,783,131	7,850,800	7,808,964	05/28/2040	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	718172-BD-0	PHILIP MORRIS INTERNATIONAL	2,195,242	2,314,368	2,303,454	11/15/2043	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	718172-CJ-6	PHILIP MORRIS INTERNATIONAL	10,642,816	11,224,687	11,135,760	08/15/2029	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	718172-DA-4	PHILIP MORRIS INTERNATIONAL	4,254,397	4,101,061	4,070,683	02/15/2030	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	743820-AA-0	PROV ST JOSEPH HLTH OBL	1,229,403	1,388,621	1,388,621	10/01/2029	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	743820-AB-8	PROV ST JOSEPH HLTH OBL	3,375,398	5,475,796	5,475,796	10/01/2051	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	747525-AU-7	QUALCOMM	3,145,336	3,240,116	3,236,842	05/20/2027	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	747525-BP-7	QUALCOMM	2,145,188	2,623,105	2,598,570	05/20/2032	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	78409V-BG-8	S&P GLOBAL INC	1,158,771	1,157,184	1,200,936	05/01/2029	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	797440-CB-8	SAN DIEGO GAS & ELECTRIC	1,247,244	1,388,621	1,385,280	03/15/2032	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	806854-AJ-4	SCHLUMBERGER INVESTMENT SA	656,560	730,415	743,750	06/26/2030	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	822582-BT-8	SHELL INTERNATIONAL FINANCE BV	895,669	925,747	938,830	05/10/2026	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	842400-FP-3	SOUTHERN CALIFORNIA EDISON	11,224,256	10,877,531	10,781,050	03/15/2040	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	842400-GU-1	SOUTHERN CALIFORNIA EDISON	1,197,519	1,388,621	1,387,784	06/01/2030	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	842400-HS-5	SOUTHERN CALIFORNIA EDISON	3,590,026	3,404,899	3,402,969	11/01/2027	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	854502-AH-4	STANLEY BLACK & DECKER	907,491	925,747	925,345	11/15/2028	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	872898-AC-5	TSMC ARIZONA CORP	1,995,496	2,314,368	2,306,170	10/25/2031	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	883556-BZ-4	THERMO FISHER SCIENTIFIC	1,061,108	1,157,184	1,156,180	10/01/2029	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	883556-CL-4	THERMO FISHER SCIENTIFIC	3,308,464	3,911,745	3,875,663	10/15/2031	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	89236T-KQ-7	TOYOTA MOTOR CREDIT	7,173,653	6,943,105	6,939,225	01/12/2028	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	907818-GB-8	UNION PACIFIC RAILROAD	8,556,932	8,331,726	8,305,803	01/20/2033	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Treasury	912810-SR-0	US TREASURY NOTES	40,213,030	62,071,360	60,409,212	05/15/2040	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Treasury	912828-Z9-4	US TREASURY NOTES	19,096,015	21,755,063	22,713,895	02/15/2030	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	91324P-CW-0	UNITEDHEALTH GROUP	1,359,329	1,368,255	1,351,023	01/15/2027	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	91324P-DP-4	UNITEDHEALTH GROUP	3,089,281	3,159,576	3,366,651	12/15/2028	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	927804-FU-3	VIRGINIA ELECTRIC & POWER	3,187,739	3,240,116	3,240,020	01/15/2026	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	927804-FZ-2	VIRGINIA ELECTRIC & POWER	5,438,619	5,554,484	5,548,193	04/01/2028	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	023135-BC-9	AMAZON	8,798,266	9,145,902	9,173,087	08/22/2027	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	053015-AE-3	AUTOMATIC DATA PROCESSING	2,368,316	2,416,674	2,416,077	09/15/2025	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	210518-DD-5	CONSUMERS ENERGY	2,727,518	3,020,842	3,010,097	04/15/2049	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	24422E-WN-5	JOHN DEERE CAPITAL	3,752,841	3,638,907	3,635,927	10/11/2029	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	377373-AG-0	GLAXOSMITHKLINE CAPITAL	1,204,885	1,217,399	1,217,304	06/01/2024	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	437076-BX-9	HOME DEPOT	4,179,319	4,412,846	4,344,446	12/06/2048	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	539830-BB-4	LOCKHEED MARTIN	1,092,312	1,208,337	1,138,541	12/15/2042	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	585055-BT-2	MEDTRONIC	5,209,019	5,327,557	5,296,431	03/15/2035	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	670346-AV-7	NUCOR	1,086,706	1,208,337	1,204,985	04/01/2032	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	713448-ES-3	PEPSICO	2,778,661	3,020,842	2,668,803	03/19/2030	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	737679-DB-3	POTOMAC ELECTRIC POWER	2,085,287	1,812,505	1,809,215	11/15/2037	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	78409V-BG-8	S&P GLOBAL INC	903,896	906,253	940,517	05/01/2029	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	79466L-AF-1	SALESFORCE	888,517	906,253	906,108	04/11/2028	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	911312-BR-6	UNITED PARCEL SERVICE	2,922,484	3,020,842	3,018,732	03/15/2029	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Treasury	912810-SL-3	US TREASURY NOTES	59,944,084	90,625,268	102,159,483	02/15/2050	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Treasury	91282C-FG-1	US TREASURY	109,253,763	110,562,827	110,365,564	08/31/2024	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Treasury	91282C-JE-2	US TREASURY	47,671,791	47,125,139	47,634,158	10/31/2025	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Treasury	912828-Z9-4	US TREASURY NOTES	5,956,102	6,827,104	7,128,001	02/15/2030	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	91324P-AR-3	UNITEDHEALTH GROUP	6,615,161	6,041,685	4,946,500	03/15/2036	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	95709T-AH-3	WESTAR ENERGY	286,450	332,293	332,065	03/01/2042	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	983024-AN-0	WYETH	932,957	845,836	1,009,893	04/01/2037	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	17252M-AN-0	CINTAS	10,079,006	10,298,750	10,283,937	04/01/2027	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	25468P-DF-0	TWDC ENTERPRISES 18	6,143,005	6,337,693	6,334,571	09/17/2025	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	26442C-AH-7	DUKE ENERGY CAROLINAS	15,040,756	14,853,967	14,806,548	02/15/2040	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	30231G-AN-2	EXXON MOBILORA	16,155,917	19,805,289	19,051,265	03/06/2045	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	458140-BR-0	INTEL	18,449,682	19,013,078	18,986,140	03/25/2030	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	459200-JZ-5	IBM	11,530,743	11,883,174	11,882,048	05/15/2026	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	459200-KA-8	IBM	11,597,332	12,279,279	12,261,033	05/15/2029	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	459200-KX-8	IBM	8,681,366	8,714,327	8,702,695	02/06/2028	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	539830-BK-4	LOCKHEED MARTIN	1,243,275	1,255,655	1,140,279	05/15/2036	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	716973-AE-2	PFIZER INVESTMENT ENTERPRISES	4,774,076	4,753,269	4,746,251	05/19/2033	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	78409V-BK-9	S&P GLOBAL INC	813,105	915,797	906,175	03/01/2032	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	842400-GQ-0	SOUTHERN CALIFORNIA EDISON	6,980,561	7,129,904	7,193,247	03/01/2029	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	902133-AY-3	TYCO ELECTRONICS GROUP	9,567,496	11,090,962	10,909,865	02/04/2032	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	907818-FQ-6	UNION PACIFIC RAILROAD	6,675,547	7,922,116	8,011,943	04/06/2036	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Corporate	911312-BY-1	UNITED PARCEL SERVICE	11,837,349	11,883,174	11,852,281	04/01/2030	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Treasury	912810-SL-3	US TREASURY NOTES	82,968,431	125,565,533	141,546,726	02/15/2050	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Treasury	912810-SR-0	US TREASURY NOTES	92,083,403	142,201,976	138,394,091	05/15/2040	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Treasury	912828-Z9-4	US TREASURY NOTES	154,873,088	177,455,391	185,276,557	02/15/2030	I
CHICAGO BOARD OF TRADE 549300EX04020BFQTQ27	Treasury	91282C-FG-1	US TREASURY	55,590,442	56,247,021	56,146,667	08/31/2024	I
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Treasury	912797-GY-7	TREASURY BILL	5,876,211	5,950,000	5,871,623	05/15/2040	V
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Treasury	912810-SR-0	US TREASURY N/B	22,198,415	34,237,000	33,320,201	02/15/2030	V
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Treasury	912828-Z9-4	US TREASURY N/B	35,194,645	40,091,200	41,858,179	02/15/2050	V
CITIBANK E57ODZWZ7FF32TWEFA76	Treasury	912810-SL-3	US TREASURY N/B	14,980,424	22,428,000	25,282,495	05/15/2040	V
CITIBANK E57ODZWZ7FF32TWEFA76	Treasury	912810-SR-0	US TREASURY N/B	42,104,305	64,938,200	63,199,284	02/15/2030	V
CITIBANK E57ODZWZ7FF32TWEFA76	Treasury	912828-Z9-4	US TREASURY N/B	29,123,860	33,175,800	34,637,990	08/31/2024	V
CITIBANK E57ODZWZ7FF32TWEFA76	Treasury	91282C-FG-1	US TREASURY N/B	6,123,642	6,124,700	6,113,773	03/28/2024	V
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Treasury	912797-GY-7	TREASURY BILL	9,154,051	9,269,000	9,146,903	03/07/2024	V
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Treasury	912797-GQ-4	TREASURY BILL	40,814,665	41,200,000	40,787,645	05/15/2040	V
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Treasury	912810-SR-0	US TREASURY N/B	73,851,015	113,901,700	110,851,640	02/15/2030	V
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Treasury	912828-Z9-4	US TREASURY N/B	790	900	940	08/31/2024	V
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Treasury	91282C-FG-1	US TREASURY N/B	181,285,379	181,316,700	180,993,201	05/15/2040	V
GOLDMAN SACHS & CO KD3XUN7C6T14HNAYLU02	Treasury	912810-SR-0	US TREASURY N/B	3,241,875	5,000,000	4,866,110	08/31/2024	V
GOLDMAN SACHS & CO KD3XUN7C6T14HNAYLU02	Treasury	91282C-FG-1	US TREASURY N/B	91,800,539	91,816,400	91,652,584	05/15/2040	V
JPM CHASE 7H6GLXDRUGQFU57RNE97	Treasury	912810-SR-0	US TREASURY N/B	873,231	1,346,800	1,310,735	02/15/2030	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
JPM CHASE	7H6GLXDRUGQFU57RNE97	Treasury	912828-Z9-4	US TREASURY N/B	25,756,722	29,340,200	30,633,339	05/15/2040	V
MORGAN STANLEY	IGJSJL3JD5P30I6NJZ34	Treasury	912810-SR-0	US TREASURY N/B	41,366,325	63,800,000	62,091,563	02/15/2030	V
MORGAN STANLEY	IGJSJL3JD5P30I6NJZ34	Treasury	912828-Z9-4	US TREASURY N/B	109,677,153	124,936,300	130,442,740	08/31/2024	V
MORGAN STANLEY	IGJSJL3JD5P30I6NJZ34	Treasury	91282C-FG-1	1 1/2 NOTE B 30	16,618,829	16,621,700	16,592,044	08/31/2024	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Treasury	912828-Z9-4	US TREASURY NOTES	10,288,773	11,802,300	12,322,474	02/15/2030	I
CITIBANK	E57ODZWZ7FF32TWEFA76	Corporate	02343U-AG-0	AMCOR FINANCE USA	10,829,813	11,219,000	11,347,999	04/28/2026	I
CITIBANK	E57ODZWZ7FF32TWEFA76	Corporate	035240-AL-4	ANHEUSER-BUSCH INBEV	6,916,436	7,002,000	6,975,484	04/13/2028	I
CITIBANK	E57ODZWZ7FF32TWEFA76	Corporate	052769-AH-9	AUTODESK INC	1,198,394	1,398,000	1,385,231	12/15/2031	I
CITIBANK	E57ODZWZ7FF32TWEFA76	Corporate	25746U-CK-3	DOMINION ENERGY	5,885,875	6,250,000	6,249,256	08/15/2026	I
CITIBANK	E57ODZWZ7FF32TWEFA76	Corporate	778296-AC-7	ROSS STORES	5,932,860	6,000,000	5,985,330	04/15/2027	I
CITIBANK	E57ODZWZ7FF32TWEFA76	Corporate	883203-BW-0	TEXTRON	4,890,022	4,999,000	4,989,046	03/15/2026	I
CITIBANK	E57ODZWZ7FF32TWEFA76	Treasury	912828-Z9-4	US TREASURY NOTES	53,554,396	61,432,500	64,140,075	02/15/2030	I
CITIBANK	E57ODZWZ7FF32TWEFA76	Treasury	91282C-FG-1	US TREASURY	8,791,785	8,901,000	8,885,119	08/31/2024	I
CITIBANK	E57ODZWZ7FF32TWEFA76	Corporate	929160-AZ-2	VULCAN MATERIALS	4,652,450	5,000,000	4,990,494	06/01/2030	I
CITIBANK	E57ODZWZ7FF32TWEFA76	Corporate	92940P-AB-0	WESTROCK	9,914,808	9,999,000	9,993,179	03/15/2026	I
GOLDMAN SACHS & CO	KD3XUN7C6T14HNAYLU02	Corporate	02343U-AG-0	AMCOR FINANCE USA	476,863	494,000	499,680	04/28/2026	I
GOLDMAN SACHS & CO	KD3XUN7C6T14HNAYLU02	Corporate	035240-AL-4	ANHEUSER-BUSCH INBEV	3,890,865	3,939,000	3,924,083	04/13/2028	I
GOLDMAN SACHS & CO	KD3XUN7C6T14HNAYLU02	Corporate	20030N-AY-7	COMCAST	2,298	2,000	1,993	07/01/2039	I
GOLDMAN SACHS & CO	KD3XUN7C6T14HNAYLU02	Corporate	25746U-CK-3	DOMINION ENERGY	3,531,525	3,750,000	3,749,553	08/15/2026	I
GOLDMAN SACHS & CO	KD3XUN7C6T14HNAYLU02	Corporate	759509-AG-7	RELIANCE STEEL AND ALUMINUM	1,698	2,000	1,996	08/15/2030	I
JPM CHASE	7H6GLXDRUGQFU57RNE97	Corporate	20030N-AY-7	COMCAST	4,473,018	3,893,000	3,878,769	07/01/2039	I
JPM CHASE	7H6GLXDRUGQFU57RNE97	Treasury	912828-Z9-4	US TREASURY NOTES	11,716,106	13,439,600	14,031,937	02/15/2030	I
JPM CHASE	7H6GLXDRUGQFU57RNE97	Treasury	91282C-FG-1	US TREASURY	40,594,715	41,099,000	41,025,672	08/31/2024	I
MORGAN STANLEY	IGJSJL3JD5P30I6NJZ34	Corporate	02209S-AE-3	ALTRIA GROUP	4,838,828	3,537,000	3,516,115	11/10/2038	I
MORGAN STANLEY	IGJSJL3JD5P30I6NJZ34	Corporate	035240-AL-4	ANHEUSER-BUSCH INBEV	5,984,959	6,059,000	6,036,055	04/13/2028	I
MORGAN STANLEY	IGJSJL3JD5P30I6NJZ34	Corporate	052769-AH-9	AUTODESK INC	8,909,945	10,394,000	10,299,064	12/15/2031	I
MORGAN STANLEY	IGJSJL3JD5P30I6NJZ34	Corporate	097023-CE-3	BOEING CO	4,802,400	6,000,000	6,061,736	03/01/2039	I
MORGAN STANLEY	IGJSJL3JD5P30I6NJZ34	Corporate	126650-DT-4	CVS	24,413,280	24,000,000	23,855,033	02/21/2030	I
MORGAN STANLEY	IGJSJL3JD5P30I6NJZ34	Corporate	129466-AM-0	BERKSHIRE HATHAWAY ENERGY	17,414,550	15,000,000	15,174,430	09/15/2028	I
MORGAN STANLEY	IGJSJL3JD5P30I6NJZ34	Corporate	17252M-AQ-3	CINTAS	8,989,360	9,292,000	9,287,019	05/01/2032	I
MORGAN STANLEY	IGJSJL3JD5P30I6NJZ34	Corporate	186108-CJ-3	CLEVELAND ELECTRIC	4,991,550	5,000,000	4,998,056	08/15/2024	I
MORGAN STANLEY	IGJSJL3JD5P30I6NJZ34	Corporate	26078J-AC-4	DOWDUPONT	8,974,621	9,048,000	9,343,765	11/15/2025	I
MORGAN STANLEY	IGJSJL3JD5P30I6NJZ34	Corporate	26078J-AF-7	DOWDUPONT	2,099,820	2,000,000	2,000,000	11/15/2048	I
MORGAN STANLEY	IGJSJL3JD5P30I6NJZ34	Corporate	28176E-AD-0	EDWARDS LIFESCIENCES	32,679,763	33,250,000	33,210,749	06/15/2028	I
MORGAN STANLEY	IGJSJL3JD5P30I6NJZ34	Corporate	283677-AX-0	EL PASO ELECTRIC	17,552,730	14,999,000	18,343,856	03/15/2038	I
MORGAN STANLEY	IGJSJL3JD5P30I6NJZ34	Corporate	29250R-AW-6	ENBRIDGE ENERGY PARTNERS	8,078,640	8,000,000	8,198,265	10/15/2025	I
MORGAN STANLEY	IGJSJL3JD5P30I6NJZ34	Corporate	30161M-AG-8	EXELON GENERATION	21,488,600	20,000,000	21,007,576	10/01/2039	I
MORGAN STANLEY	IGJSJL3JD5P30I6NJZ34	Corporate	30161N-BE-0	EXELON	1,541,223	1,720,000	1,718,966	03/15/2032	I
MORGAN STANLEY	IGJSJL3JD5P30I6NJZ34	Corporate	373334-KA-8	GEORGIA POWER	6,125,560	7,000,000	6,964,272	03/15/2043	I
MORGAN STANLEY	IGJSJL3JD5P30I6NJZ34	Corporate	460690-BR-0	INTERPUBLIC GROUP	8,867,259	8,998,000	8,991,587	03/30/2030	I
MORGAN STANLEY	IGJSJL3JD5P30I6NJZ34	Corporate	68389X-AH-8	ORACLE	26,758,859	24,998,000	29,070,241	07/08/2039	I
MORGAN STANLEY	IGJSJL3JD5P30I6NJZ34	Corporate	74949L-AC-6	RELX CAPITAL	20,137,970	20,500,000	20,362,778	03/18/2029	I
MORGAN STANLEY	IGJSJL3JD5P30I6NJZ34	Corporate	761713-BG-0	REYNOLDS AMERICA	9,186,668	9,299,000	9,375,671	06/12/2025	I
MORGAN STANLEY	IGJSJL3JD5P30I6NJZ34	Corporate	883203-BW-0	TEXTRON	13,085,381	13,377,000	13,350,363	03/15/2026	I
MORGAN STANLEY	IGJSJL3JD5P30I6NJZ34	Corporate	891092-AD-0	TORO	5,387,300	5,000,000	5,149,271	06/15/2027	I
MORGAN STANLEY	IGJSJL3JD5P30I6NJZ34	Treasury	912810-SR-0	US TREASURY NOTES	153,255,283	236,400,000	230,069,679	05/15/2040	I
BNP	R0MUWSFPU8MPRO8K5P83	Cash		CASH	2,650,000	2,650,000	0		V
CIBC	21GI19DL770X0HC3ZE78	Cash		CASH	2,220,000	2,220,000	0		V
NATIXIS	KX1WK48MPD4Y2NCUIZ63	Cash		CASH	2,270,000	2,270,000	0		V
0199999999 - Total					3,384,515,754	3,959,277,000	4,006,739,003	XXX	XXX

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Barclays G5GSEF7VJP5I7OUK5573	Cash		CASH	291,090,000	291,090,000	XXX		V
BNP R0MUWSFPU8MPRO8K5P83	Cash		CASH	48,988,000	48,988,000	XXX		V
CIBC 2IGI19DL770XOHC3ZE78	Cash		CASH	21,520,000	21,520,000	XXX		V
CREDIT SUISSE E58DKGMJYYYJLN8C3868	Cash		CASH	71,928,000	71,928,000	XXX		V
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Cash		CASH	24,091,000	24,091,000	XXX		V
MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	Cash		CASH	49,548,000	49,548,000	XXX		V
RBC ES7IP3U3RHIGC71XBU11	Cash		CASH	6,994,000	6,994,000	XXX		V
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Treasury	91282C-FL-0	US TREASURY N/B	784,899	778,000	XXX	09/30/2029	V
UBS BFM8T61CT2L1QCEMIK50	Cash		CASH	229,831,000	229,831,000	XXX		V
WELLS FARGO VYVVCKR63DVZZN70PB21	Cash		CASH	25,723,000	25,723,000	XXX		V
WELLS FARGO VYVVCKR63DVZZN70PB21	Loan-backed and Structured	36179W-7M-4	G2 MA8100	52,159,029	59,250,000	XXX	06/20/2052	V
CITIBANK E57ODZWZ7FF32TWEFA76	Municipal	419792-G6-7	HAWAII ST	27,315,024	31,585,000	XXX	08/01/2030	I
CITIBANK E57ODZWZ7FF32TWEFA76	Municipal	419792-G7-5	HAWAII ST	14,119,700	16,650,000	XXX	08/01/2031	I
CITIBANK E57ODZWZ7FF32TWEFA76	Municipal	546417-DX-1	LOUISIANA ST	10,605,999	12,955,000	XXX	06/01/2032	I
CITIBANK E57ODZWZ7FF32TWEFA76	Municipal	605581-QQ-3	MISSISSIPPI ST	8,557,263	9,900,000	XXX	10/01/2030	I
CITIBANK E57ODZWZ7FF32TWEFA76	Municipal	677522-3X-0	OHIO ST	4,077,437	4,900,000	XXX	08/01/2031	I
CITIBANK E57ODZWZ7FF32TWEFA76	Treasury	912828-3D-0	US TREASURY	80,568,629	82,376,800	XXX	10/31/2024	I
CITIBANK E57ODZWZ7FF32TWEFA76	Treasury	912828-6F-2	US TREASURY	107,397,103	111,372,200	XXX	02/28/2026	I
CITIBANK E57ODZWZ7FF32TWEFA76	Treasury	91282C-DB-4	US TREASURY	150,913,812	156,159,200	XXX	10/15/2024	I
CITIBANK E57ODZWZ7FF32TWEFA76	Treasury	91282C-FK-2	US TREASURY	44,212,549	44,898,600	XXX	09/15/2025	I
CITIBANK E57ODZWZ7FF32TWEFA76	Treasury	91282C-HN-4	US TREASURY	24,700,811	24,600,000	XXX	07/31/2025	I
JPM Chase 7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	3132DM-X6-7	FMAC FEPC 2.50000	61,394,863	88,230,144	XXX	03/01/2051	I
JPM Chase 7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	3132DM-HV-0	FMAC FEPC 4.00000	35,830,445	165,223,424	XXX	11/01/2049	I
JPM Chase 7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	31329Q-PD-7	FMAC FEPC 4.50000	18,050,843	86,177,536	XXX	04/01/2049	I
JPM Chase 7H6GLXDRUGQFU57RNE97	Treasury	912834-TF-5	US TREASURY	7	20	XXX	02/15/2048	I
MORGAN STANLEY IGJSJL3JD5P3016NJZ34	Treasury		Multiple*	3,297,767	3,271,200	XXX		I
MORGAN STANLEY IGJSJL3JD5P3016NJZ34	Corporate		Multiple*	613,571,056	634,325,840	XXX		I
CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	Cash		CASH	13,330,000	13,330,000	XXX		V
MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	Cash		CASH	3,920,000	3,920,000	XXX		V
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Cash		CASH	610,000	610,000	XXX		V
0299999999 - Total				2,045,130,236	2,320,225,964	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase/ (Decrease) in VM-21 Liability	Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
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....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Total		0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
0109999999. Total - U.S. Government Bonds				0	0	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
0909999999. Total - U.S. Special Revenues Bonds				0	0	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
1309999999. Total - Hybrid Securities				0	0	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
1909999999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
2419999999. Total - Issuer Obligations				0	0	XXX
2429999999. Total - Residential Mortgage-Backed Securities				0	0	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				0	0	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
996086-60-9	Dreyfus Government Cash Management Fund		1.A	7,753,654	7,753,654	
38141W-27-3	Goldman Sachs Financial Square Government Fund		1.A	5,296,145	5,296,145	
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2 type)				13,049,799	13,049,799	XXX
9999999999 - Totals				13,049,799	13,049,799	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ (10,265,788) — Book/Adjusted Carrying Value $ (10,265,788)
2. Average balance for the year — Fair Value $ 28,936,722 — Book/Adjusted Carrying Value $ 28,936,722
3.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:											
3A	1A ...$ 13,049,799	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 0	1F ..$ 0	1G ..$ 0					
3B	2A ...$ 0	2B ..$ 0	2C ..$ 0									
3C	3A ...$ 0	3B ..$ 0	3C ..$ 0									
3D	4A ...$ 0	4B ..$ 0	4C ..$ 0									
3E	5A ...$ 0	5B ..$ 0	5C ..$ 0									
3F	6 .....$ 0											

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
0109999999. Total - U.S. Government Bonds				0	0	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
0909999999. Total - U.S. Special Revenues Bonds				0	0	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
1309999999. Total - Hybrid Securities				0	0	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
1909999999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
2419999999. Total - Issuer Obligations				0	0	XXX
2429999999. Total - Residential Mortgage-Backed Securities				0	0	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				0	0	XXX
4109999999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks				0	0	XXX
5109999999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
9999999999 - Totals				0	0	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ .....0 — Book/Adjusted Carrying Value $ 0
2. Average balance for the year — Fair Value $ .....0 — Book/Adjusted Carrying Value $ 0

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Fifth Third	Grand Rapids, MI		0.000	0	0	978,550	XXX.
Northern Trust	Chicago, IL		0.000	0	0	(442,495,127)	XXX.
FHLBI CMS	Indianapolis, IN		0.000	0	0	15,721	XXX.
The Bank of New York Mellon	New York, NY		0.000	0	0	22,186,931	XXX.
Citibank	Tampa,FL		0.000	0	0	56,633,003	XXX.
Bank of America	Troy, MI		0.000	0	0	1,884,697	XXX.
JP Morgan Chase	Detroit, MI		0.000	0	0	(32,161,900)	XXX.
Wells Fargo	Sioux Falls, SD		0.000	0	0	39,709,898	XXX.
Royal Bank of Canada	Toronto, Ontario		0.000	0	0	863,463	XXX.
Bank of Hawaii	Agana, Guam	SD	0.050	0	0	50,322	XXX.
Citibank	Guam	SD	0.320	0	0	101,681	XXX.
Citizens	Guam	SD	0.240	0	0	67,263	XXX.
Citibank	Tampa,FL		0.050	2,420	0	0	XXX.
The Bank of New York Mellon	New York, NY		0.023	43,552	0	544,881,285	XXX.
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	45,972	0	192,715,787	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	45,972	0	192,715,787	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	45,972	0	192,715,787	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	(103,102,522)	4. April	(82,638,336)	7. July	731,560,806	10. October	288,728,396
2. February	61,186,083	5. May	647,935,712	8. August	485,293,651	11. November	(27,298,210)
3. March	(209,356,913)	6. June	701,079,982	9. September	287,350,060	12. December	192,715,787

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
09248U-61-9	BLACKROCK LIQUIDITY FUNDS		12/31/2017	5.430		351,354	14,591	17,457
09248U-70-0	BLACKROCK LIQUIDITY FUNDS		03/03/2021	5.260		3,023,550	0	167,146
38141W-27-3	GOLDMAN SACHS US GOV		12/29/2023	5.240		590,382,550	1,886,738	5,862,312
38143H-50-6	GOLDMAN SACHS GOVT-CAP		12/01/2023	5.360		406,790	0	8,869
4812C2-68-4	JP MORGAN US GOVERNMENT		12/01/2023	5.250		3,454,643	0	159,795
94975P-40-5	WELLS FARGO US		12/29/2023	5.220		155,580,746	874,763	0
8309999999. Subtotal - All Other Money Market Mutual Funds						753,199,633	2,776,092	6,215,579
8609999999 - Total Cash Equivalents						753,199,633	2,776,092	6,215,579

1.

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

Line Number														
1A	1A ...$	0	1B ..$	0	1C ..$	0	1D ..$	0	1E ..$	0	1F ..$	0	1G ..$	0
1B	2A ...$	0	2B ..$	0	2C ..$	0								
1C	3A ...$	0	3B ..$	0	3C ..$	0								
1D	4A ...$	0	4B ..$	0	4C ..$	0								
1E	5A ...$	0	5B ..$	0	5C ..$	0								
1F	6 .....$	0												

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR	B	For the benefit of Arkansas A&H policyholders	0	0	223,283	214,423
5. California CA			0	0	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL	B	Required Statutory Deposit	0	0	302,011	292,395
11. Georgia GA	B	For the benefit of Massachusetts A&H policyholders	0	0	482,210	466,857
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL			0	0	0	0
15. Indiana IN	B	Required Statutory Deposit	0	0	5,234,852	5,068,172
16. Iowa IA	B	Required Statutory Deposit	0	0	29,807,404	30,431,582
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA	B	For the benefit of Massachusetts A&H policyholders	0	0	100,670	97,465
23. Michigan MI	B	Life Insurance and Annuities	1,537,151	1,551,230	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV	B	Required Statutory Deposit	0	0	271,795	268,028
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ			0	0	0	0
32. New Mexico NM	B	For the benefit of New Mexico A&H policy holders	0	0	346,685	275,760
33. New York NY			0	0	0	0
34. North Carolina NC	B	For the benefit of North Carolina A&H policyholders	0	0	19,524,612	10,858,174
35. North Dakota ND			0	0	0	0
36. Ohio OH	B	Required Statutory Deposit	0	0	4,505,680	2,505,732
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC			0	0	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX	B	Required Statutory Deposit	0	0	29,848,722	28,898,326
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA	B	For the benefit of Virginia A&H policyholders	0	0	872,067	484,980
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU	C	Required Statutory Deposit	0	0	219,102	219,102
54. Puerto Rico PR			0	0	0	0
55. U.S. Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP	B	Required Statutory Deposit	0	0	7,608,451	7,777,357
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	503,351	487,324
59. Subtotal	XXX	XXX	1,537,151	1,551,230	99,850,895	88,345,677
DETAILS OF WRITE-INS						
5801. Cayman Islands	B	Multiple Purpose	0	0	503,351	487,324
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	503,351	487,324

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